



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/09/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/09/2007	\$ / R 2007/09/17			Currency Future	7.2051	7.2443	0.544	0.0000	0.0000	2,137
04/09/2007	\$ / R 2007/12/14			Currency Future	7.2989	7.3386	0.544	7.3600	7.3500	23,630
04/09/2007	\$ / R 2008/03/17			Currency Future	7.4035	7.4446	0.555	0.0000	0.0000	7,600
04/09/2007	ALBI 2007/11/01			Index Future	249.3820	253.7970	1.770	0.0000	0.0000	0
04/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	51,143.0000	21,220.0000	(58.508)	0	0	0
04/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	4,963.0000	19,190.0000	286.661	0	0	0
04/09/2007	ALBI 2008/02/07			Index Future	256.3910	260.9450	1.776	0.0000	0.0000	8
04/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	22,782.0000	9,673.0000	(57.541)	0	0	0
04/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	46,692.0000	79,123.0000	69.457	0	0	0
04/09/2007	CRD1 2007/11/01			Index Future	109.2470	109.2180	(0.027)	0.0000	0.0000	8
04/09/2007	CRD1 2008/02/07			Index Future	112.2150	112.1850	(0.027)	0.0000	0.0000	0
04/09/2007	GOVI 2007/11/01			jGovi	254.7470	254.6620	(0.033)	0.0000	0.0000	60
04/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	102,606.0000	103,446.0000	0.819	0	0	0
04/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	76.0000	66.0000	(13.158)	0	0	0
04/09/2007	GOVI 2008/02/07			jGovi	261.6680	261.5800	(0.034)	261.7800	261.7800	12
04/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	13,372.0000	13,022.0000	(2.617)	0	0	0
04/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	46,692.0000	47,222.0000	1.135	0	0	0

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04/09/2007	GOVI	2008/05/02			jGovi	268.2630	268.1730	(0.034)	0.0000	0.0000	0
04/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	67,840.0000	67,164.0000	(0.996)	0	0	0
04/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,210.0000	25,434.0000	0.889	0	0	0
04/09/2007	ILBI	2007/11/01			Index Future	277.0980	279.6890	0.935	0.0000	0.0000	0
04/09/2007	ILBI	2008/02/07			Index Future	284.8600	287.5660	0.950	0.0000	0.0000	0
04/09/2007	J153	2010/08/31			jSwap	10.1970	10.2660	0.677	0.0000	0.0000	0
04/09/2007	J157	2015/09/15			jSwap	9.6990	9.7090	0.103	0.0000	0.0000	0
04/09/2007	J186	2026/12/21			jSwap	8.7410	8.7430	0.023	0.0000	0.0000	0
04/09/2007	J201	2014/12/22			jSwap	9.7830	9.8000	0.174	0.0000	0.0000	0
04/09/2007	J203	2017/09/15			jSwap	9.5360	9.5480	0.126	0.0000	0.0000	0
04/09/2007	J204	2018/12/21			jSwap	9.4310	9.4310	-	0.0000	0.0000	0
04/09/2007	J207	2020/01/15			jSwap	9.3280	9.3210	(0.075)	0.0000	0.0000	0
04/09/2007	JBAR	2005/12/21			jBar	10.1630	10.1630	-	0.0000	0.0000	0
04/09/2007	JFRA	2007/11/01			jFra	10.4430	10.4620	0.182	0.0000	0.0000	0
04/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,686.0000	7,735.0000	0.638	0	0	0
04/09/2007	JFRA	2008/02/07			jFra	10.5520	10.5600	0.076	0.0000	0.0000	0
04/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,089.0000	17,058.0000	(0.181)	0	0	0
04/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,650.0000	9,603.0000	(0.487)	0	0	0
04/09/2007	JFRA	2008/05/02			jFra	10.5650	10.5690	0.038	0.0000	0.0000	0
04/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,643.0000	16,615.0000	(0.168)	0	0	0

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04/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,833.0000	15,794.0000	(0.246)	0	0	0
04/09/2007	JFRA	2008/08/07			jFra	10.3840	10.4030	0.183	0.0000	0.0000	0
04/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,382.0000	19,376.0000	(0.031)	0	0	0
04/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,056.0000	19,005.0000	(0.268)	0	0	0
04/09/2007	JFRA	2008/11/06			jFra	10.3240	10.3230	(0.010)	0.0000	0.0000	0
04/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,556.0000	21,532.0000	(0.111)	0	0	0
04/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,736.0000	21,710.0000	(0.120)	0	0	0
04/09/2007	JN02	2007/11/01			jNote	10.2800	10.2990	0.185	0.0000	0.0000	0
04/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	24,202.0000	24,464.0000	1.083	0	0	0
04/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,217.0000	1,142.0000	(6.163)	0	0	0
04/09/2007	JN02	2008/02/07			jNote	10.1690	10.2190	0.492	0.0000	0.0000	0
04/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,937.0000	26,559.0000	2.398	0	0	0
04/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,110.0000	4,846.0000	(5.166)	0	0	0
04/09/2007	JN02	2008/05/02			jNote	10.0450	10.1190	0.737	0.0000	0.0000	0
04/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,055.0000	14,385.0000	(4.450)	0	0	0
04/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,444.0000	18,106.0000	3.795	0	0	0
04/09/2007	JN05	2007/11/01			jNote	9.8630	9.8860	0.233	0.0000	0.0000	0
04/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	360.0000	308.0000	(14.444)	0	0	0
04/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	33,985.0000	34,798.0000	2.392	0	0	0
04/09/2007	JN05	2008/02/07			jNote	9.7920	9.8170	0.255	0.0000	0.0000	0
04/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	2,914.0000	2,729.0000	(6.349)	0	0	0
04/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,825.0000	34,586.0000	2.250	0	0	0
04/09/2007	JN05	2008/05/02			jNote	9.7220	9.7480	0.267	0.0000	0.0000	0
04/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	11,580.0000	11,140.0000	(3.800)	0	0	0
04/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,750.0000	22,319.0000	2.616	0	0	0
04/09/2007	JN10	2007/11/01			jNote	9.4020	9.4140	0.128	0.0000	0.0000	0
04/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	924.0000	825.0000	(10.714)	0	0	0

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04/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	26,510.0000	27,146.0000	2.399	0	0	0
04/09/2007	JN10	2008/02/07			jNote	9.3340	9.3440	0.107	0.0000	0.0000	0
04/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	4,987.0000	4,796.0000	(3.830)	0	0	0
04/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	26,281.0000	26,704.0000	1.610	0	0	0
04/09/2007	JN10	2008/05/02			jNote	9.2660	9.2730	0.076	0.0000	0.0000	0
04/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,528.0000	8,356.0000	(2.017)	0	0	0
04/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	26,956.0000	27,215.0000	0.961	0	0	0
04/09/2007	JROD	2007/09/28			jRod	9.4470	9.4410	(0.064)	0.0000	0.0000	0
04/09/2007	JROD	2007/10/31			jRod	9.8050	9.7900	(0.153)	0.0000	0.0000	0
04/09/2007	JROD	2007/11/30			jRod	10.1380	10.1270	(0.109)	0.0000	0.0000	0
04/09/2007	JROD	2007/12/31			jRod	9.8980	9.9060	0.081	0.0000	0.0000	0
04/09/2007	JROD	2008/01/31			jRod	10.1270	10.1540	0.267	0.0000	0.0000	0
04/09/2007	JROD	2008/02/29			jRod	10.3170	10.3650	0.465	0.0000	0.0000	0
04/09/2007	JROD	2008/03/31			jRod	10.1070	10.1490	0.416	0.0000	0.0000	0
04/09/2007	OTH1	2007/11/01			Index Future	248.9770	248.8750	(0.041)	0.0000	0.0000	12
04/09/2007	OTH1	2008/02/07			Index Future	255.7410	255.6350	(0.041)	0.0000	0.0000	0
04/09/2007	R153	2007/11/01			Bond Future	9.3140	9.3240	0.107	0.0000	0.0000	124
04/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,123.0000	41,379.0000	0.623	0	0	0
04/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,435.0000	34,689.0000	0.738	0	0	0
04/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
04/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
04/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,849.0000	28,097.0000	0.891	0	0	0
04/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	88.0000	79.0000	(10.227)	0	0	0

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04/09/2007	R153	2008/02/07			Bond Future	9.1990	9.2090	0.109	9.2900	9.2900	1,818
04/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,794.0000	1,741.0000	(2.954)	0	0	0
04/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,335.0000	24,516.0000	0.744	0	0	0
04/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,626.0000	29,825.0000	0.672	0	0	0
04/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,047.0000	1,011.0000	(3.438)	0	0	0
04/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	578.0000	555.0000	(3.979)	0	0	0
04/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,237.0000	35,449.0000	0.602	0	0	0
04/09/2007	R153	2008/05/02			Bond Future	9.1140	9.1240	0.110	0.0000	0.0000	0
04/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,809.0000	10,905.0000	0.888	0	0	0
04/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,352.0000	8,233.0000	(1.425)	0	0	0
04/09/2007	R157	2007/11/01			Bond Future	8.6210	8.6210	-	0.0000	0.0000	266
04/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	391.0000	372.0000	(4.859)	0	0	0
04/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	59,761.0000	59,743.0000	(0.030)	0	0	0
04/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	87.0000	81.0000	(6.897)	0	0	0
04/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	87.0000	81.0000	(6.897)	0	0	0
04/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
04/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,174.0000	77,168.0000	(0.008)	0	0	0
04/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	3,860.0000	3,782.0000	(2.021)	0	0	35
04/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	95,130.0000	95,129.0000	(0.001)	0	0	0
04/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	28,711.0000	28,633.0000	(0.272)	0	0	0
04/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,174.0000	77,168.0000	(0.008)	0	0	0
04/09/2007	R157	2008/02/07			Bond Future	8.5370	8.5370	-	0.0000	0.0000	358
04/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,226.0000	1,208.0000	(1.468)	0	0	0
04/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,083.0000	88,064.0000	(0.022)	0	0	0
04/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	71,860.0000	71,831.0000	(0.040)	0	0	0
04/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,474.0000	2,444.0000	(1.213)	0	0	0
04/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	56,826.0000	56,784.0000	(0.074)	0	0	0
04/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,615.0000	4,573.0000	(0.910)	0	0	0
04/09/2007	R157	2008/05/02			Bond Future	8.4750	8.4750	-	0.0000	0.0000	0
04/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,491.0000	21,445.0000	(0.214)	0	0	0
04/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	23,069.0000	23,023.0000	(0.199)	0	0	0

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04/09/2007	R186	2007/11/01			Bond Future	8.2770	8.2870	0.121	0.0000	0.0000	0
04/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	277.0000	245.0000	(11.552)	0	0	0
04/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,136.0000	1,034.0000	(8.979)	0	0	0
04/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	122,114.0000	123,184.0000	0.876	0	0	0
04/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	91,676.0000	92,677.0000	1.092	0	0	0
04/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	154,316.0000	155,411.0000	0.710	0	0	0
04/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	52.0000	44.0000	(15.385)	0	0	0
04/09/2007	R186	2008/02/07			Bond Future	8.2140	8.2240	0.122	0.0000	0.0000	0
04/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	14,466.0000	14,065.0000	(2.772)	0	0	0
04/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	67,410.0000	68,113.0000	1.043	0	0	0
04/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	91,088.0000	91,922.0000	0.916	0	0	0
04/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	8,175.0000	7,905.0000	(3.303)	0	0	0
04/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,233.0000	4,067.0000	(3.922)	0	0	0
04/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	118,181.0000	119,119.0000	0.794	0	0	0
04/09/2007	R186	2008/05/02			Bond Future	8.1680	8.1780	0.122	0.0000	0.0000	0
04/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,043.0000	50,581.0000	1.075	0	0	0
04/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	31,270.0000	30,704.0000	(1.810)	0	0	0
04/09/2007	R196	2007/11/01			Bond Future	9.5270	9.5390	0.126	0.0000	0.0000	0
04/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
04/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,729.0000	15,872.0000	0.909	0	0	0
04/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,740.0000	9,868.0000	1.314	0	0	0
04/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	223.0000	204.0000	(8.520)	0	0	0
04/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,679.0000	12,817.0000	1.088	0	0	0
04/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	73.0000	65.0000	(10.959)	0	0	0
04/09/2007	R196	2008/02/07			Bond Future	9.3570	9.3720	0.160	0.0000	0.0000	0
04/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	952.0000	919.0000	(3.466)	0	0	0
04/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,865.0000	9,969.0000	1.054	0	0	0
04/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,424.0000	1,381.0000	(3.020)	0	0	0
04/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,876.0000	11,990.0000	0.960	0	0	0
04/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,026.0000	8,118.0000	1.146	0	0	0
04/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,058.0000	2,003.0000	(2.672)	0	0	0

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04/09/2007	R196	2008/05/02			Bond Future	9.2290	9.2440	0.163	0.0000	0.0000	0
04/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,041.0000	2,984.0000	(1.874)	0	0	0
04/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,814.0000	4,873.0000	1.226	0	0	0
04/09/2007	R201	2007/11/01			Bond Future	8.6440	8.6540	0.116	0.0000	0.0000	91
04/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	19.0000	16.0000	(15.789)	0	0	0
04/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	76,812.0000	77,335.0000	0.681	0	0	0
04/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	378.0000	342.0000	(9.524)	0	0	0
04/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	95.0000	83.0000	(12.632)	0	0	0
04/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	62,585.0000	63,100.0000	0.823	0	0	0
04/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	48,803.0000	49,293.0000	1.004	0	0	0
04/09/2007	R201	2008/02/07			Bond Future	8.5500	8.5600	0.117	0.0000	0.0000	0
04/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,704.0000	3,585.0000	(3.213)	0	0	0
04/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	45,921.0000	46,317.0000	0.862	0	0	0
04/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	70,740.0000	71,210.0000	0.664	0	0	0
04/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,006.0000	1,931.0000	(3.739)	0	0	0
04/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,008.0000	964.0000	(4.365)	0	0	0
04/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	57,869.0000	58,308.0000	0.759	0	0	0
04/09/2007	R201	2008/05/02			Bond Future	8.4800	8.4900	0.118	0.0000	0.0000	0
04/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	18,284.0000	17,988.0000	(1.619)	0	0	0
04/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,278.0000	17,485.0000	1.198	0	0	0
04/09/2007	R203	2007/11/01			Bond Future	8.4900	8.4900	-	0.0000	0.0000	0
04/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	67,624.0000	67,613.0000	(0.016)	0	0	0
04/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	186.0000	176.0000	(5.376)	0	0	0
04/09/2007	R203	2008/02/07			Bond Future	8.4120	8.4120	-	0.0000	0.0000	0
04/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,221.0000	3,187.0000	(1.056)	0	0	0
04/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,388.0000	64,354.0000	(0.053)	0	0	0
04/09/2007	R203	2008/05/02			Bond Future	8.3520	8.3520	-	0.0000	0.0000	0
04/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	18,930.0000	18,885.0000	(0.238)	0	0	0
04/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,465.0000	25,420.0000	(0.177)	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
04/09/2007	R204	2007/11/01			Bond Future	8.4420	8.4520	0.118	0.0000	0.0000	0
04/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	70,123.0000	70,723.0000	0.856	0	0	0
04/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,346.0000	1,249.0000	(7.207)	0	0	0
04/09/2007	R204	2008/02/07			Bond Future	8.3670	8.3770	0.120	0.0000	0.0000	0
04/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,110.0000	7,902.0000	(2.565)	0	0	0
04/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	70,662.0000	71,146.0000	0.685	0	0	0
04/09/2007	R204	2008/05/02			Bond Future	8.3110	8.3210	0.120	0.0000	0.0000	0
04/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	21,631.0000	21,252.0000	(1.752)	0	0	0
04/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	25,832.0000	26,140.0000	1.192	0	0	0
04/09/2007	R206	2007/11/01			Bond Future	8.6390	8.6490	0.116	0.0000	0.0000	0
04/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	41,911.0000	42,341.0000	1.026	0	0	0
04/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	265.0000	239.0000	(9.811)	0	0	0
04/09/2007	R206	2008/02/07			Bond Future	8.5340	8.5440	0.117	0.0000	0.0000	0
04/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,012.0000	2,913.0000	(3.287)	0	0	0
04/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,629.0000	38,973.0000	0.891	0	0	0
04/09/2007	R206	2008/05/02			Bond Future	8.4600	8.4700	0.118	0.0000	0.0000	0
04/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,599.0000	20,821.0000	1.078	0	0	0
04/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	11,458.0000	11,247.0000	(1.842)	0	0	0
04/09/2007	R207	2007/11/01			Bond Future	8.3930	8.3930	-	0.0000	0.0000	0
04/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	280.0000	265.0000	(5.357)	0	0	0
04/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	66,748.0000	66,733.0000	(0.022)	0	0	0
04/09/2007	R207	2008/02/07			Bond Future	8.3210	8.3210	-	0.0000	0.0000	0
04/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	64,013.0000	63,977.0000	(0.056)	0	0	0
04/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,463.0000	3,427.0000	(1.040)	0	0	0
04/09/2007	R207	2008/05/02			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
04/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	23,495.0000	23,445.0000	(0.213)	0	0	0
04/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	24,902.0000	24,852.0000	(0.201)	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
04/09/2007	R209	2007/11/01			Bond Future	7.8990	7.9090	0.127	0.0000	0.0000	0
04/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	93,936.0000	94,859.0000	0.983	0	0	0
04/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	253.0000	223.0000	(11.858)	0	0	0
04/09/2007	R209	2008/02/07			Bond Future	7.8420	7.8520	0.128	0.0000	0.0000	659
04/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,076.0000	92,877.0000	0.870	0	0	0
04/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,052.0000	3,891.0000	(3.973)	0	0	0
04/09/2007	R209	2008/05/02			Bond Future	7.7990	7.8090	0.128	0.0000	0.0000	0
04/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	32,526.0000	31,973.0000	(1.700)	0	0	0
04/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,297.0000	37,712.0000	1.113	0	0	0
04/09/2007	TRT1	2007/11/01			Index Future	251.6640	251.5800	(0.033)	0.0000	0.0000	400
04/09/2007	TRT1	2008/02/07			Index Future	258.5010	258.4130	(0.034)	0.0000	0.0000	0

Grand Total: **37,218**