



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 03/04/2007

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
03/04/2007	ALBI	2007/05/03			Index Future	254.4570	254.4570	-	0.0000	0.0000	0
03/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	12,606.0000	12,367.0000	(1.896)	0	0	0
03/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	17,176.0000	16,937.0000	(1.391)	0	0	0
03/04/2007	ALBI	2007/08/02			Index Future	260.3090	260.3090	-	0.0000	0.0000	0
03/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	71,282.0000	71,197.0000	(0.119)	0	0	0
03/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	8,192.0000	8,107.0000	(1.038)	0	0	0
03/04/2007	ALBI	2007/11/01			Index Future	266.3250	266.3250	-	0.0000	0.0000	0
03/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	5,125.0000	5,082.0000	(0.839)	0	0	0
03/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	128,375.0000	128,332.0000	(0.033)	0	0	0
03/04/2007	ALBI	2008/02/07			Index Future	272.9170	272.9170	-	0.0000	0.0000	0
03/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	3,127.0000	3,104.0000	(0.736)	0	0	0
03/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	192,297.0000	192,274.0000	(0.012)	0	0	0
03/04/2007	CRD1	2007/05/03			Index Future	109.0480	109.3370	0.265	0.0000	0.0000	10
03/04/2007	GOVI	2007/05/03			jGovi	255.0780	256.0070	0.364	0.0000	0.0000	144
03/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
03/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	200,780.0000	210,070.0000	4.627	0	0	0
03/04/2007	GOVI	2007/08/02			jGovi	260.5910	261.5410	0.365	0.0000	0.0000	69
03/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	3.0000	1.0000	(66.667)	0	0	0
03/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	200,913.0000	210,411.0000	4.727	0	0	0

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03/04/2007	GOVI	2007/11/01			jGovi	266.3795	267.3100	0.349	0.0000	0.0000	0
03/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	33,959.0000	29,953.0000	(11.797)	0	0	0
03/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	47,754.0000	53,053.0000	11.096	0	0	0
03/04/2007	GOVI	2008/02/07			jGovi	273.0450	273.9350	0.326	0.0000	0.0000	0
03/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	99,801.0000	106,503.0000	6.715	0	0	0
03/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,351.0000	17,153.0000	(11.359)	0	0	0
03/04/2007	ILBI	2007/05/03			Index Future	256.6030	256.6030	-	0.0000	0.0000	0
03/04/2007	ILBI	2007/08/02			Index Future	260.4710	260.4710	-	0.0000	0.0000	0
03/04/2007	J153	2010/08/31			jSwap	8.8460	8.7870	(0.667)	0.0000	0.0000	0
03/04/2007	J157	2015/09/15			jSwap	8.3760	8.3050	(0.848)	0.0000	0.0000	0
03/04/2007	J186	2026/12/21			jSwap	7.8750	7.7950	(1.016)	0.0000	0.0000	0
03/04/2007	J201	2014/12/22			jSwap	8.4580	8.3920	(0.780)	0.0000	0.0000	0
03/04/2007	J203	2017/09/15			jSwap	8.2650	8.1920	(0.883)	0.0000	0.0000	0
03/04/2007	J204	2018/12/21			jSwap	8.2320	8.1550	(0.935)	0.0000	0.0000	0
03/04/2007	J207	2020/01/15			jSwap	8.1730	8.0910	(1.003)	0.0000	0.0000	0
03/04/2007	JBAR	2005/12/21			jBar	9.1790	9.1790	-	0.0000	0.0000	0
03/04/2007	JFRA	2007/05/03			jFra	9.2250	9.2190	(0.065)	0.0000	0.0000	0
03/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,204.0000	4,189.0000	(0.357)	0	0	0
03/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/04/2007	JFRA	2007/08/02			jFra	9.2760	9.2330	(0.464)	0.0000	0.0000	0
03/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,345.0000	4,242.0000	(2.371)	0	0	0

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03/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	17.0000	19.0000	11.765	0	0	0
03/04/2007	JFRA	2007/11/01			jFra	9.2160	9.1660	(0.543)	0.0000	0.0000	0
03/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	83.0000	91.0000	9.639	0	0	0
03/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,579.0000	4,456.0000	(2.686)	0	0	0
03/04/2007	JFRA	2008/02/07			jFra	9.1790	9.1320	(0.512)	0.0000	0.0000	0
03/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,403.0000	16,429.0000	0.159	0	0	0
03/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,488.0000	20,397.0000	(0.444)	0	0	0
03/04/2007	JN02	2007/05/03			jNote	9.0160	8.9670	(0.543)	0.0000	0.0000	0
03/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,203.0000	8,677.0000	5.778	0	0	0
03/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,941.0000	3,520.0000	(10.683)	0	0	0
03/04/2007	JN02	2007/08/02			jNote	8.9170	8.8580	(0.662)	0.0000	0.0000	0
03/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,854.0000	15,450.0000	4.012	0	0	0
03/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,785.0000	8,303.0000	(5.487)	0	0	0
03/04/2007	JN05	2007/05/03			jNote	8.5240	8.4680	(0.657)	0.0000	0.0000	0
03/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	135.0000	79.0000	(41.481)	0	0	0
03/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	29,309.0000	31,544.0000	7.626	0	0	0
03/04/2007	JN05	2007/08/02			jNote	8.4550	8.3970	(0.686)	0.0000	0.0000	0
03/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,055.0000	1,730.0000	(15.815)	0	0	0
03/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,063.0000	36,121.0000	6.042	0	0	0
03/04/2007	JN10	2007/05/03			jNote	8.1850	8.1140	(0.867)	0.0000	0.0000	0
03/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	54,807.0000	59,741.0000	9.002	0	0	0
03/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/04/2007	JN10	2007/08/02			jNote	8.1330	8.0590	(0.910)	0.0000	0.0000	0
03/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	277.0000	171.0000	(38.267)	0	0	0
03/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	58,736.0000	63,799.0000	8.620	0	0	0
03/04/2007	JROD	2007/04/30			jRod	8.7180	8.7140	(0.046)	0.0000	0.0000	0

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03/04/2007	JROD	2007/05/31			jRod	8.9020	8.8940	(0.090)	0.0000	0.0000	0
03/04/2007	JROD	2007/06/29			jRod	9.1520	9.1430	(0.098)	0.0000	0.0000	0
03/04/2007	JROD	2007/07/31			jRod	9.0490	9.0440	(0.055)	0.0000	0.0000	0
03/04/2007	JROD	2007/08/31			jRod	9.1780	9.1730	(0.054)	0.0000	0.0000	0
03/04/2007	JROD	2007/09/28			jRod	9.3070	9.3030	(0.043)	0.0000	0.0000	0
03/04/2007	JROD	2007/10/31			jRod	9.1840	9.1810	(0.033)	0.0000	0.0000	0
03/04/2007	JROD	2007/11/30			jRod	9.2720	9.2690	(0.032)	0.0000	0.0000	0
03/04/2007	JROD	2007/12/31			jRod	9.3710	9.3680	(0.032)	0.0000	0.0000	0
03/04/2007	OTH1	2007/05/03			Index Future	251.5480	252.4400	0.355	0.0000	0.0000	15
03/04/2007	R153	2007/05/03			Bond Future	8.1550	8.0850	(0.858)	0.0000	0.0000	366
03/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	248.0000	145.0000	(41.532)	0	0	0
03/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	20,020.0000	22,090.0000	10.340	0	0	0
03/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	11,770.0000	13,562.0000	15.225	0	0	0
03/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,139.0000	759.0000	(33.363)	0	0	0
03/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	25,891.0000	28,028.0000	8.254	0	0	0
03/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	18,582.0000	20,623.0000	10.984	0	0	0
03/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	77.0000	41.0000	(46.753)	0	0	0
03/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	17,162.0000	19,169.0000	11.694	0	0	0
03/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	326.0000	195.0000	(40.184)	0	0	0
03/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	426.0000	261.0000	(38.732)	0	0	0
03/04/2007	R153	2007/08/02			Bond Future	8.1050	8.0350	(0.864)	0.0000	0.0000	0
03/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,524.0000	16,943.0000	9.141	0	0	0
03/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,202.0000	3,600.0000	(14.327)	0	0	0
03/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	19,876.0000	21,452.0000	7.929	0	0	0
03/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,364.0000	1,985.0000	(16.032)	0	0	0
03/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	27,022.0000	28,774.0000	6.484	0	0	0

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03/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,877.0000	2,432.0000	(15.468)	0	0	0
03/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,609.0000	2,198.0000	(15.753)	0	0	0
03/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	21,022.0000	22,633.0000	7.663	0	0	0
03/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,576.0000	1,306.0000	(17.132)	0	0	0
03/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	22,188.0000	23,831.0000	7.405	0	0	0
03/04/2007	R157	2007/05/03			Bond Future	7.8000	7.7300	(0.897)	0.0000	0.0000	481
03/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	24,938.0000	20,759.0000	(16.758)	0	0	0
03/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	84,837.0000	90,011.0000	6.099	0	0	0
03/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	53.0000	25.0000	(52.830)	0	0	0
03/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	71,248.0000	76,402.0000	7.234	0	0	0
03/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	19,411.0000	23,150.0000	19.262	0	0	0
03/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	2,547.0000	3,548.0000	39.301	0	0	75
03/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	363.0000	202.0000	(44.353)	0	0	0
03/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,754.0000	3,312.0000	(30.332)	0	0	60
03/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	74.0000	37.0000	(50.000)	0	0	0
03/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	50,741.0000	55,761.0000	9.893	0	0	0
03/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	67,831.0000	72,974.0000	7.582	0	0	0
03/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	64,410.0000	69,539.0000	7.963	0	0	0
03/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
03/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	103.0000	52.0000	(49.515)	0	0	0
03/04/2007	R157	2007/08/02			Bond Future	7.7600	7.6900	(0.902)	0.0000	0.0000	0
03/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	56,757.0000	61,005.0000	7.485	0	0	0
03/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,766.0000	3,952.0000	(17.079)	0	0	0
03/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,467.0000	2,003.0000	(18.808)	0	0	0
03/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,759.0000	2,249.0000	(18.485)	0	0	0
03/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	71,707.0000	76,258.0000	6.347	0	0	0
03/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	74,769.0000	79,368.0000	6.151	0	0	0
03/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,562.0000	1,253.0000	(19.782)	0	0	0
03/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	87,169.0000	91,920.0000	5.450	0	0	0
03/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,084.0000	2,522.0000	(18.223)	0	0	0
03/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	68,664.0000	73,164.0000	6.554	0	0	0
03/04/2007	R186	2007/05/03			Bond Future	7.4880	7.4200	(0.908)	0.0000	0.0000	0
03/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	83.0000	39.0000	(53.012)	0	0	0

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03/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	112,493.0000	120,994.0000	7.557	0	0	0
03/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	123,283.0000	131,806.0000	6.913	0	0	0
03/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
03/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	117,904.0000	126,417.0000	7.220	0	0	0
03/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	144,468.0000	153,007.0000	5.911	0	0	0
03/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	58.0000	27.0000	(53.448)	0	0	0
03/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	41.0000	18.0000	(56.098)	0	0	0
03/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	322.0000	169.0000	(47.516)	0	0	0
03/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	90,606.0000	98,998.0000	9.262	0	0	0
03/04/2007	R186	2007/08/02			Bond Future	7.4420	7.3720	(0.941)	0.0000	0.0000	0
03/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,084.0000	2,462.0000	(20.169)	0	0	0
03/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	131,228.0000	139,396.0000	6.224	0	0	0
03/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,469.0000	2,780.0000	(19.862)	0	0	0
03/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	121,278.0000	129,304.0000	6.618	0	0	0
03/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,900.0000	3,136.0000	(19.590)	0	0	0
03/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,915.0000	1,508.0000	(21.253)	0	0	0
03/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	151,149.0000	159,532.0000	5.546	0	0	0
03/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	126,249.0000	134,349.0000	6.416	0	0	0
03/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,183.0000	5,046.0000	(18.389)	0	0	0
03/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	101,574.0000	109,227.0000	7.534	0	0	0
03/04/2007	R196	2007/05/03			Bond Future	8.5110	8.4320	(0.928)	0.0000	0.0000	0
03/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,557.0000	5,642.0000	23.810	0	0	0
03/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	560.0000	319.0000	(43.036)	0	0	0
03/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,034.0000	1,393.0000	(31.514)	0	0	0
03/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,850.0000	2,535.0000	37.027	0	0	0
03/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	489.0000	760.0000	55.419	0	0	0
03/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,878.0000	3,823.0000	(21.628)	0	0	0
03/04/2007	R196	2007/08/02			Bond Future	8.3610	8.2720	(1.064)	0.0000	0.0000	0
03/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,397.0000	8,351.0000	12.897	0	0	0
03/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,033.0000	5,811.0000	15.458	0	0	0
03/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,725.0000	1,375.0000	(20.290)	0	0	0
03/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,001.0000	2,476.0000	(17.494)	0	0	0
03/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,807.0000	4,090.0000	(14.916)	0	0	0

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03/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,181.0000	3,767.0000	18.422	0	0	0
03/04/2007	R201	2007/05/03			Bond Future	7.8400	7.7590	(1.033)	0.0000	0.0000	0
03/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	358.0000	187.0000	(47.765)	0	0	0
03/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	38,031.0000	42,605.0000	12.027	0	0	0
03/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	104.0000	49.0000	(52.885)	0	0	0
03/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	48,852.0000	53,543.0000	9.602	0	0	0
03/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	54,282.0000	58,998.0000	8.688	0	0	0
03/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	65,088.0000	69,825.0000	7.278	0	0	0
03/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
03/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	53.0000	24.0000	(54.717)	0	0	0
03/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	75.0000	34.0000	(54.667)	0	0	0
03/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	51,568.0000	56,273.0000	9.124	0	0	0
03/04/2007	R201	2007/08/02			Bond Future	7.7900	7.6900	(1.284)	0.0000	0.0000	0
03/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	43,580.0000	48,395.0000	11.049	0	0	0
03/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,978.0000	3,059.0000	(23.102)	0	0	0
03/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	67,655.0000	73,045.0000	7.967	0	0	0
03/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,290.0000	1,719.0000	(24.934)	0	0	0
03/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,563.0000	1,933.0000	(24.581)	0	0	0
03/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	52,979.0000	58,083.0000	9.634	0	0	0
03/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,292.0000	949.0000	(26.548)	0	0	0
03/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,046.0000	1,529.0000	(25.269)	0	0	0
03/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	57,813.0000	63,030.0000	9.024	0	0	0
03/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	55,386.0000	60,549.0000	9.322	0	0	0
03/04/2007	R203	2007/05/03			Bond Future	7.7090	7.6410	(0.882)	0.0000	0.0000	0
03/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	71,729.0000	76,654.0000	6.866	0	0	0
03/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	68,438.0000	73,361.0000	7.193	0	0	0
03/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
03/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	87,973.0000	92,898.0000	5.598	0	0	0
03/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	75,007.0000	79,932.0000	6.566	0	0	0
03/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	29.0000	11.0000	(62.069)	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
03/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	55,142.0000	60,050.0000	8.901	0	0	0
03/04/2007	R203	2007/08/02			Bond Future	7.6500	7.5800	(0.915)	0.0000	0.0000	0
03/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	224.0000	157.0000	(29.911)	0	0	0
03/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	91,051.0000	95,997.0000	5.432	0	0	0
03/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	529.0000	384.0000	(27.410)	0	0	0
03/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	647.0000	474.0000	(26.739)	0	0	0
03/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	72,360.0000	77,167.0000	6.643	0	0	0
03/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	75,463.0000	80,303.0000	6.414	0	0	0
03/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	78,575.0000	83,444.0000	6.197	0	0	0
03/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	789.0000	582.0000	(26.236)	0	0	0
03/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,657.0000	1,265.0000	(23.657)	0	0	0
03/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	60,105.0000	64,726.0000	7.688	0	0	0
03/04/2007	R204	2007/05/03			Bond Future	7.7020	7.6280	(0.961)	0.0000	0.0000	0
03/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	74.0000	38.0000	(48.649)	0	0	0
03/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	478.0000	280.0000	(41.423)	0	0	0
03/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	76,767.0000	82,440.0000	7.390	0	0	0
03/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	59,572.0000	65,096.0000	9.273	0	0	0
03/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	80,200.0000	85,885.0000	7.089	0	0	0
03/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	104.0000	54.0000	(48.077)	0	0	0
03/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	93,821.0000	99,534.0000	6.089	0	0	0
03/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
03/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	73,328.0000	78,983.0000	7.712	0	0	0
03/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	144.0000	76.0000	(47.222)	0	0	0
03/04/2007	R204	2007/08/02			Bond Future	7.6490	7.5740	(0.981)	0.0000	0.0000	0
03/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,837.0000	2,319.0000	(18.259)	0	0	0
03/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	68,003.0000	72,843.0000	7.117	0	0	0
03/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	79,875.0000	84,993.0000	6.408	0	0	0
03/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,645.0000	4,736.0000	(16.103)	0	0	0
03/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,600.0000	2,969.0000	(17.528)	0	0	0
03/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	85,970.0000	91,201.0000	6.085	0	0	0
03/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	98,365.0000	103,777.0000	5.502	0	0	0
03/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,716.0000	1,377.0000	(19.755)	0	0	0
03/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	82,911.0000	88,089.0000	6.245	0	0	0



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03/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,199.0000	2,627.0000	(17.881)	0	0	0
03/04/2007	R206	2007/05/03			Bond Future	7.8310	7.7580	(0.932)	0.0000	0.0000	0
03/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	770.0000	437.0000	(43.247)	0	0	0
03/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	21,765.0000	25,148.0000	15.543	0	0	0
03/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,159.0000	2,106.0000	(33.333)	0	0	0
03/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,871.0000	6,716.0000	(24.293)	0	0	0
03/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,747.0000	6,307.0000	32.863	0	0	0
03/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	11,695.0000	14,358.0000	22.770	0	0	0
03/04/2007	R206	2007/08/02			Bond Future	7.7610	7.6850	(0.979)	0.0000	0.0000	0
03/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,131.0000	3,326.0000	(19.487)	0	0	0
03/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	27,990.0000	30,959.0000	10.607	0	0	0
03/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	12,524.0000	14,445.0000	15.339	0	0	0
03/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	19,445.0000	21,932.0000	12.790	0	0	0
03/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	13,069.0000	11,217.0000	(14.171)	0	0	0
03/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,694.0000	6,407.0000	(16.727)	0	0	0
03/04/2007	R207	2007/05/03			Bond Future	7.6280	7.5590	(0.905)	0.0000	0.0000	0
03/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	65,568.0000	71,010.0000	8.300	0	0	0
03/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	100,450.0000	105,905.0000	5.431	0	0	0
03/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	22.0000	9.0000	(59.091)	0	0	0
03/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
03/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	86,712.0000	92,167.0000	6.291	0	0	0
03/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	79,734.0000	85,188.0000	6.840	0	0	0
03/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	83,232.0000	88,687.0000	6.554	0	0	0
03/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/04/2007	R207	2007/08/02			Bond Future	7.5770	7.5070	(0.924)	0.0000	0.0000	0
03/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	189.0000	131.0000	(30.688)	0	0	0
03/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	70,250.0000	75,398.0000	7.328	0	0	0
03/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	103,549.0000	108,991.0000	5.255	0	0	0
03/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,447.0000	1,096.0000	(24.257)	0	0	0
03/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	555.0000	403.0000	(27.387)	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
03/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	83,523.0000	88,841.0000	6.367	0	0	0
03/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	86,864.0000	92,211.0000	6.156	0	0	0
03/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	678.0000	497.0000	(26.696)	0	0	0
03/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	452.0000	325.0000	(28.097)	0	0	0
03/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	90,206.0000	95,579.0000	5.956	0	0	0
03/04/2007	R209	2007/05/03			Bond Future	7.2050	7.1350	(0.972)	0.0000	0.0000	0
03/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	900.0000	1,428.0000	58.667	0	0	0
03/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	10,780.0000	7,584.0000	(29.647)	0	0	0
03/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	53,114.0000	45,915.0000	(13.554)	0	0	0
03/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,856.0000	6,906.0000	42.216	0	0	0
03/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	27,792.0000	22,116.0000	(20.423)	0	0	0
03/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	15,691.0000	20,221.0000	28.870	0	0	0
03/04/2007	R209	2007/08/02			Bond Future	7.1700	7.1000	(0.976)	0.0000	0.0000	314
03/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	57,768.0000	51,999.0000	(9.986)	0	0	0
03/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	9,518.0000	11,513.0000	20.960	0	0	0
03/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	22,114.0000	18,826.0000	(14.868)	0	0	0
03/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	30,857.0000	35,333.0000	14.506	0	0	0
03/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	18,209.0000	21,398.0000	17.513	0	0	0
03/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	37,254.0000	32,678.0000	(12.283)	0	0	0
03/04/2007	TRT1	2007/05/03			Index Future	252.0520	252.9670	0.363	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,034</b>