



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/05/2007

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
04/05/2007	ALBI 2007/08/02			Index Future	262.4370	262.9550	0.197	0.0000	0.0000	0
04/05/2007	ALBI 2007/08/02	254.00	Call	Index Future	87,250.0000	91,926.0000	5.359	0	0	0
04/05/2007	ALBI 2007/08/02	254.00	Put	Index Future	2,880.0000	2,376.0000	(17.500)	0	0	0
04/05/2007	ALBI 2007/11/01			Index Future	268.5010	269.0160	0.192	0.0000	0.0000	0
04/05/2007	ALBI 2007/11/01	254.00	Call	Index Future	147,296.0000	152,146.0000	3.293	0	0	0
04/05/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,286.0000	1,986.0000	(13.123)	0	0	0
04/05/2007	ALBI 2008/02/07			Index Future	275.1480	275.6660	0.188	0.0000	0.0000	0
04/05/2007	ALBI 2008/02/07	254.00	Call	Index Future	213,027.0000	218,033.0000	2.350	0	0	0
04/05/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,547.0000	1,373.0000	(11.248)	0	0	0
04/05/2007	CRD1 2007/08/02			Index Future	111.8900	112.0650	0.156	0.0000	0.0000	10
04/05/2007	GOVI 2007/08/02			jGovi	262.7990	263.2960	0.189	0.0000	0.0000	195
04/05/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
04/05/2007	GOVI 2007/08/02	240.50	Call	jGovi	222,990.0000	227,960.0000	2.229	0	0	0
04/05/2007	GOVI 2007/11/01			jGovi	268.6680	269.1750	0.189	0.0000	0.0000	59
04/05/2007	GOVI 2007/11/01	265.00	Put	jGovi	22,056.0000	20,277.0000	(8.066)	0	0	0
04/05/2007	GOVI 2007/11/01	265.00	Call	jGovi	58,736.0000	62,027.0000	5.603	0	0	0
04/05/2007	GOVI 2008/02/07			jGovi	274.9140	275.4340	0.189	274.6900	274.6900	30
04/05/2007	GOVI 2008/02/07	265.00	Put	jGovi	13,263.0000	12,224.0000	(7.834)	0	0	0
04/05/2007	GOVI 2008/02/07	265.00	Call	jGovi	112,403.0000	116,564.0000	3.702	0	0	0

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04/05/2007	ILBI	2007/08/02			Index Future	282.1610	282.1610	-	0.0000	0.0000	0
04/05/2007	J153	2010/08/31			jSwap	8.8070	8.7830	(0.273)	0.0000	0.0000	0
04/05/2007	J157	2015/09/15			jSwap	8.3120	8.2800	(0.385)	0.0000	0.0000	0
04/05/2007	J186	2026/12/21			jSwap	7.7870	7.7380	(0.629)	0.0000	0.0000	0
04/05/2007	J201	2014/12/22			jSwap	8.3940	8.3620	(0.381)	0.0000	0.0000	0
04/05/2007	J203	2017/09/15			jSwap	8.2020	8.1680	(0.415)	0.0000	0.0000	0
04/05/2007	J204	2018/12/21			jSwap	8.1670	8.1280	(0.478)	0.0000	0.0000	0
04/05/2007	J207	2020/01/15			jSwap	8.0990	8.0560	(0.531)	0.0000	0.0000	0
04/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
04/05/2007	JFRA	2007/08/02			jFra	9.2860	9.2650	(0.226)	0.0000	0.0000	0
04/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
04/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,358.0000	4,307.0000	(1.170)	0	0	0
04/05/2007	JFRA	2007/11/01			jFra	9.2130	9.1990	(0.152)	0.0000	0.0000	0
04/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,546.0000	4,510.0000	(0.792)	0	0	0
04/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	58.0000	59.0000	1.724	0	0	0
04/05/2007	JFRA	2008/02/07			jFra	9.1310	9.0880	(0.471)	0.0000	0.0000	0
04/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,494.0000	19,408.0000	(0.441)	0	0	0
04/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,520.0000	15,538.0000	0.116	0	0	0
04/05/2007	JN02	2007/08/02			jNote	8.8970	8.8680	(0.326)	0.0000	0.0000	0
04/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,537.0000	13,807.0000	1.995	0	0	0
04/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,102.0000	6,843.0000	(3.647)	0	0	0

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04/05/2007	JN02	2007/11/01			jNote	8.7670	8.7390	(0.319)	0.0000	0.0000	0
04/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,090.0000	11,825.0000	(2.192)	0	0	0
04/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	16,343.0000	16,590.0000	1.511	0	0	0
04/05/2007	JN02	2008/02/07			jNote	8.6240	8.5980	(0.301)	0.0000	0.0000	0
04/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	21,146.0000	21,386.0000	1.135	0	0	0
04/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,333.0000	14,099.0000	(1.633)	0	0	0
04/05/2007	JN05	2007/08/02			jNote	8.3890	8.3630	(0.310)	0.0000	0.0000	0
04/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,711.0000	36,672.0000	2.691	0	0	0
04/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,002.0000	895.0000	(10.679)	0	0	0
04/05/2007	JN05	2007/11/01			jNote	8.3090	8.2800	(0.349)	0.0000	0.0000	0
04/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	32,379.0000	33,292.0000	2.820	0	0	0
04/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,456.0000	4,181.0000	(6.171)	0	0	0
04/05/2007	JN05	2008/02/07			jNote	8.2270	8.1930	(0.413)	0.0000	0.0000	0
04/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,309.0000	5,964.0000	(5.468)	0	0	0
04/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	37,626.0000	38,679.0000	2.799	0	0	0
04/05/2007	JN10	2007/08/02			jNote	8.0660	8.0320	(0.422)	0.0000	0.0000	0
04/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	60.0000	43.0000	(28.333)	0	0	0
04/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,208.0000	65,576.0000	3.746	0	0	0
04/05/2007	JN10	2007/11/01			jNote	8.0070	7.9710	(0.450)	0.0000	0.0000	0
04/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	463.0000	384.0000	(17.063)	0	0	0
04/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	67,811.0000	70,266.0000	3.620	0	0	0
04/05/2007	JN10	2008/02/07			jNote	7.9460	7.9070	(0.491)	0.0000	0.0000	0
04/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	72,736.0000	75,341.0000	3.581	0	0	0
04/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,105.0000	955.0000	(13.575)	0	0	0
04/05/2007	JROD	2007/05/31			jRod	8.7220	8.7140	(0.092)	0.0000	0.0000	0
04/05/2007	JROD	2007/06/29			jRod	8.9120	8.8970	(0.168)	0.0000	0.0000	0

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04/05/2007	JROD	2007/07/31			jRod	9.1820	9.1640	(0.196)	0.0000	0.0000	0
04/05/2007	JROD	2007/08/31			jRod	9.0470	9.0390	(0.088)	0.0000	0.0000	0
04/05/2007	JROD	2007/09/28			jRod	9.1630	9.1560	(0.076)	0.0000	0.0000	0
04/05/2007	JROD	2007/10/31			jRod	9.2800	9.2770	(0.032)	0.0000	0.0000	0
04/05/2007	JROD	2007/11/30			jRod	9.1450	9.1440	(0.011)	0.0000	0.0000	0
04/05/2007	JROD	2007/12/31			jRod	9.2320	9.2310	(0.011)	0.0000	0.0000	0
04/05/2007	OTH1	2007/08/02			Index Future	259.3040	259.8530	0.212	0.0000	0.0000	15
04/05/2007	R153	2007/08/02			Bond Future	7.9300	7.9000	(0.378)	7.9400	7.9400	215
04/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,119.0000	18,816.0000	3.847	0	0	0
04/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,735.0000	1,561.0000	(10.029)	0	0	0
04/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,936.0000	31,752.0000	2.638	0	0	0
04/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,073.0000	23,831.0000	3.285	0	0	0
04/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,011.0000	899.0000	(11.078)	0	0	0
04/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	763.0000	675.0000	(11.533)	0	0	0
04/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,650.0000	26,432.0000	3.049	0	0	0
04/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,354.0000	25,125.0000	3.166	0	0	0
04/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	879.0000	779.0000	(11.377)	0	0	0
04/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	427.0000	373.0000	(12.646)	0	0	0
04/05/2007	R153	2007/11/01			Bond Future	7.7370	7.6910	(0.595)	0.0000	0.0000	0
04/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	16,436.0000	17,032.0000	3.626	0	0	0
04/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	16,086.0000	15,442.0000	(4.003)	0	0	0
04/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	10,228.0000	9,746.0000	(4.713)	0	0	0
04/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	19,984.0000	20,662.0000	3.393	0	0	0
04/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	12,929.0000	12,367.0000	(4.347)	0	0	0
04/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	23,937.0000	24,694.0000	3.162	0	0	0
04/05/2007	R153	2008/02/07			Bond Future	7.6340	7.5830	(0.668)	0.0000	0.0000	0
04/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,058.0000	22,691.0000	2.870	0	0	0

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04/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	19,222.0000	18,605.0000	(3.210)	0	0	0
04/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,887.0000	13,387.0000	(3.600)	0	0	0
04/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	28,843.0000	29,592.0000	2.597	0	0	0
04/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	16,404.0000	15,846.0000	(3.402)	0	0	0
04/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	25,321.0000	26,013.0000	2.733	0	0	0
04/05/2007	R157	2007/08/02			Bond Future	7.5750	7.5450	(0.396)	0.0000	0.0000	2
04/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	66,927.0000	68,938.0000	3.005	0	0	0
04/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	580.0000	499.0000	(13.966)	0	0	0
04/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,631.0000	7,184.0000	8.340	0	0	96
04/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	30,663.0000	29,022.0000	(5.352)	0	0	0
04/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,315.0000	88,429.0000	2.449	0	0	0
04/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,503.0000	1,319.0000	(12.242)	0	0	0
04/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	99,298.0000	101,453.0000	2.170	0	0	0
04/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	259.0000	219.0000	(15.444)	0	0	0
04/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	79,832.0000	81,918.0000	2.613	0	0	0
04/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,081.0000	85,181.0000	2.528	0	0	0
04/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	701.0000	606.0000	(13.552)	0	0	0
04/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	23,858.0000	25,164.0000	5.474	0	0	0
04/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	819.0000	710.0000	(13.309)	0	0	0
04/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	11,147.0000	10,258.0000	(7.975)	0	0	86
04/05/2007	R157	2007/11/01			Bond Future	7.4670	7.4250	(0.562)	0.0000	0.0000	0
04/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	10,802.0000	9,789.0000	(9.378)	0	0	0
04/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	30,880.0000	32,880.0000	6.477	0	0	0
04/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	28,275.0000	26,392.0000	(6.660)	0	0	0
04/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,161.0000	16,718.0000	(7.946)	0	0	0
04/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,523.0000	22,094.0000	7.655	0	0	0
04/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,523.0000	22,094.0000	7.655	0	0	0
04/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12,608.0000	13,740.0000	8.978	0	0	0
04/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,161.0000	16,718.0000	(7.946)	0	0	0
04/05/2007	R157	2008/02/07			Bond Future	7.4080	7.3630	(0.607)	7.4400	7.4400	477
04/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	19,486.0000	20,848.0000	6.990	0	0	0
04/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	30,562.0000	28,782.0000	(5.824)	0	0	0
04/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	37,906.0000	39,965.0000	5.432	0	0	0

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04/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	14,335.0000	13,252.0000	(7.555)	0	0	0
04/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	27,806.0000	29,523.0000	6.175	0	0	0
04/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	21,412.0000	19,986.0000	(6.660)	0	0	0
04/05/2007	R186	2007/08/02			Bond Future	7.2480	7.2130	(0.483)	0.0000	0.0000	6
04/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	264.0000	214.0000	(18.939)	0	0	0
04/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	174,075.0000	178,533.0000	2.561	0	0	0
04/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,693.0000	1,438.0000	(15.062)	0	0	0
04/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	153,339.0000	157,741.0000	2.871	0	0	0
04/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	148,112.0000	152,494.0000	2.959	0	0	0
04/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	121,662.0000	125,913.0000	3.494	0	0	0
04/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	889.0000	744.0000	(16.310)	0	0	0
04/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,845.0000	147,207.0000	3.054	0	0	0
04/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	755.0000	629.0000	(16.689)	0	0	0
04/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	617.0000	512.0000	(17.018)	0	0	0
04/05/2007	R186	2007/11/01			Bond Future	7.2040	7.1680	(0.500)	0.0000	0.0000	0
04/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	43,216.0000	46,880.0000	8.478	0	0	0
04/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,579.0000	14,554.0000	(12.214)	0	0	0
04/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	9,125.0000	10,545.0000	15.562	0	0	0
04/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	22,460.0000	25,064.0000	11.594	0	0	0
04/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	6,039.0000	5,073.0000	(15.996)	0	0	0
04/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	35,672.0000	32,464.0000	(8.993)	0	0	0
04/05/2007	R186	2008/02/07			Bond Future	7.1640	7.1270	(0.516)	0.0000	0.0000	0
04/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,550.0000	16,599.0000	(10.518)	0	0	0
04/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	29,480.0000	32,272.0000	9.471	0	0	0
04/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,965.0000	2,492.0000	(15.953)	0	0	0
04/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	8,117.0000	7,053.0000	(13.108)	0	0	0
04/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	50,083.0000	53,761.0000	7.344	0	0	0
04/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	74,900.0000	79,171.0000	5.702	0	0	0
04/05/2007	R196	2007/08/02			Bond Future	8.1960	8.1740	(0.268)	0.0000	0.0000	0
04/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,629.0000	1,518.0000	(6.814)	0	0	0
04/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,080.0000	6,292.0000	3.487	0	0	0
04/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	778.0000	713.0000	(8.355)	0	0	0

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04/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,025.0000	2,860.0000	(5.455)	0	0	0
04/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,818.0000	3,976.0000	4.138	0	0	0
04/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,869.0000	9,127.0000	2.909	0	0	0
04/05/2007	R196	2007/11/01			Bond Future	8.0560	8.0320	(0.298)	0.0000	0.0000	0
04/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,900.0000	16,020.0000	0.755	0	0	0
04/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,563.0000	17,694.0000	0.746	0	0	0
04/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,484.0000	13,304.0000	(1.335)	0	0	0
04/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,044.0000	11,875.0000	(1.403)	0	0	0
04/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,714.0000	10,556.0000	(1.475)	0	0	0
04/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,322.0000	19,463.0000	0.730	0	0	0
04/05/2007	R196	2008/02/07			Bond Future	7.9160	7.8870	(0.366)	0.0000	0.0000	0
04/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,700.0000	14,546.0000	(1.048)	0	0	0
04/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,987.0000	23,123.0000	0.592	0	0	0
04/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,623.0000	21,752.0000	0.597	0	0	0
04/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,975.0000	16,808.0000	(0.984)	0	0	0
04/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,306.0000	20,429.0000	0.606	0	0	0
04/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,809.0000	15,649.0000	(1.012)	0	0	0
04/05/2007	R201	2007/08/02			Bond Future	7.6150	7.5900	(0.328)	0.0000	0.0000	0
04/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,245.0000	1,112.0000	(10.683)	0	0	0
04/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	50,908.0000	52,222.0000	2.581	0	0	0
04/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	568.0000	500.0000	(11.972)	0	0	0
04/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,143.0000	62,512.0000	2.239	0	0	0
04/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	667.0000	589.0000	(11.694)	0	0	0
04/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,725.0000	65,104.0000	2.164	0	0	0
04/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	252.0000	219.0000	(13.095)	0	0	0
04/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,675.0000	78,089.0000	1.844	0	0	0
04/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	484.0000	425.0000	(12.190)	0	0	0
04/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,312.0000	67,700.0000	2.093	0	0	0
04/05/2007	R201	2007/11/01			Bond Future	7.5320	7.4900	(0.558)	0.0000	0.0000	0
04/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,603.0000	15,752.0000	7.868	0	0	0
04/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,842.0000	9,654.0000	9.183	0	0	0
04/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	16,416.0000	15,185.0000	(7.499)	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
04/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22,289.0000	23,780.0000	6.689	0	0	0
04/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	10,037.0000	9,147.0000	(8.867)	0	0	0
04/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	24,958.0000	23,389.0000	(6.287)	0	0	0
04/05/2007	R201	2008/02/07			Bond Future	7.4740	7.4300	(0.589)	0.0000	0.0000	0
04/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	18,147.0000	16,974.0000	(6.464)	0	0	0
04/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	12,153.0000	11,257.0000	(7.373)	0	0	0
04/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,231.0000	28,763.0000	5.626	0	0	0
04/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,579.0000	20,835.0000	6.415	0	0	0
04/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	25,838.0000	24,385.0000	(5.624)	0	0	0
04/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,402.0000	14,377.0000	7.275	0	0	0
04/05/2007	R203	2007/08/02			Bond Future	7.4890	7.4480	(0.547)	0.0000	0.0000	0
04/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	168.0000	133.0000	(20.833)	0	0	0
04/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,014.0000	92,917.0000	3.225	0	0	0
04/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	389.0000	317.0000	(18.509)	0	0	0
04/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	83,709.0000	86,584.0000	3.435	0	0	0
04/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	475.0000	389.0000	(18.105)	0	0	0
04/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,573.0000	105,514.0000	2.867	0	0	0
04/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	86,870.0000	89,759.0000	3.326	0	0	0
04/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	559.0000	459.0000	(17.889)	0	0	0
04/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,055.0000	880.0000	(16.588)	0	0	0
04/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,081.0000	73,882.0000	3.941	0	0	0
04/05/2007	R203	2007/11/01			Bond Future	7.4360	7.3950	(0.551)	0.0000	0.0000	0
04/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,400.0000	19,035.0000	9.397	0	0	0
04/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	12,836.0000	11,534.0000	(10.143)	0	0	0
04/05/2007	R203	2008/02/07			Bond Future	7.3890	7.3460	(0.582)	0.0000	0.0000	0
04/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	23,154.0000	24,897.0000	7.528	0	0	0
04/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	15,378.0000	14,089.0000	(8.382)	0	0	0
04/05/2007	R204	2007/08/02			Bond Future	7.4860	7.4450	(0.548)	0.0000	0.0000	0
04/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,225.0000	80,109.0000	3.735	0	0	0
04/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,316.0000	2,012.0000	(13.126)	0	0	0
04/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	93,353.0000	96,379.0000	3.241	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
04/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	96,612.0000	99,659.0000	3.154	0	0	0
04/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	90,101.0000	93,105.0000	3.334	0	0	0
04/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,091.0000	928.0000	(14.940)	0	0	0
04/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	475.0000	395.0000	(16.842)	0	0	0
04/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	929.0000	788.0000	(15.178)	0	0	0
04/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	109,675.0000	112,784.0000	2.835	0	0	0
04/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,276.0000	1,090.0000	(14.577)	0	0	0
04/05/2007	R204	2007/11/01			Bond Future	7.4370	7.3960	(0.551)	0.0000	0.0000	0
04/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	12,776.0000	11,391.0000	(10.841)	0	0	0
04/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,603.0000	19,375.0000	10.066	0	0	0
04/05/2007	R204	2008/02/07			Bond Future	7.3930	7.3500	(0.582)	0.0000	0.0000	0
04/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	14,621.0000	13,255.0000	(9.343)	0	0	0
04/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	22,704.0000	24,608.0000	8.386	0	0	0
04/05/2007	R206	2007/08/02			Bond Future	7.5900	7.5490	(0.540)	0.0000	0.0000	0
04/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,733.0000	3,244.0000	(13.099)	0	0	0
04/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,000.0000	25,566.0000	6.525	0	0	0
04/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	33,985.0000	35,788.0000	5.305	0	0	0
04/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,611.0000	1,358.0000	(15.705)	0	0	0
04/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,535.0000	16,776.0000	7.988	0	0	0
04/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	7,565.0000	6,751.0000	(10.760)	0	0	0
04/05/2007	R206	2007/11/01			Bond Future	7.5200	7.4770	(0.572)	0.0000	0.0000	0
04/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	20,571.0000	21,877.0000	6.349	0	0	0
04/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	9,432.0000	8,638.0000	(8.418)	0	0	0
04/05/2007	R206	2008/02/07			Bond Future	7.4550	7.4100	(0.604)	0.0000	0.0000	0
04/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,259.0000	26,595.0000	5.289	0	0	0
04/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	11,435.0000	10,642.0000	(6.935)	0	0	0
04/05/2007	R207	2007/08/02			Bond Future	7.4190	7.3780	(0.553)	0.0000	0.0000	0
04/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	340.0000	266.0000	(21.765)	0	0	0
04/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	81,614.0000	84,811.0000	3.917	0	0	0
04/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	120.0000	91.0000	(24.167)	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
04/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
04/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,436.0000	98,677.0000	3.396	0	0	0
04/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	69.0000	51.0000	(26.087)	0	0	0
04/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,852.0000	119,117.0000	2.818	0	0	0
04/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	91.0000	68.0000	(25.275)	0	0	0
04/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	98,871.0000	102,119.0000	3.285	0	0	0
04/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,295.0000	105,548.0000	3.180	0	0	0
04/05/2007	R207	2007/11/01			Bond Future	7.3710	7.3300	(0.556)	0.0000	0.0000	0
04/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	19,827.0000	21,856.0000	10.234	0	0	0
04/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	9,699.0000	8,481.0000	(12.558)	0	0	0
04/05/2007	R207	2008/02/07			Bond Future	7.3270	7.2840	(0.587)	0.0000	0.0000	0
04/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	11,449.0000	10,219.0000	(10.743)	0	0	0
04/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	24,876.0000	27,021.0000	8.623	0	0	0
04/05/2007	R209	2007/08/02			Bond Future	6.9600	6.9350	(0.359)	0.0000	0.0000	314
04/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	42,686.0000	44,687.0000	4.688	0	0	0
04/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	13,378.0000	14,291.0000	6.825	0	0	0
04/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	38,008.0000	36,044.0000	(5.167)	0	0	0
04/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	10,324.0000	9,447.0000	(8.495)	0	0	0
04/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	25,678.0000	27,143.0000	5.705	0	0	0
04/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	21,103.0000	19,690.0000	(6.696)	0	0	0
04/05/2007	R209	2007/11/01			Bond Future	6.9300	6.7260	(2.944)	0.0000	0.0000	0
04/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	9,321.0000	2,849.0000	(69.435)	0	0	0
04/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	17,332.0000	34,854.0000	101.096	0	0	0
04/05/2007	R209	2008/02/07			Bond Future	6.9000	6.6180	(4.087)	0.0000	0.0000	0
04/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	11,277.0000	2,980.0000	(73.575)	0	0	0
04/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	22,726.0000	47,962.0000	111.045	0	0	0
04/05/2007	TRT1	2007/08/02			Index Future	259.6760	260.1680	0.189	0.0000	0.0000	500

Grand Total: **2,005**