



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/07/2007

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
03/07/2007	\$ / R 2007/09/17			Currency Future	7.0402	7.0418	0.023	7.0400	7.0400	711
03/07/2007	\$ / R 2007/12/14			Currency Future	7.1275	7.1288	0.018	0.0000	0.0000	1,585
03/07/2007	\$ / R 2008/03/17			Currency Future	7.2161	7.2179	0.025	0.0000	0.0000	500
03/07/2007	ALBI 2007/08/02			Index Future	251.7820	251.6180	(0.065)	0.0000	0.0000	0
03/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	6,196.0000	5,562.0000	(10.232)	0	0	0
03/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	28,376.0000	29,382.0000	3.545	0	0	0
03/07/2007	ALBI 2007/11/01			Index Future	258.0140	257.8260	(0.073)	0.0000	0.0000	0
03/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,691.0000	14,137.0000	3.258	0	0	0
03/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	53,831.0000	52,397.0000	(2.664)	0	0	0
03/07/2007	ALBI 2008/02/07			Index Future	265.0900	264.7940	(0.112)	0.0000	0.0000	0
03/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,899.0000	7,245.0000	5.015	0	0	0
03/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	117,799.0000	115,185.0000	(2.219)	0	0	0
03/07/2007	CRD1 2007/08/02			Index Future	108.1250	108.0720	(0.049)	0.0000	0.0000	10
03/07/2007	GOVI 2007/08/02			jGovi	252.6720	252.4990	(0.068)	0.0000	0.0000	69
03/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	121,720.0000	119,990.0000	(1.421)	0	0	0
03/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
03/07/2007	GOVI 2007/11/01			jGovi	258.4470	258.2690	(0.069)	0.0000	0.0000	118

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03/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	69,463.0000	70,958.0000	2.152	0	0	0
03/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,933.0000	3,648.0000	(7.246)	0	0	0
03/07/2007	GOVI	2008/02/07			jGovi	264.9090	264.7275	(0.069)	0.0000	0.0000	30
03/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	32,378.0000	33,219.0000	2.597	0	0	0
03/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	31,468.0000	30,494.0000	(3.095)	0	0	0
03/07/2007	ILBI	2007/08/02			Index Future	275.5440	275.6040	0.022	0.0000	0.0000	0
03/07/2007	J153	2010/08/31			jSwap	9.7580	9.7430	(0.154)	0.0000	0.0000	0
03/07/2007	J157	2015/09/15			jSwap	9.3060	9.2860	(0.215)	0.0000	0.0000	0
03/07/2007	J186	2026/12/21			jSwap	8.5290	8.5550	0.305	0.0000	0.0000	0
03/07/2007	J201	2014/12/22			jSwap	9.3710	9.3530	(0.192)	0.0000	0.0000	0
03/07/2007	J203	2017/09/15			jSwap	9.1410	9.1220	(0.208)	0.0000	0.0000	0
03/07/2007	J204	2018/12/21			jSwap	9.0370	9.0270	(0.111)	0.0000	0.0000	0
03/07/2007	J207	2020/01/15			jSwap	8.9770	8.9740	(0.033)	0.0000	0.0000	0
03/07/2007	JBAR	2005/12/21			jBar	9.7920	9.8080	0.163	0.0000	0.0000	0
03/07/2007	JFRA	2007/08/02			jFra	9.8920	9.8950	0.030	0.0000	0.0000	0
03/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,820.0000	5,827.0000	0.120	0	0	0
03/07/2007	JFRA	2007/08/23			jFra	9.9060	9.8970	(0.091)	0.0000	0.0000	0
03/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	953.0000	970.0000	1.784	0	0	0
03/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	286.0000	271.0000	(5.245)	0	0	0
03/07/2007	JFRA	2007/11/01			jFra	10.1010	10.0520	(0.485)	0.0000	0.0000	0
03/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0

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03/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,800.0000	6,673.0000	(1.868)	0	0	0
03/07/2007	JFRA	2008/02/07			jFra	10.0960	10.0430	(0.525)	0.0000	0.0000	0
03/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,807.0000	18,703.0000	(0.553)	0	0	0
03/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,477.0000	12,498.0000	0.168	0	0	0
03/07/2007	JN02	2007/08/02			jNote	9.9220	9.9110	(0.111)	0.0000	0.0000	0
03/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,631.0000	1,605.0000	(1.594)	0	0	0
03/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,750.0000	13,528.0000	(1.615)	0	0	0
03/07/2007	JN02	2007/11/01			jNote	9.8750	9.8590	(0.162)	0.0000	0.0000	0
03/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,022.0000	20,781.0000	(1.146)	0	0	0
03/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,240.0000	5,284.0000	0.840	0	0	0
03/07/2007	JN02	2008/02/07			jNote	9.7830	9.7700	(0.133)	0.0000	0.0000	0
03/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,375.0000	9,427.0000	0.555	0	0	0
03/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,388.0000	23,209.0000	(0.765)	0	0	0
03/07/2007	JN05	2007/08/02			jNote	9.4950	9.4740	(0.221)	0.0000	0.0000	0
03/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,826.0000	11,145.0000	(5.758)	0	0	0
03/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,202.0000	2,342.0000	6.358	0	0	0
03/07/2007	JN05	2007/11/01			jNote	9.4410	9.4180	(0.244)	0.0000	0.0000	0
03/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,136.0000	21,453.0000	(3.085)	0	0	0
03/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,792.0000	5,005.0000	4.445	0	0	0
03/07/2007	JN05	2008/02/07			jNote	9.3650	9.3450	(0.214)	0.0000	0.0000	0
03/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,241.0000	9,494.0000	2.738	0	0	0
03/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,623.0000	23,094.0000	(2.239)	0	0	0
03/07/2007	JN10	2007/08/02			jNote	9.0370	9.0170	(0.221)	0.0000	0.0000	0
03/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	4,689.0000	5,183.0000	10.535	0	0	0
03/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,079.0000	6,281.0000	(11.273)	0	0	0
03/07/2007	JN10	2007/11/01			jNote	8.9820	8.9630	(0.212)	0.0000	0.0000	0
03/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	12,132.0000	12,739.0000	5.003	0	0	0

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03/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,964.0000	10,337.0000	(5.719)	0	0	0
03/07/2007	JN10	2008/02/07			jNote	8.9140	8.8980	(0.179)	0.0000	0.0000	0
03/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	18,481.0000	19,041.0000	3.030	0	0	0
03/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,895.0000	12,411.0000	(3.753)	0	0	0
03/07/2007	JROD	2007/07/31			jRod	9.0290	9.0270	(0.022)	0.0000	0.0000	0
03/07/2007	JROD	2007/08/31			jRod	9.4240	9.4240	-	0.0000	0.0000	0
03/07/2007	JROD	2007/09/28			jRod	9.7550	9.7590	0.041	0.0000	0.0000	0
03/07/2007	JROD	2007/10/31			jRod	9.5270	9.5300	0.031	0.0000	0.0000	0
03/07/2007	JROD	2007/11/30			jRod	9.7850	9.7850	-	0.0000	0.0000	0
03/07/2007	JROD	2007/12/31			jRod	9.9810	9.9760	(0.050)	0.0000	0.0000	0
03/07/2007	OTH1	2007/08/02			Index Future	247.2600	246.9650	(0.119)	0.0000	0.0000	15
03/07/2007	R153	2007/08/02			Bond Future	8.9200	8.9300	0.112	0.0000	0.0000	1,140
03/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,322.0000	3,371.0000	1.475	0	0	0
03/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,566.0000	5,334.0000	(4.168)	0	0	0
03/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,155.0000	6,266.0000	1.803	0	0	0
03/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,777.0000	2,607.0000	(6.122)	0	0	0
03/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,514.0000	12,728.0000	1.710	0	0	0
03/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	634.0000	567.0000	(10.568)	0	0	0
03/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,812.0000	1,678.0000	(7.395)	0	0	0
03/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,014.0000	8,162.0000	1.847	0	0	0
03/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,049.0000	7,178.0000	1.830	0	0	0
03/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	33,502.0000	33,783.0000	0.839	0	0	0
03/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,260.0000	2,108.0000	(6.726)	0	0	0
03/07/2007	R153	2007/11/01			Bond Future	8.9150	8.9250	0.112	0.0000	0.0000	0
03/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,265.0000	31,502.0000	0.758	0	0	0

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03/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,346.0000	19,538.0000	0.992	0	0	0
03/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,891.0000	1,823.0000	(3.596)	0	0	0
03/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	966.0000	925.0000	(4.244)	0	0	0
03/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,075.0000	25,294.0000	0.873	0	0	0
03/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	451.0000	428.0000	(5.100)	0	0	0
03/07/2007	R153	2008/02/07			Bond Future	8.8750	8.8850	0.113	0.0000	0.0000	0
03/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,698.0000	4,610.0000	(1.873)	0	0	0
03/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,610.0000	19,758.0000	0.755	0	0	0
03/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	29,155.0000	29,340.0000	0.635	0	0	0
03/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,167.0000	24,335.0000	0.695	0	0	0
03/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,217.0000	3,149.0000	(2.114)	0	0	0
03/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,123.0000	2,073.0000	(2.355)	0	0	0
03/07/2007	R157	2007/08/02			Bond Future	8.3200	8.3300	0.120	0.0000	0.0000	11
03/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	463.0000	396.0000	(14.471)	0	0	0
03/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	40,781.0000	41,406.0000	1.533	0	0	57
03/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,271.0000	2,276.0000	0.220	0	0	0
03/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	28,255.0000	27,568.0000	(2.431)	0	0	0
03/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,800.0000	1,798.0000	(0.111)	0	0	0
03/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	77,063.0000	77,755.0000	0.898	0	0	0
03/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
03/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	17,700.0000	17,076.0000	(3.525)	0	0	0
03/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	34,094.0000	33,395.0000	(2.050)	0	0	0
03/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,305.0000	5,373.0000	1.282	0	0	0
03/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,387.0000	1,380.0000	(0.505)	0	0	0
03/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	31,152.0000	30,457.0000	(2.231)	0	0	0
03/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	432.0000	423.0000	(2.083)	0	0	0
03/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	46,443.0000	45,740.0000	(1.514)	0	0	0
03/07/2007	R157	2007/11/01			Bond Future	8.2700	8.2800	0.121	0.0000	0.0000	0
03/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	56,486.0000	57,039.0000	0.979	0	0	0
03/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	5,815.0000	5,610.0000	(3.525)	0	0	0
03/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,894.0000	2,769.0000	(4.319)	0	0	0
03/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	41,692.0000	42,163.0000	1.130	0	0	0
03/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,293.0000	1,226.0000	(5.182)	0	0	0

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03/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,894.0000	2,769.0000	(4.319)	0	0	0
03/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	72,913.0000	73,523.0000	0.837	0	0	0
03/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	56,486.0000	57,039.0000	0.979	0	0	0
03/07/2007	R157	2008/02/07			Bond Future	8.2250	8.2350	0.122	0.0000	0.0000	477
03/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	5,033.0000	4,897.0000	(2.702)	0	0	0
03/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	71,523.0000	72,046.0000	0.731	0	0	0
03/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,398.0000	44,799.0000	0.903	0	0	0
03/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	12,554.0000	12,296.0000	(2.055)	0	0	0
03/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	8,155.0000	7,962.0000	(2.367)	0	0	0
03/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	57,174.0000	57,641.0000	0.817	0	0	0
03/07/2007	R186	2007/08/02			Bond Future	8.0900	8.1100	0.247	0.0000	0.0000	5
03/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	72,639.0000	70,396.0000	(3.088)	0	0	0
03/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	759.0000	793.0000	4.480	0	0	0
03/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	43,961.0000	41,899.0000	(4.691)	0	0	0
03/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	53,199.0000	51,049.0000	(4.041)	0	0	0
03/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,409.0000	2,535.0000	5.230	0	0	0
03/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,937.0000	4,152.0000	5.461	0	0	0
03/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,122.0000	3,289.0000	5.349	0	0	0
03/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	48,548.0000	46,438.0000	(4.346)	0	0	0
03/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	27,229.0000	25,467.0000	(6.471)	0	0	0
03/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,192.0000	9,706.0000	5.592	0	0	0
03/07/2007	R186	2007/11/01			Bond Future	8.0500	8.0700	0.248	0.0000	0.0000	0
03/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	130,819.0000	132,922.0000	1.608	0	0	0
03/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,998.0000	1,827.0000	(8.559)	0	0	0
03/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	100,967.0000	102,908.0000	1.922	0	0	0
03/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	74,408.0000	76,109.0000	2.286	0	0	0
03/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	9,311.0000	8,739.0000	(6.143)	0	0	0
03/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,573.0000	4,240.0000	(7.282)	0	0	0
03/07/2007	R186	2008/02/07			Bond Future	7.9950	8.0150	0.250	0.0000	0.0000	0
03/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	77,432.0000	78,944.0000	1.953	0	0	0
03/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	11,921.0000	11,379.0000	(4.547)	0	0	0
03/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	101,303.0000	103,035.0000	1.710	0	0	0

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03/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	19,085.0000	18,323.0000	(3.993)	0	0	0
03/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	28,826.0000	27,817.0000	(3.500)	0	0	0
03/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,204.0000	58,469.0000	2.211	0	0	0
03/07/2007	R196	2007/08/02			Bond Future	9.2550	9.2720	0.184	0.0000	0.0000	0
03/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	23.0000	18.0000	(21.739)	0	0	0
03/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,451.0000	7,669.0000	2.926	0	0	0
03/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	10,963.0000	11,202.0000	2.180	0	0	0
03/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,600.0000	14,844.0000	1.671	0	0	0
03/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	151.0000	125.0000	(17.219)	0	0	0
03/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/07/2007	R196	2007/11/01			Bond Future	9.1140	9.1290	0.165	0.0000	0.0000	0
03/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,303.0000	11,455.0000	1.345	0	0	0
03/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	638.0000	605.0000	(5.172)	0	0	0
03/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,165.0000	1,115.0000	(4.292)	0	0	0
03/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,980.0000	1,907.0000	(3.687)	0	0	0
03/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,454.0000	6,565.0000	1.720	0	0	0
03/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,729.0000	8,862.0000	1.524	0	0	0
03/07/2007	R196	2008/02/07			Bond Future	8.9720	8.9850	0.145	0.0000	0.0000	0
03/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,214.0000	4,147.0000	(1.590)	0	0	0
03/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,576.0000	9,657.0000	0.846	0	0	0
03/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,403.0000	6,464.0000	0.953	0	0	0
03/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,431.0000	2,384.0000	(1.933)	0	0	0
03/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,238.0000	3,180.0000	(1.791)	0	0	0
03/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,900.0000	7,970.0000	0.886	0	0	0
03/07/2007	R201	2007/08/02			Bond Future	8.3900	8.4100	0.238	0.0000	0.0000	0
03/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,879.0000	1,982.0000	5.482	0	0	0
03/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	23,662.0000	22,646.0000	(4.294)	0	0	0
03/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	21,383.0000	20,390.0000	(4.644)	0	0	0
03/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,486.0000	1,566.0000	5.384	0	0	0
03/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	11,366.0000	10,570.0000	(7.003)	0	0	0
03/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	19,181.0000	18,217.0000	(5.026)	0	0	0
03/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,357.0000	2,489.0000	5.600	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
03/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,355.0000	5,656.0000	5.621	0	0	0
03/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	33,307.0000	32,236.0000	(3.216)	0	0	0
03/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	537.0000	561.0000	4.469	0	0	0
03/07/2007	R201	2007/11/01			Bond Future	8.3300	8.3500	0.240	0.0000	0.0000	0
03/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,539.0000	4,271.0000	(5.904)	0	0	0
03/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,282.0000	37,087.0000	2.219	0	0	0
03/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	48,139.0000	49,050.0000	1.892	0	0	0
03/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,331.0000	2,169.0000	(6.950)	0	0	0
03/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,087.0000	999.0000	(8.096)	0	0	0
03/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	61,198.0000	62,183.0000	1.610	0	0	0
03/07/2007	R201	2008/02/07			Bond Future	8.2500	8.2700	0.242	0.0000	0.0000	0
03/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,414.0000	6,148.0000	(4.147)	0	0	0
03/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,700.0000	47,481.0000	1.672	0	0	0
03/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,832.0000	9,471.0000	(3.672)	0	0	0
03/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,472.0000	37,159.0000	1.884	0	0	0
03/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,984.0000	3,798.0000	(4.669)	0	0	0
03/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,138.0000	59,000.0000	1.483	0	0	0
03/07/2007	R203	2007/08/02			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
03/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,370.0000	1,365.0000	(0.365)	0	0	0
03/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,064.0000	1,056.0000	(0.752)	0	0	0
03/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	32,583.0000	31,900.0000	(2.096)	0	0	0
03/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	38,488.0000	37,801.0000	(1.785)	0	0	0
03/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,466.0000	3,499.0000	0.952	0	0	0
03/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	800.0000	791.0000	(1.125)	0	0	0
03/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	35,522.0000	34,836.0000	(1.931)	0	0	0
03/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	50,694.0000	50,009.0000	(1.351)	0	0	0
03/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	21,556.0000	20,910.0000	(2.997)	0	0	0
03/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	226.0000	218.0000	(3.540)	0	0	0
03/07/2007	R203	2007/11/01			Bond Future	8.1750	8.1850	0.122	0.0000	0.0000	0
03/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,718.0000	3,568.0000	(4.034)	0	0	0
03/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	50,327.0000	50,846.0000	1.031	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
03/07/2007	R203	2008/02/07			Bond Future	8.1050	8.1150	0.123	0.0000	0.0000	0
03/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	9,778.0000	9,556.0000	(2.270)	0	0	0
03/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	50,884.0000	51,324.0000	0.865	0	0	0
03/07/2007	R204	2007/08/02			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
03/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,363.0000	2,349.0000	(0.592)	0	0	0
03/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	35,504.0000	34,769.0000	(2.070)	0	0	0
03/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	24,508.0000	23,809.0000	(2.852)	0	0	0
03/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,283.0000	5,306.0000	0.435	0	0	0
03/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,891.0000	1,873.0000	(0.952)	0	0	0
03/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	38,470.0000	37,731.0000	(1.921)	0	0	0
03/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	41,499.0000	40,759.0000	(1.783)	0	0	0
03/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	542.0000	526.0000	(2.952)	0	0	0
03/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,500.0000	1,481.0000	(1.267)	0	0	0
03/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	54,059.0000	53,321.0000	(1.365)	0	0	0
03/07/2007	R204	2007/11/01			Bond Future	8.1800	8.1900	0.122	0.0000	0.0000	0
03/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	58,920.0000	59,387.0000	0.793	0	0	0
03/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	8,650.0000	8,402.0000	(2.867)	0	0	0
03/07/2007	R204	2008/02/07			Bond Future	8.1200	8.1300	0.123	0.0000	0.0000	0
03/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,251.0000	62,665.0000	0.665	0	0	0
03/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	17,000.0000	16,706.0000	(1.729)	0	0	0
03/07/2007	R206	2007/08/02			Bond Future	8.3900	8.4000	0.119	0.0000	0.0000	0
03/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	907.0000	804.0000	(11.356)	0	0	0
03/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,182.0000	10,408.0000	2.220	0	0	0
03/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	3,482.0000	3,232.0000	(7.180)	0	0	0
03/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	31,256.0000	31,707.0000	1.443	0	0	0
03/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	19,715.0000	20,088.0000	1.892	0	0	0
03/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	153.0000	127.0000	(16.993)	0	0	0
03/07/2007	R206	2007/11/01			Bond Future	8.3200	8.3300	0.120	0.0000	0.0000	0
03/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	30,594.0000	30,927.0000	1.088	0	0	0
03/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,638.0000	3,506.0000	(3.628)	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
03/07/2007	R206	2008/02/07			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
03/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,240.0000	8,067.0000	(2.100)	0	0	0
03/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,237.0000	30,515.0000	0.919	0	0	0
03/07/2007	R207	2007/08/02			Bond Future	8.1650	8.1750	0.122	0.0000	0.0000	0
03/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	25,922.0000	25,208.0000	(2.754)	0	0	0
03/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	440.0000	437.0000	(0.682)	0	0	0
03/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	38,677.0000	37,940.0000	(1.906)	0	0	0
03/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,727.0000	1,747.0000	1.158	0	0	0
03/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	199.0000	195.0000	(2.010)	0	0	0
03/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	42,000.0000	41,262.0000	(1.757)	0	0	0
03/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	58,785.0000	58,048.0000	(1.254)	0	0	0
03/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
03/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	299.0000	295.0000	(1.338)	0	0	0
03/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	45,346.0000	44,608.0000	(1.627)	0	0	0
03/07/2007	R207	2007/11/01			Bond Future	8.1250	8.1350	0.123	0.0000	0.0000	0
03/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	51,353.0000	51,912.0000	1.089	0	0	0
03/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	4,184.0000	4,013.0000	(4.087)	0	0	0
03/07/2007	R207	2008/02/07			Bond Future	8.0650	8.0750	0.124	0.0000	0.0000	0
03/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,015.0000	52,502.0000	0.936	0	0	0
03/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,800.0000	9,562.0000	(2.429)	0	0	0
03/07/2007	R209	2007/08/02			Bond Future	7.7950	7.8250	0.385	0.0000	0.0000	631
03/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	83,883.0000	86,780.0000	3.454	0	0	0
03/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	113,041.0000	115,955.0000	2.578	0	0	0
03/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	56,560.0000	59,330.0000	4.897	0	0	0
03/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	514.0000	368.0000	(28.405)	0	0	0
03/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
03/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	50.0000	32.0000	(36.000)	0	0	0
03/07/2007	R209	2007/11/01			Bond Future	7.7550	7.7850	0.387	0.0000	0.0000	0
03/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	82,917.0000	85,494.0000	3.108	0	0	0
03/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	3,164.0000	2,807.0000	(11.283)	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
03/07/2007	R209 2008/02/07			Bond Future	7.7050	7.7350	0.389	0.0000	0.0000	0
03/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	84,116.0000	86,415.0000	2.733	0	0	0
03/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	9,457.0000	8,800.0000	(6.947)	0	0	0
03/07/2007	TRT1 2007/08/02			Index Future	249.6190	249.4440	(0.070)	0.0000	0.0000	500
Grand Total:										5,859