



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/01/2007

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
03/01/2007	CRD1 2007/02/01			Index Future	107.7370	108.2920	0.515	0.0000	0.0000	10
03/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	983.0000	425.0000	(56.765)	0	0	0
03/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	18,353.0000	23,345.0000	27.200	0	0	0
03/01/2007	GOVI 2007/02/01			jGovi	251.5880	253.3080	0.684	0.0000	0.0000	66
03/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	215,880.0000	233,080.0000	7.967	0	0	0
03/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
03/01/2007	GOVI 2007/05/03			jGovi	257.1545	258.9080	0.682	0.0000	0.0000	118
03/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
03/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	221,545.0000	239,080.0000	7.915	0	0	0
03/01/2007	GOVI 2007/08/02			jGovi	262.7805	264.5740	0.683	0.0000	0.0000	0
03/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	222,835.0000	240,753.0000	8.041	0	0	0
03/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	30.0000	13.0000	(56.667)	0	0	0
03/01/2007	ILBI 2007/02/01			Index Future	269.7250	269.7250	-	0.0000	0.0000	0
03/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	49,259.0000	49,140.0000	(0.242)	0	0	0
03/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	2,009.0000	1,890.0000	(5.923)	0	0	0
03/01/2007	J153 2010/08/31			jSwap	8.6580	8.5550	(1.190)	0.0000	0.0000	0
03/01/2007	J157 2015/09/15			jSwap	8.3150	8.1630	(1.828)	0.0000	0.0000	0
03/01/2007	J186 2026/12/21			jSwap	7.7350	7.5570	(2.301)	0.0000	0.0000	0

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03/01/2007	J194	2008/02/28			jSwap	9.0200	9.0010	(0.211)	0.0000	0.0000	0
03/01/2007	J201	2014/12/22			jSwap	8.3490	8.2070	(1.701)	0.0000	0.0000	0
03/01/2007	J203	2017/09/15			jSwap	8.2120	8.0420	(2.070)	0.0000	0.0000	0
03/01/2007	J204	2018/12/21			jSwap	8.1450	7.9610	(2.259)	0.0000	0.0000	0
03/01/2007	J207	2020/01/15			jSwap	8.0880	7.9100	(2.201)	0.0000	0.0000	0
03/01/2007	JBAR	2005/12/21			jBar	9.1750	9.1750	-	0.0000	0.0000	0
03/01/2007	JFRA	2007/02/01			jFra	9.1520	9.1580	0.066	0.0000	0.0000	0
03/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,027.0000	4,041.0000	0.348	0	0	0
03/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/01/2007	JFRA	2007/05/03			jFra	9.1950	9.1850	(0.109)	0.0000	0.0000	0
03/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	21.0000	21.0000	-	0	0	0
03/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,152.0000	4,128.0000	(0.578)	0	0	0
03/01/2007	JFRA	2007/08/02			jFra	9.1450	9.1120	(0.361)	0.0000	0.0000	0
03/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	98.0000	103.0000	5.102	0	0	0
03/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,107.0000	4,033.0000	(1.802)	0	0	0
03/01/2007	JFRA	2007/11/01			jFra	9.0160	8.9520	(0.710)	0.0000	0.0000	0
03/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	230.0000	251.0000	9.130	0	0	0
03/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,204.0000	4,058.0000	(3.473)	0	0	0
03/01/2007	JFRA	2008/02/07			jFra	8.8920	8.8320	(0.675)	0.0000	0.0000	0
03/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,610.0000	22,511.0000	(0.438)	0	0	0
03/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	19,217.0000	19,260.0000	0.224	0	0	0
03/01/2007	JN02	2007/02/01			jNote	8.8930	8.8430	(0.562)	0.0000	0.0000	0
03/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	6,753.0000	7,178.0000	6.293	0	0	0

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03/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	4,801.0000	4,314.0000	(10.144)	0	0	0
03/01/2007	JN02	2007/05/03			jNote	8.7810	8.7040	(0.877)	0.0000	0.0000	0
03/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,757.0000	7,191.0000	(7.297)	0	0	0
03/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	16,314.0000	17,159.0000	5.180	0	0	0
03/01/2007	JN02	2007/08/02			jNote	8.6510	8.5480	(1.191)	0.0000	0.0000	0
03/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,432.0000	9,696.0000	(7.055)	0	0	0
03/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,375.0000	22,531.0000	5.408	0	0	0
03/01/2007	JN05	2007/02/01			jNote	8.4420	8.3220	(1.421)	0.0000	0.0000	0
03/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	32,619.0000	37,497.0000	14.954	0	0	0
03/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	64.0000	20.0000	(68.750)	0	0	0
03/01/2007	JN05	2007/05/03			jNote	8.3760	8.2490	(1.516)	0.0000	0.0000	0
03/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,909.0000	41,621.0000	12.767	0	0	0
03/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,628.0000	1,107.0000	(32.002)	0	0	0
03/01/2007	JN05	2007/08/02			jNote	8.3050	8.1700	(1.626)	0.0000	0.0000	0
03/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,331.0000	2,520.0000	(24.347)	0	0	0
03/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,560.0000	46,340.0000	11.501	0	0	0
03/01/2007	JN10	2007/02/01			jNote	8.1360	7.9630	(2.126)	0.0000	0.0000	0
03/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	58,274.0000	70,366.0000	20.750	0	0	0
03/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/01/2007	JN10	2007/05/03			jNote	8.0850	7.9040	(2.239)	0.0000	0.0000	0
03/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,075.0000	74,655.0000	20.266	0	0	0
03/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	200.0000	58.0000	(71.000)	0	0	0
03/01/2007	JN10	2007/08/02			jNote	8.0310	7.8430	(2.341)	0.0000	0.0000	0
03/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	773.0000	335.0000	(56.662)	0	0	0
03/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,486.0000	79,343.0000	19.338	0	0	0
03/01/2007	JROD	2007/01/31			jRod	8.4890	8.4850	(0.047)	0.0000	0.0000	0

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03/01/2007	JROD	2007/02/28			jRod	8.8440	8.8360	(0.090)	0.0000	0.0000	0
03/01/2007	JROD	2007/03/30			jRod	9.1460	9.1380	(0.087)	0.0000	0.0000	0
03/01/2007	JROD	2007/04/30			jRod	8.9060	8.9020	(0.045)	0.0000	0.0000	0
03/01/2007	JROD	2007/05/31			jRod	9.1180	9.1140	(0.044)	0.0000	0.0000	0
03/01/2007	OTH1	2007/02/01			Index Future	247.6160	248.9760	0.549	0.0000	0.0000	15
03/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	2,202.0000	897.0000	(59.264)	0	0	0
03/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	42,562.0000	54,857.0000	28.887	0	0	0
03/01/2007	R153	2007/02/01			Bond Future	8.0700	7.9400	(1.611)	0.0000	0.0000	62
03/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	8,896.0000	11,978.0000	34.645	0	0	0
03/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,932.0000	1,681.0000	(42.667)	0	0	0
03/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,512.0000	4,246.0000	(34.797)	0	0	0
03/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	4,181.0000	6,248.0000	49.438	0	0	0
03/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	15,297.0000	19,073.0000	24.685	0	0	0
03/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	75.0000	169.0000	125.333	0	0	0
03/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	100.0000	38.0000	(62.000)	0	0	0
03/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	30,500.0000	34,770.0000	14.000	0	0	0
03/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	1,460.0000	2,494.0000	70.822	0	0	0
03/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,162.0000	8,864.0000	(27.117)	0	0	0
03/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	27,754.0000	23,514.0000	(15.277)	0	0	0
03/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	392.0000	764.0000	94.898	0	0	0
03/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	19,543.0000	15,583.0000	(20.263)	0	0	0
03/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	897.0000	436.0000	(51.394)	0	0	0
03/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	16,717.0000	20,588.0000	23.156	0	0	0
03/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	355.0000	154.0000	(56.620)	0	0	0
03/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	22,684.0000	26,816.0000	18.215	0	0	0
03/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,369.0000	704.0000	(48.576)	0	0	0
03/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,113.0000	556.0000	(50.045)	0	0	0
03/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	13,916.0000	17,583.0000	26.351	0	0	0
03/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	44,972.0000	40,641.0000	(9.630)	0	0	0
03/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0

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03/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	38,424.0000	42,739.0000	11.230	0	0	0
03/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	26.0000	9.0000	(65.385)	0	0	0
03/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	53,737.0000	49,405.0000	(8.061)	0	0	0
03/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	10.0000	26.0000	160.000	0	0	0
03/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	36,295.0000	31,978.0000	(11.894)	0	0	0
03/01/2007	R153	2007/05/03			Bond Future	8.0100	7.8600	(1.873)	0.0000	0.0000	1
03/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,228.0000	23,657.0000	16.952	0	0	0
03/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,092.0000	3,835.0000	(24.686)	0	0	0
03/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,939.0000	29,758.0000	14.723	0	0	0
03/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,873.0000	2,075.0000	(27.776)	0	0	0
03/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,152.0000	31,038.0000	14.312	0	0	0
03/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,177.0000	2,311.0000	(27.258)	0	0	0
03/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,506.0000	2,569.0000	(26.726)	0	0	0
03/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,748.0000	28,495.0000	15.141	0	0	0
03/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,881.0000	1,318.0000	(29.931)	0	0	0
03/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,201.0000	36,324.0000	12.804	0	0	0
03/01/2007	R153	2007/08/02			Bond Future	7.8230	7.6890	(1.713)	0.0000	0.0000	0
03/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,186.0000	6,068.0000	(15.558)	0	0	0
03/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	26,680.0000	29,471.0000	10.461	0	0	0
03/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	31,823.0000	34,855.0000	9.528	0	0	0
03/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,903.0000	4,069.0000	(17.010)	0	0	0
03/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	32,900.0000	35,975.0000	9.347	0	0	0
03/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,239.0000	4,360.0000	(16.778)	0	0	0
03/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	30,762.0000	33,748.0000	9.707	0	0	0
03/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,591.0000	4,667.0000	(16.527)	0	0	0
03/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	37,346.0000	40,584.0000	8.670	0	0	0
03/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,727.0000	3,056.0000	(18.004)	0	0	0
03/01/2007	R157	2007/02/01			Bond Future	7.7500	7.5900	(2.065)	0.0000	0.0000	0
03/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	458.0000	146.0000	(68.122)	0	0	0
03/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	48,983.0000	60,707.0000	23.935	0	0	150
03/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	124,678.0000	136,908.0000	9.809	0	0	0
03/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	26.0000	6.0000	(76.923)	0	0	0

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03/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	277.0000	725.0000	161.733	0	0	0
03/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	58,903.0000	47,120.0000	(20.004)	0	0	0
03/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	773.0000	265.0000	(65.718)	0	0	0
03/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	141,207.0000	153,438.0000	8.662	0	0	0
03/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	90,716.0000	102,927.0000	13.461	0	0	0
03/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	62,847.0000	74,891.0000	19.164	0	0	0
03/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	128,008.0000	140,238.0000	9.554	0	0	0
03/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	23,732.0000	15,390.0000	(35.151)	0	0	0
03/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	66,341.0000	78,429.0000	18.221	0	0	0
03/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
03/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	4,557.0000	8,446.0000	85.341	0	0	0
03/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	55,881.0000	67,800.0000	21.329	0	0	0
03/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	107,846.0000	120,072.0000	11.337	0	0	0
03/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	59,358.0000	71,347.0000	20.198	0	0	0
03/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	40,043.0000	29,392.0000	(26.599)	0	0	0
03/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,328.0000	2,907.0000	118.901	0	0	0
03/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	349.0000	107.0000	(69.341)	0	0	0
03/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	200.0000	57.0000	(71.500)	0	0	0
03/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	150
03/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	38,903.0000	50,142.0000	28.890	0	0	0
03/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	4,795.0000	2,220.0000	(53.702)	0	0	0
03/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	73,332.0000	85,481.0000	16.567	0	0	0
03/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	23,615.0000	33,271.0000	40.889	0	0	0
03/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,612.0000	619.0000	(61.600)	0	0	0
03/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	265.0000	79.0000	(70.189)	0	0	0
03/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	18,334.0000	27,043.0000	47.502	0	0	250
03/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	112.0000	30.0000	(73.214)	0	0	0
03/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	11,657.0000	18,645.0000	59.947	0	0	0
03/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	7,000.0000	3,477.0000	(50.329)	0	0	0
03/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	11,657.0000	6,414.0000	(44.977)	0	0	0
03/01/2007	R157	2007/05/03			Bond Future	7.7100	7.5400	(2.205)	0.0000	0.0000	504
03/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	3,050.0000	1,953.0000	(35.967)	0	0	0
03/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,842.0000	86,209.0000	15.188	0	0	0
03/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,870.0000	2,525.0000	(34.755)	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
03/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	80,911.0000	92,526.0000	14.355	0	0	0
03/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,440.0000	2,224.0000	(35.349)	0	0	0
03/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,863.0000	89,358.0000	14.763	0	0	0
03/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,842.0000	1,135.0000	(38.382)	0	0	0
03/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	6,059.0000	4,102.0000	(32.299)	0	0	0
03/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	93,332.0000	105,337.0000	12.863	0	0	0
03/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	63,103.0000	73,857.0000	17.042	0	0	0
03/01/2007	R157	2007/08/02			Bond Future	7.6110	7.4350	(2.312)	0.0000	0.0000	0
03/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,204.0000	662.0000	(45.017)	0	0	0
03/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,311.0000	96,681.0000	14.672	0	0	0
03/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,067.0000	3,701.0000	(26.959)	0	0	0
03/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	101,478.0000	113,024.0000	11.378	0	0	0
03/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	84,620.0000	95,488.0000	12.843	0	0	0
03/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	87,369.0000	98,363.0000	12.583	0	0	0
03/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,617.0000	5,700.0000	(25.167)	0	0	0
03/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,236.0000	6,192.0000	(24.818)	0	0	0
03/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,127.0000	8,522.0000	(23.412)	0	0	0
03/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	73,923.0000	84,230.0000	13.943	0	0	0
03/01/2007	R186	2007/02/01			Bond Future	7.3240	7.1540	(2.321)	0.0000	0.0000	2
03/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	55,876.0000	76,311.0000	36.572	0	0	0
03/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	24.0000	4.0000	(83.333)	0	0	0
03/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	8,639.0000	3,520.0000	(59.255)	0	0	0
03/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	106,305.0000	128,373.0000	20.759	0	0	0
03/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	13,448.0000	24,694.0000	83.626	0	0	0
03/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	23,045.0000	12,089.0000	(47.542)	0	0	0
03/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	117,515.0000	139,646.0000	18.832	0	0	0
03/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	87.0000	16.0000	(81.609)	0	0	0
03/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	139,559.0000	161,741.0000	15.894	0	0	0
03/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	31,053.0000	48,137.0000	55.016	0	0	0
03/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	168.0000	34.0000	(79.762)	0	0	0
03/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	83,680.0000	105,421.0000	25.981	0	0	0
03/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	612.0000	151.0000	(75.327)	0	0	0
03/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	119.0000	23.0000	(80.672)	0	0	0
03/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	2,589.0000	823.0000	(68.212)	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
03/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	113,084.0000	91,187.0000	(19.363)	0	0	0
03/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	111,922.0000	134,028.0000	19.751	0	0	0
03/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	192,155.0000	214,357.0000	11.554	0	0	0
03/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	4,178.0000	9,453.0000	126.257	0	0	0
03/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	114.0000	419.0000	267.544	0	0	0
03/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	868.0000	2,487.0000	186.521	0	0	0
03/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	166,310.0000	188,508.0000	13.347	0	0	0
03/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	78,103.0000	57,521.0000	(26.352)	0	0	0
03/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
03/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	46,974.0000	30,048.0000	(36.033)	0	0	0
03/01/2007	R186	2007/05/03			Bond Future	7.2750	7.1020	(2.378)	0.0000	0.0000	0
03/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	123,077.0000	143,521.0000	16.611	0	0	0
03/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	5,747.0000	3,602.0000	(37.324)	0	0	0
03/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	142,908.0000	164,118.0000	14.842	0	0	0
03/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,451.0000	2,073.0000	(39.930)	0	0	0
03/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,499.0000	843.0000	(43.763)	0	0	0
03/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	152,927.0000	174,428.0000	14.060	0	0	0
03/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,638.0000	1,550.0000	(41.243)	0	0	0
03/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	173,005.0000	194,937.0000	12.677	0	0	0
03/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,020.0000	1,795.0000	(40.563)	0	0	0
03/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	147,913.0000	169,275.0000	14.442	0	0	0
03/01/2007	R186	2007/08/02			Bond Future	7.2340	7.0580	(2.433)	0.0000	0.0000	0
03/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	152,039.0000	172,547.0000	13.489	0	0	0
03/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	133,620.0000	153,281.0000	14.714	0	0	0
03/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	11,851.0000	8,570.0000	(27.685)	0	0	0
03/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	8,283.0000	5,849.0000	(29.385)	0	0	0
03/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	161,395.0000	182,259.0000	12.927	0	0	0
03/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,873.0000	4,795.0000	(30.234)	0	0	0
03/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	156,707.0000	177,399.0000	13.204	0	0	0
03/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	7,550.0000	5,299.0000	(29.815)	0	0	0
03/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,660.0000	3,173.0000	(31.910)	0	0	0
03/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	180,272.0000	201,726.0000	11.901	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
03/01/2007	R194	2007/02/01			Bond Future	8.6400	8.5250	(1.331)	0.0000	0.0000	0
03/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,049.0000	25,893.0000	(4.274)	0	0	0
03/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
03/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	21,844.0000	20,688.0000	(5.292)	0	0	0
03/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	11,554.0000	10,403.0000	(9.962)	0	0	0
03/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,109.0000	12,954.0000	(8.186)	0	0	0
03/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,027.0000	7,894.0000	(12.551)	0	0	0
03/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	24,442.0000	23,285.0000	(4.734)	0	0	0
03/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	16,678.0000	15,521.0000	(6.937)	0	0	0
03/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	6,600.0000	5,536.0000	(16.121)	0	0	0
03/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	140.0000	232.0000	65.714	0	0	0
03/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	490.0000	733.0000	49.592	0	0	0
03/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	4,419.0000	3,506.0000	(20.661)	0	0	0
03/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	27.0000	50.0000	85.185	0	0	0
03/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	19,256.0000	18,100.0000	(6.003)	0	0	0
03/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	2,536.0000	3,242.0000	27.839	0	0	0
03/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,432.0000	982.0000	(31.425)	0	0	0
03/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	1,255.0000	1,722.0000	37.211	0	0	0
03/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	2,238.0000	2,899.0000	29.535	0	0	0
03/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,636.0000	1,140.0000	(30.318)	0	0	0
03/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,861.0000	1,318.0000	(29.178)	0	0	0
03/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,961.0000	2,574.0000	31.260	0	0	0
03/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,663.0000	1,974.0000	(25.873)	0	0	0
03/01/2007	R194	2007/05/03			Bond Future	8.4330	8.2830	(1.779)	0.0000	0.0000	0
03/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,422.0000	1,141.0000	(19.761)	0	0	0
03/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,763.0000	8,653.0000	11.465	0	0	0
03/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,105.0000	1,726.0000	(18.005)	0	0	0
03/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,125.0000	6,918.0000	12.947	0	0	0
03/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,977.0000	1,616.0000	(18.260)	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
03/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,385.0000	7,194.0000	12.670	0	0	0
03/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,650.0000	7,476.0000	12.421	0	0	0
03/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,676.0000	2,226.0000	(16.816)	0	0	0
03/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,855.0000	1,510.0000	(18.598)	0	0	0
03/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	5,144.0000	5,865.0000	14.016	0	0	0
03/01/2007	R194	2007/08/02			Bond Future	8.1920	8.0160	(2.148)	0.0000	0.0000	0
03/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,735.0000	2,425.0000	(11.335)	0	0	0
03/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,502.0000	9,156.0000	7.692	0	0	0
03/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,790.0000	8,414.0000	8.010	0	0	0
03/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,109.0000	2,768.0000	(10.968)	0	0	0
03/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,208.0000	2,859.0000	(10.879)	0	0	0
03/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,617.0000	8,234.0000	8.100	0	0	0
03/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,446.0000	8,055.0000	8.179	0	0	0
03/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,735.0000	3,348.0000	(10.361)	0	0	0
03/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,309.0000	2,953.0000	(10.759)	0	0	0
03/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,784.0000	7,362.0000	8.520	0	0	0
03/01/2007	R201	2007/02/01			Bond Future	7.7390	7.5740	(2.132)	0.0000	0.0000	0
03/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	53,288.0000	63,207.0000	18.614	0	0	0
03/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	19,047.0000	27,108.0000	42.322	0	0	0
03/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	9,400.0000	15,284.0000	62.596	0	0	0
03/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	50,502.0000	60,391.0000	19.581	0	0	0
03/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,737.0000	4,611.0000	(47.224)	0	0	0
03/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	66.0000	16.0000	(75.758)	0	0	0
03/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	58,858.0000	68,818.0000	16.922	0	0	0
03/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	31,366.0000	40,659.0000	29.628	0	0	0
03/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	14.0000	3.0000	(78.571)	0	0	0
03/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	1,114.0000	398.0000	(64.273)	0	0	0
03/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	3,456.0000	1,508.0000	(56.366)	0	0	0
03/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	44,944.0000	54,745.0000	21.807	0	0	0
03/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	1,044.0000	2,376.0000	127.586	0	0	0
03/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	164.0000	44.0000	(73.171)	0	0	0
03/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	72,697.0000	82,695.0000	13.753	0	0	0
03/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	220.0000	61.0000	(72.273)	0	0	0
03/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	18,180.0000	11,462.0000	(36.953)	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
03/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	86,330.0000	96,337.0000	11.592	0	0	0
03/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	3,643.0000	6,934.0000	90.338	0	0	0
03/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
03/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	45,992.0000	36,355.0000	(20.954)	0	0	0
03/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	47,720.0000	57,570.0000	20.641	0	0	0
03/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	30.0000	99.0000	230.000	0	0	0
03/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	122.0000	31.0000	(74.590)	0	0	0
03/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	61,862.0000	51,922.0000	(16.068)	0	0	0
03/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	293.0000	85.0000	(70.990)	0	0	0
03/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	212.0000	585.0000	175.943	0	0	0
03/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	31,060.0000	22,383.0000	(27.936)	0	0	0
03/01/2007	R201	2007/05/03			Bond Future	7.6730	7.5010	(2.242)	0.0000	0.0000	0
03/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	61,590.0000	70,769.0000	14.903	0	0	0
03/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,716.0000	3,194.0000	(32.273)	0	0	0
03/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,028.0000	1,979.0000	(34.643)	0	0	0
03/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	52,202.0000	60,908.0000	16.678	0	0	0
03/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	66,436.0000	75,807.0000	14.105	0	0	0
03/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,456.0000	900.0000	(38.187)	0	0	0
03/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,394.0000	1,536.0000	(35.840)	0	0	0
03/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,344.0000	86,016.0000	12.669	0	0	0
03/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,696.0000	1,746.0000	(35.237)	0	0	0
03/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	64,002.0000	73,281.0000	14.498	0	0	0
03/01/2007	R201	2007/08/02			Bond Future	7.6170	7.4420	(2.297)	0.0000	0.0000	0
03/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	58,059.0000	66,220.0000	14.056	0	0	0
03/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,512.0000	6,492.0000	(23.731)	0	0	0
03/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,764.0000	4,291.0000	(25.555)	0	0	0
03/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	68,805.0000	77,513.0000	12.656	0	0	0
03/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,313.0000	3,935.0000	(25.936)	0	0	0
03/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	66,608.0000	75,215.0000	12.922	0	0	0
03/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,247.0000	4,673.0000	(25.196)	0	0	0
03/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,786.0000	2,748.0000	(27.417)	0	0	0
03/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	80,093.0000	89,237.0000	11.417	0	0	0
03/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	71,025.0000	79,829.0000	12.396	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
03/01/2007	R203	2007/02/01			Bond Future	7.6270	7.4620	(2.163)	0.0000	0.0000	0
03/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	128.0000	500.0000	290.625	0	0	0
03/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
03/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	87,859.0000	75,569.0000	(13.988)	0	0	0
03/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	65,410.0000	77,698.0000	18.786	0	0	0
03/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
03/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	72,164.0000	84,455.0000	17.032	0	0	0
03/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	67,570.0000	55,315.0000	(18.137)	0	0	0
03/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
03/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	1,037.0000	2,931.0000	182.642	0	0	0
03/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	1,066.0000	266.0000	(75.047)	0	0	0
03/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	29,404.0000	19,005.0000	(35.366)	0	0	0
03/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	62,013.0000	74,296.0000	19.807	0	0	0
03/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	78,858.0000	91,151.0000	15.589	0	0	0
03/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	47,863.0000	35,943.0000	(24.904)	0	0	0
03/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	68,794.0000	81,084.0000	17.865	0	0	0
03/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	46.0000	475.000	0	0	0
03/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	4,809.0000	10,131.0000	110.667	0	0	0
03/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	139.0000	22.0000	(84.173)	0	0	0
03/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	14,254.0000	7,283.0000	(48.906)	0	0	0
03/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	44,894.0000	57,070.0000	27.122	0	0	0
03/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
03/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	28,171.0000	39,664.0000	40.797	0	0	0
03/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	95,331.0000	107,624.0000	12.895	0	0	0
03/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	4,876.0000	1,807.0000	(62.941)	0	0	0
03/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	13,918.0000	23,141.0000	66.267	0	0	0
03/01/2007	R203	2007/05/03			Bond Future	7.5690	7.3980	(2.259)	0.0000	0.0000	0
03/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	462.0000	205.0000	(55.628)	0	0	0
03/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	82,273.0000	94,667.0000	15.064	0	0	0
03/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	79,071.0000	91,418.0000	15.615	0	0	0
03/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	371.0000	161.0000	(56.604)	0	0	0
03/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	98,261.0000	110,795.0000	12.756	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
03/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	85,476.0000	97,910.0000	14.547	0	0	0
03/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	114.0000	44.0000	(61.404)	0	0	0
03/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	296.0000	126.0000	(57.432)	0	0	0
03/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,053.0000	507.0000	(51.852)	0	0	0
03/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	66,340.0000	78,399.0000	18.178	0	0	0
03/01/2007	R203	2007/08/02			Bond Future	7.5190	7.3460	(2.301)	0.0000	0.0000	0
03/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	85,840.0000	97,783.0000	13.913	0	0	0
03/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	778.0000	440.0000	(43.445)	0	0	0
03/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,854.0000	1,119.0000	(39.644)	0	0	0
03/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,615.0000	964.0000	(40.310)	0	0	0
03/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	82,834.0000	94,693.0000	14.317	0	0	0
03/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	101,013.0000	113,270.0000	12.134	0	0	0
03/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,403.0000	829.0000	(40.912)	0	0	0
03/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	88,858.0000	100,878.0000	13.527	0	0	0
03/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,137.0000	1,974.0000	(37.074)	0	0	0
03/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	70,994.0000	82,425.0000	16.101	0	0	0
03/01/2007	R204	2007/02/01			Bond Future	7.5820	7.4120	(2.242)	0.0000	0.0000	0
03/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,414.0000	8,564.0000	(44.440)	0	0	0
03/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	8,905.0000	15,611.0000	75.306	0	0	0
03/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	19,502.0000	29,570.0000	51.625	0	0	0
03/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	6,335.0000	2,848.0000	(55.043)	0	0	0
03/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	28.0000	5.0000	(82.143)	0	0	0
03/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
03/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	104,409.0000	117,959.0000	12.978	0	0	0
03/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	51,646.0000	64,781.0000	25.433	0	0	0
03/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	596.0000	175.0000	(70.638)	0	0	0
03/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	87,092.0000	100,625.0000	15.539	0	0	0
03/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	69,421.0000	82,872.0000	19.376	0	0	0
03/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	29,779.0000	19,574.0000	(34.269)	0	0	0
03/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	101.0000	23.0000	(77.228)	0	0	0
03/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	74.0000	16.0000	(78.378)	0	0	0
03/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	3,085.0000	6,435.0000	108.590	0	0	0
03/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	76,524.0000	90,022.0000	17.639	0	0	0
03/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	34,500.0000	46,688.0000	35.328	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
03/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	137.0000	32.0000	(76.642)	0	0	0
03/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	48,174.0000	35,800.0000	(25.686)	0	0	0
03/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	2,151.0000	784.0000	(63.552)	0	0	0
03/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	133.0000	415.0000	212.030	0	0	0
03/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	72,977.0000	86,454.0000	18.467	0	0	0
03/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	771.0000	1,953.0000	153.307	0	0	0
03/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	90,468.0000	76,957.0000	(14.935)	0	0	0
03/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	15.0000	59.0000	293.333	0	0	0
03/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	68,784.0000	55,510.0000	(19.298)	0	0	0
03/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	80,060.0000	93,573.0000	16.879	0	0	0
03/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	54.0000	11.0000	(79.630)	0	0	0
03/01/2007	R204	2007/05/03			Bond Future	7.5290	7.3540	(2.324)	0.0000	0.0000	0
03/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	76,966.0000	89,268.0000	15.984	0	0	0
03/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,427.0000	2,890.0000	(34.719)	0	0	0
03/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	89,393.0000	102,206.0000	14.333	0	0	0
03/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,764.0000	1,738.0000	(37.120)	0	0	0
03/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,444.0000	1,522.0000	(37.725)	0	0	0
03/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,156.0000	1,329.0000	(38.358)	0	0	0
03/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,276.0000	757.0000	(40.674)	0	0	0
03/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	95,726.0000	108,739.0000	13.594	0	0	0
03/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	108,525.0000	121,845.0000	12.274	0	0	0
03/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	92,552.0000	105,470.0000	13.958	0	0	0
03/01/2007	R204	2007/08/02			Bond Future	7.4840	7.3060	(2.378)	0.0000	0.0000	0
03/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	83,903.0000	95,589.0000	13.928	0	0	0
03/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,840.0000	6,585.0000	(25.509)	0	0	0
03/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	95,345.0000	107,565.0000	12.817	0	0	0
03/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,364.0000	4,644.0000	(27.027)	0	0	0
03/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	98,262.0000	110,601.0000	12.557	0	0	0
03/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,104.0000	125,946.0000	11.354	0	0	0
03/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,748.0000	2,649.0000	(29.322)	0	0	0
03/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	101,199.0000	113,650.0000	12.303	0	0	0
03/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,361.0000	3,871.0000	(27.793)	0	0	0
03/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,844.0000	4,242.0000	(27.413)	0	0	0

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03/01/2007	R206	2007/02/01			Bond Future	7.7630	7.5980	(2.125)	0.0000	0.0000	0
03/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	6,923.0000	3,258.0000	(52.939)	0	0	0
03/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	430.0000	102.0000	(76.279)	0	0	0
03/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	25,560.0000	33,931.0000	32.750	0	0	0
03/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	2,137.0000	736.0000	(65.559)	0	0	0
03/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	6,241.0000	11,275.0000	80.660	0	0	0
03/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	14,467.0000	21,764.0000	50.439	0	0	0
03/01/2007	R206	2007/05/03			Bond Future	7.6960	7.5230	(2.248)	0.0000	0.0000	0
03/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,499.0000	2,075.0000	(40.697)	0	0	0
03/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,728.0000	4,309.0000	(35.954)	0	0	0
03/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	14,520.0000	19,751.0000	36.026	0	0	0
03/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,149.0000	28,641.0000	29.311	0	0	0
03/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,380.0000	38,866.0000	23.856	0	0	0
03/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	11,759.0000	8,079.0000	(31.295)	0	0	0
03/01/2007	R206	2007/08/02			Bond Future	7.6380	7.4620	(2.304)	0.0000	0.0000	0
03/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,367.0000	6,756.0000	(27.874)	0	0	0
03/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,848.0000	25,118.0000	26.552	0	0	0
03/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,277.0000	10,715.0000	(24.949)	0	0	0
03/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,235.0000	33,456.0000	22.842	0	0	0
03/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,802.0000	42,835.0000	19.644	0	0	0
03/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,826.0000	4,028.0000	(30.862)	0	0	0
03/01/2007	R207	2007/02/01			Bond Future	7.5180	7.3380	(2.394)	0.0000	0.0000	0
03/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	10,360.0000	4,343.0000	(58.079)	0	0	0
03/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	8,907.0000	17,549.0000	97.025	0	0	0
03/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	85,825.0000	100,483.0000	17.079	0	0	0
03/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	24,375.0000	13,694.0000	(43.819)	0	0	0
03/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	2,443.0000	6,421.0000	162.833	0	0	0
03/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	546.0000	101.0000	(81.502)	0	0	0
03/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	86,894.0000	72,248.0000	(16.855)	0	0	0
03/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	3,001.0000	863.0000	(71.243)	0	0	0
03/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	110,285.0000	124,944.0000	13.292	0	0	0

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03/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	21,470.0000	33,990.0000	58.314	0	0	0
03/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	64,670.0000	50,168.0000	(22.425)	0	0	0
03/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
03/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	37.0000	194.0000	424.324	0	0	0
03/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	92,909.0000	107,567.0000	15.777	0	0	0
03/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	71,430.0000	86,083.0000	20.514	0	0	0
03/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	59.0000	7.0000	(88.136)	0	0	0
03/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	82,255.0000	96,912.0000	17.819	0	0	0
03/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	75,057.0000	89,712.0000	19.525	0	0	0
03/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	13.0000	550.000	0	0	0
03/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	56,764.0000	71,370.0000	25.731	0	0	0
03/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
03/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	38,395.0000	52,608.0000	37.018	0	0	0
03/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	43,387.0000	29,804.0000	(31.307)	0	0	0
03/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	78,665.0000	93,322.0000	18.632	0	0	0
03/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	401.0000	1,477.0000	268.329	0	0	0
03/01/2007	R207	2007/05/03			Bond Future	7.4680	7.2830	(2.477)	0.0000	0.0000	0
03/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,247.0000	93,692.0000	18.228	0	0	0
03/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	988.0000	456.0000	(53.846)	0	0	0
03/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	360.0000	150.0000	(58.333)	0	0	0
03/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	92,890.0000	107,611.0000	15.848	0	0	0
03/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	96,304.0000	111,071.0000	15.334	0	0	0
03/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	113,280.0000	128,184.0000	13.157	0	0	0
03/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	117.0000	44.0000	(62.393)	0	0	0
03/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	445.0000	189.0000	(57.528)	0	0	0
03/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	99,715.0000	114,520.0000	14.847	0	0	0
03/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	290.0000	118.0000	(59.310)	0	0	0
03/01/2007	R207	2007/08/02			Bond Future	7.4250	7.2380	(2.519)	0.0000	0.0000	0
03/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,578.0000	97,483.0000	16.637	0	0	0
03/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,782.0000	1,661.0000	(40.295)	0	0	0
03/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,411.0000	796.0000	(43.586)	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
03/01/2007	R207 2007/08/02	9.00	Put	Option on Bond Future	671.0000	357.0000	(46.796)	0	0	0
03/01/2007	R207 2007/08/02	9.00	Call	Option on Bond Future	116,024.0000	130,737.0000	12.681	0	0	0
03/01/2007	R207 2007/08/02	8.70	Put	Option on Bond Future	1,624.0000	927.0000	(42.919)	0	0	0
03/01/2007	R207 2007/08/02	8.70	Call	Option on Bond Future	96,462.0000	110,791.0000	14.855	0	0	0
03/01/2007	R207 2007/08/02	8.80	Call	Option on Bond Future	102,971.0000	117,456.0000	14.067	0	0	0
03/01/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	1,222.0000	681.0000	(44.272)	0	0	0
03/01/2007	R207 2007/08/02	8.75	Call	Option on Bond Future	99,713.0000	114,124.0000	14.452	0	0	0
03/01/2007	TRT1 2007/02/01			Index Future	248.5920	250.2770	0.678	0.0000	0.0000	500
03/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	51,171.0000	67,136.0000	31.199	0	0	0
03/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	1,251.0000	366.0000	(70.743)	0	0	0

Grand Total: **1,828**