



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 04/04/2007

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
04/04/2007	ALBI 2007/05/03			Index Future	254.4570	255.0780	0.244	0.0000	0.0000	0
04/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	16,937.0000	20,343.0000	20.110	0	0	0
04/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	12,367.0000	9,563.0000	(22.673)	0	0	0
04/04/2007	ALBI 2007/08/02			Index Future	260.3090	260.9170	0.234	0.0000	0.0000	0
04/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	71,197.0000	76,090.0000	6.872	0	0	0
04/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	8,107.0000	6,920.0000	(14.642)	0	0	0
04/04/2007	ALBI 2007/11/01			Index Future	266.3250	266.9120	0.220	0.0000	0.0000	0
04/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	128,332.0000	133,585.0000	4.093	0	0	0
04/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	5,082.0000	4,465.0000	(12.141)	0	0	0
04/04/2007	ALBI 2008/02/07			Index Future	272.9170	273.4750	0.204	0.0000	0.0000	0
04/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	192,274.0000	197,529.0000	2.733	0	0	0
04/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	3,104.0000	2,779.0000	(10.470)	0	0	0
04/04/2007	CRD1 2007/05/03			Index Future	109.3370	109.2690	(0.062)	0.0000	0.0000	10
04/04/2007	GOVI 2007/05/03			jGovi	256.0070	255.8810	(0.049)	0.0000	0.0000	144
04/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	210,070.0000	208,810.0000	(0.600)	0	0	0
04/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
04/04/2007	GOVI 2007/08/02			jGovi	261.5410	261.5350	(0.002)	0.0000	0.0000	69
04/04/2007	GOVI 2007/08/02	240.50	Call	jGovi	210,411.0000	210,351.0000	(0.029)	0	0	0
04/04/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0

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04/04/2007	GOVI	2007/11/01			jGovi	267.3100	267.2210	(0.033)	0.0000	0.0000	0
04/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	29,953.0000	30,220.0000	0.891	0	0	0
04/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	53,053.0000	52,430.0000	(1.174)	0	0	0
04/04/2007	GOVI	2008/02/07			jGovi	273.9350	273.8690	(0.024)	0.0000	0.0000	0
04/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,153.0000	17,243.0000	0.525	0	0	0
04/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	106,503.0000	105,933.0000	(0.535)	0	0	0
04/04/2007	ILBI	2007/05/03			Index Future	256.6030	275.5450	7.382	0.0000	0.0000	0
04/04/2007	ILBI	2007/08/02			Index Future	260.4710	281.8520	8.209	0.0000	0.0000	0
04/04/2007	J153	2010/08/31			jSwap	8.7870	8.7710	(0.182)	0.0000	0.0000	0
04/04/2007	J157	2015/09/15			jSwap	8.3050	8.2990	(0.072)	0.0000	0.0000	0
04/04/2007	J186	2026/12/21			jSwap	7.7950	7.7830	(0.154)	0.0000	0.0000	0
04/04/2007	J201	2014/12/22			jSwap	8.3920	8.3810	(0.131)	0.0000	0.0000	0
04/04/2007	J203	2017/09/15			jSwap	8.1920	8.1810	(0.134)	0.0000	0.0000	0
04/04/2007	J204	2018/12/21			jSwap	8.1550	8.1430	(0.147)	0.0000	0.0000	0
04/04/2007	J207	2020/01/15			jSwap	8.0910	8.0790	(0.148)	0.0000	0.0000	0
04/04/2007	JBAR	2005/12/21			jBar	9.1790	9.1790	-	0.0000	0.0000	0
04/04/2007	JFRA	2007/05/03			jFra	9.2190	9.1900	(0.315)	0.0000	0.0000	0
04/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,189.0000	4,119.0000	(1.671)	0	0	0
04/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/04/2007	JFRA	2007/08/02			jFra	9.2330	9.2150	(0.195)	0.0000	0.0000	0
04/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	19.0000	19.0000	-	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
04/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,242.0000	4,199.0000	(1.014)	0	0	0
04/04/2007	JFRA	2007/11/01			jFra	9.1660	9.1580	(0.087)	0.0000	0.0000	0
04/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	91.0000	91.0000	-	0	0	0
04/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,456.0000	4,436.0000	(0.449)	0	0	0
04/04/2007	JFRA	2008/02/07			jFra	9.1320	9.1290	(0.033)	0.0000	0.0000	0
04/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,429.0000	16,402.0000	(0.164)	0	0	0
04/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,397.0000	20,364.0000	(0.162)	0	0	0
04/04/2007	JN02	2007/05/03			jNote	8.9670	8.9480	(0.212)	0.0000	0.0000	0
04/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,677.0000	8,812.0000	1.556	0	0	0
04/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,520.0000	3,308.0000	(6.023)	0	0	0
04/04/2007	JN02	2007/08/02			jNote	8.8580	8.8410	(0.192)	0.0000	0.0000	0
04/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,303.0000	8,134.0000	(2.035)	0	0	0
04/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,450.0000	15,592.0000	0.919	0	0	0
04/04/2007	JN05	2007/05/03			jNote	8.4680	8.4510	(0.201)	0.0000	0.0000	0
04/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	79.0000	61.0000	(22.785)	0	0	0
04/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,544.0000	32,224.0000	2.156	0	0	0
04/04/2007	JN05	2007/08/02			jNote	8.3970	8.3790	(0.214)	0.0000	0.0000	0
04/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,730.0000	1,622.0000	(6.243)	0	0	0
04/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,121.0000	36,752.0000	1.747	0	0	0
04/04/2007	JN10	2007/05/03			jNote	8.1140	8.1040	(0.123)	0.0000	0.0000	0
04/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	59,741.0000	60,445.0000	1.178	0	0	0
04/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
04/04/2007	JN10	2007/08/02			jNote	8.0590	8.0480	(0.136)	0.0000	0.0000	0
04/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,799.0000	64,556.0000	1.187	0	0	0
04/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	171.0000	154.0000	(9.942)	0	0	0
04/04/2007	JROD	2007/04/30			jRod	8.7140	8.7090	(0.057)	0.0000	0.0000	0

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04/04/2007	JROD	2007/05/31			jRod	8.8940	8.8860	(0.090)	0.0000	0.0000	0
04/04/2007	JROD	2007/06/29			jRod	9.1430	9.1340	(0.098)	0.0000	0.0000	0
04/04/2007	JROD	2007/07/31			jRod	9.0440	9.0400	(0.044)	0.0000	0.0000	0
04/04/2007	JROD	2007/08/31			jRod	9.1730	9.1690	(0.044)	0.0000	0.0000	0
04/04/2007	JROD	2007/09/28			jRod	9.3030	9.2980	(0.054)	0.0000	0.0000	0
04/04/2007	JROD	2007/10/31			jRod	9.1810	9.1770	(0.044)	0.0000	0.0000	0
04/04/2007	JROD	2007/11/30			jRod	9.2690	9.2620	(0.076)	0.0000	0.0000	0
04/04/2007	JROD	2007/12/31			jRod	9.3680	9.3580	(0.107)	0.0000	0.0000	0
04/04/2007	OTH1	2007/05/03			Index Future	252.4400	252.2760	(0.065)	0.0000	0.0000	15
04/04/2007	R153	2007/05/03			Bond Future	8.0850	8.0350	(0.618)	0.0000	0.0000	366
04/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,562.0000	14,900.0000	9.866	0	0	0
04/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	759.0000	542.0000	(28.590)	0	0	0
04/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,028.0000	29,566.0000	5.487	0	0	0
04/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	261.0000	173.0000	(33.716)	0	0	0
04/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,090.0000	23,593.0000	6.804	0	0	0
04/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	41.0000	24.0000	(41.463)	0	0	0
04/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,169.0000	20,636.0000	7.653	0	0	0
04/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	195.0000	127.0000	(34.872)	0	0	0
04/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,623.0000	22,110.0000	7.210	0	0	0
04/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	145.0000	93.0000	(35.862)	0	0	0
04/04/2007	R153	2007/08/02			Bond Future	8.0350	8.0000	(0.436)	0.0000	0.0000	0
04/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,600.0000	3,308.0000	(8.111)	0	0	0
04/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,943.0000	17,663.0000	4.250	0	0	0
04/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,306.0000	1,177.0000	(9.877)	0	0	0
04/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,774.0000	29,658.0000	3.072	0	0	0
04/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,633.0000	23,447.0000	3.597	0	0	0

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04/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,198.0000	2,000.0000	(9.008)	0	0	0
04/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,985.0000	1,803.0000	(9.169)	0	0	0
04/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,432.0000	2,217.0000	(8.840)	0	0	0
04/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,452.0000	22,250.0000	3.720	0	0	0
04/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,831.0000	24,661.0000	3.483	0	0	0
04/04/2007	R157	2007/05/03			Bond Future	7.7300	7.6900	(0.517)	0.0000	0.0000	481
04/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
04/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	90,011.0000	92,981.0000	3.300	0	0	0
04/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	69,539.0000	72,492.0000	4.247	0	0	0
04/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	52.0000	32.0000	(38.462)	0	0	0
04/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,150.0000	25,402.0000	9.728	0	0	0
04/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,974.0000	75,932.0000	4.053	0	0	0
04/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	37.0000	22.0000	(40.541)	0	0	0
04/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	76,402.0000	79,363.0000	3.876	0	0	0
04/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,312.0000	2,592.0000	(21.739)	0	0	60
04/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	25.0000	15.0000	(40.000)	0	0	0
04/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	55,761.0000	58,664.0000	5.206	0	0	0
04/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	202.0000	133.0000	(34.158)	0	0	0
04/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	20,759.0000	18,435.0000	(11.195)	0	0	0
04/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	3,548.0000	4,197.0000	18.292	0	0	75
04/04/2007	R157	2007/08/02			Bond Future	7.6900	7.6500	(0.520)	0.0000	0.0000	0
04/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,522.0000	2,223.0000	(11.856)	0	0	0
04/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	76,258.0000	78,891.0000	3.453	0	0	0
04/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	73,164.0000	75,769.0000	3.560	0	0	0
04/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,249.0000	1,978.0000	(12.050)	0	0	0
04/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	79,368.0000	82,026.0000	3.349	0	0	0
04/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,003.0000	1,758.0000	(12.232)	0	0	0
04/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,253.0000	1,090.0000	(13.009)	0	0	0
04/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	91,920.0000	94,661.0000	2.982	0	0	0
04/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,952.0000	3,516.0000	(11.032)	0	0	0
04/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,005.0000	63,473.0000	4.046	0	0	0
04/04/2007	R186	2007/05/03			Bond Future	7.4200	7.4260	0.081	0.0000	0.0000	0
04/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	131,806.0000	131,046.0000	(0.577)	0	0	0

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04/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	169.0000	156.0000	(7.692)	0	0	0
04/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
04/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	98,998.0000	98,227.0000	(0.779)	0	0	0
04/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	153,007.0000	152,249.0000	(0.495)	0	0	0
04/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
04/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	27.0000	24.0000	(11.111)	0	0	0
04/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	126,417.0000	125,657.0000	(0.601)	0	0	0
04/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,994.0000	120,233.0000	(0.629)	0	0	0
04/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0
04/04/2007	R186	2007/08/02			Bond Future	7.3720	7.3780	0.081	0.0000	0.0000	0
04/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,780.0000	2,780.0000	-	0	0	0
04/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,462.0000	2,461.0000	(0.041)	0	0	0
04/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,046.0000	5,058.0000	0.238	0	0	0
04/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,349.0000	133,592.0000	(0.563)	0	0	0
04/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	109,227.0000	108,482.0000	(0.682)	0	0	0
04/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,396.0000	138,638.0000	(0.544)	0	0	0
04/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,508.0000	1,504.0000	(0.265)	0	0	0
04/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,304.0000	128,549.0000	(0.584)	0	0	0
04/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,136.0000	3,138.0000	0.064	0	0	0
04/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,532.0000	158,771.0000	(0.477)	0	0	0
04/04/2007	R196	2007/05/03			Bond Future	8.4320	8.4390	0.083	0.0000	0.0000	0
04/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,642.0000	5,523.0000	(2.109)	0	0	0
04/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	760.0000	704.0000	(7.368)	0	0	0
04/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,823.0000	3,885.0000	1.622	0	0	0
04/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	319.0000	317.0000	(0.627)	0	0	0
04/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,393.0000	1,410.0000	1.220	0	0	0
04/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,535.0000	2,434.0000	(3.984)	0	0	0
04/04/2007	R196	2007/08/02			Bond Future	8.2720	8.2800	0.097	0.0000	0.0000	0
04/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,476.0000	2,504.0000	1.131	0	0	0
04/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,811.0000	5,722.0000	(1.532)	0	0	0
04/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,767.0000	3,694.0000	(1.938)	0	0	0
04/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,090.0000	4,134.0000	1.076	0	0	0
04/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,375.0000	1,391.0000	1.164	0	0	0

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04/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,351.0000	8,249.0000	(1.221)	0	0	0
04/04/2007	R201	2007/05/03			Bond Future	7.7590	7.7200	(0.503)	0.0000	0.0000	0
04/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,605.0000	44,838.0000	5.241	0	0	0
04/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,273.0000	58,554.0000	4.053	0	0	0
04/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	187.0000	125.0000	(33.155)	0	0	0
04/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	34.0000	21.0000	(38.235)	0	0	0
04/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	24.0000	14.0000	(41.667)	0	0	0
04/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	58,998.0000	61,283.0000	3.873	0	0	0
04/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	53,543.0000	55,819.0000	4.251	0	0	0
04/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
04/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,825.0000	72,117.0000	3.282	0	0	0
04/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	49.0000	30.0000	(38.776)	0	0	0
04/04/2007	R201	2007/08/02			Bond Future	7.6900	7.6550	(0.455)	0.0000	0.0000	0
04/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,549.0000	62,378.0000	3.021	0	0	0
04/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,059.0000	2,755.0000	(9.938)	0	0	0
04/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,529.0000	1,359.0000	(11.118)	0	0	0
04/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,395.0000	50,108.0000	3.540	0	0	0
04/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,933.0000	1,726.0000	(10.709)	0	0	0
04/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,719.0000	1,531.0000	(10.937)	0	0	0
04/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,083.0000	59,892.0000	3.115	0	0	0
04/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,045.0000	74,949.0000	2.607	0	0	0
04/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	949.0000	836.0000	(11.907)	0	0	0
04/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,030.0000	64,877.0000	2.930	0	0	0
04/04/2007	R203	2007/05/03			Bond Future	7.6410	7.6470	0.079	0.0000	0.0000	0
04/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	92,898.0000	92,462.0000	(0.469)	0	0	0
04/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	79,932.0000	79,496.0000	(0.545)	0	0	0
04/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	76,654.0000	76,218.0000	(0.569)	0	0	0
04/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,050.0000	59,613.0000	(0.728)	0	0	0
04/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	73,361.0000	72,925.0000	(0.594)	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
04/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
04/04/2007	R203	2007/08/02			Bond Future	7.5800	7.5860	0.079	0.0000	0.0000	0
04/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	384.0000	384.0000	-	0	0	0
04/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	83,444.0000	83,013.0000	(0.517)	0	0	0
04/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	474.0000	474.0000	-	0	0	0
04/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	157.0000	156.0000	(0.637)	0	0	0
04/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	582.0000	583.0000	0.172	0	0	0
04/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	77,167.0000	76,737.0000	(0.557)	0	0	0
04/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,997.0000	95,566.0000	(0.449)	0	0	0
04/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	80,303.0000	79,873.0000	(0.535)	0	0	0
04/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,726.0000	64,300.0000	(0.658)	0	0	0
04/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,265.0000	1,270.0000	0.395	0	0	0
04/04/2007	R204	2007/05/03			Bond Future	7.6280	7.6340	0.079	0.0000	0.0000	0
04/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	280.0000	261.0000	(6.786)	0	0	0
04/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,096.0000	64,612.0000	(0.744)	0	0	0
04/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	76.0000	69.0000	(9.211)	0	0	0
04/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	78,983.0000	78,510.0000	(0.599)	0	0	0
04/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	54.0000	48.0000	(11.111)	0	0	0
04/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	82,440.0000	81,968.0000	(0.573)	0	0	0
04/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	38.0000	33.0000	(13.158)	0	0	0
04/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	85,885.0000	85,416.0000	(0.546)	0	0	0
04/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,534.0000	99,067.0000	(0.469)	0	0	0
04/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
04/04/2007	R204	2007/08/02			Bond Future	7.5740	7.5790	0.066	0.0000	0.0000	0
04/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,736.0000	4,728.0000	(0.169)	0	0	0
04/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,843.0000	72,451.0000	(0.538)	0	0	0
04/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,201.0000	90,807.0000	(0.432)	0	0	0
04/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,319.0000	2,309.0000	(0.431)	0	0	0
04/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,969.0000	2,959.0000	(0.337)	0	0	0
04/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,993.0000	84,599.0000	(0.464)	0	0	0
04/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,089.0000	87,694.0000	(0.448)	0	0	0
04/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,627.0000	2,617.0000	(0.381)	0	0	0
04/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,377.0000	1,368.0000	(0.654)	0	0	0



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04/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,777.0000	103,383.0000	(0.380)	0	0	0
04/04/2007	R206	2007/05/03			Bond Future	7.7580	7.7640	0.077	0.0000	0.0000	0
04/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,148.0000	24,828.0000	(1.272)	0	0	0
04/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,358.0000	14,038.0000	(2.229)	0	0	0
04/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,106.0000	2,093.0000	(0.617)	0	0	0
04/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	437.0000	423.0000	(3.204)	0	0	0
04/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,716.0000	6,762.0000	0.685	0	0	0
04/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	6,307.0000	6,048.0000	(4.107)	0	0	0
04/04/2007	R206	2007/08/02			Bond Future	7.6850	7.6910	0.078	0.0000	0.0000	0
04/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,407.0000	6,452.0000	0.702	0	0	0
04/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,959.0000	30,681.0000	(0.898)	0	0	0
04/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,932.0000	21,678.0000	(1.158)	0	0	0
04/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,326.0000	3,346.0000	0.601	0	0	0
04/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,217.0000	11,300.0000	0.740	0	0	0
04/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,445.0000	14,230.0000	(1.488)	0	0	0
04/04/2007	R207	2007/05/03			Bond Future	7.5590	7.5650	0.079	0.0000	0.0000	0
04/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
04/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,010.0000	70,533.0000	(0.672)	0	0	0
04/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	105,905.0000	105,429.0000	(0.449)	0	0	0
04/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,687.0000	88,211.0000	(0.537)	0	0	0
04/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,188.0000	84,712.0000	(0.559)	0	0	0
04/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,167.0000	91,691.0000	(0.516)	0	0	0
04/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2007	R207	2007/08/02			Bond Future	7.5070	7.5130	0.080	0.0000	0.0000	0
04/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,096.0000	1,100.0000	0.365	0	0	0
04/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,398.0000	74,928.0000	(0.623)	0	0	0
04/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	131.0000	131.0000	-	0	0	0
04/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,991.0000	108,517.0000	(0.435)	0	0	0
04/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,841.0000	88,368.0000	(0.532)	0	0	0

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04/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	325.0000	325.0000	-	0	0	0
04/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	497.0000	497.0000	-	0	0	0
04/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,579.0000	95,106.0000	(0.495)	0	0	0
04/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	403.0000	403.0000	-	0	0	0
04/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,211.0000	91,738.0000	(0.513)	0	0	0
04/04/2007	R209	2007/05/03			Bond Future	7.1350	7.1000	(0.491)	0.0000	0.0000	0
04/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	6,906.0000	8,066.0000	16.797	0	0	0
04/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	45,915.0000	42,315.0000	(7.841)	0	0	0
04/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	22,116.0000	19,372.0000	(12.407)	0	0	0
04/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1,428.0000	1,733.0000	21.359	0	0	0
04/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	20,221.0000	22,685.0000	12.185	0	0	0
04/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	7,584.0000	6,143.0000	(19.001)	0	0	0
04/04/2007	R209	2007/08/02			Bond Future	7.1000	7.0600	(0.563)	0.0000	0.0000	314
04/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	18,826.0000	17,044.0000	(9.466)	0	0	0
04/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	35,333.0000	38,036.0000	7.650	0	0	0
04/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,513.0000	12,758.0000	10.814	0	0	0
04/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	51,999.0000	48,759.0000	(6.231)	0	0	0
04/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	32,678.0000	30,149.0000	(7.739)	0	0	0
04/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	21,398.0000	23,354.0000	9.141	0	0	0
04/04/2007	TRT1	2007/05/03			Index Future	252.9670	252.8410	(0.050)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,034</b>