



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/01/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/01/2007	CRD1 2007/02/01			Index Future	108.2920	107.8560	(0.403)	0.0000	0.0000	10
04/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	23,345.0000	19,304.0000	(17.310)	0	0	0
04/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	425.0000	744.0000	75.059	0	0	0
04/01/2007	GOVI 2007/02/01			jGovi	253.3080	252.1240	(0.467)	0.0000	0.0000	66
04/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
04/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	233,080.0000	221,240.0000	(5.080)	0	0	0
04/01/2007	GOVI 2007/05/03			jGovi	258.9080	257.6980	(0.467)	0.0000	0.0000	118
04/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
04/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	239,080.0000	226,980.0000	(5.061)	0	0	0
04/01/2007	GOVI 2007/08/02			jGovi	264.5740	263.3380	(0.467)	0.0000	0.0000	0
04/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	240,753.0000	228,402.0000	(5.130)	0	0	0
04/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	13.0000	22.0000	69.231	0	0	0
04/01/2007	ILBI 2007/02/01			Index Future	269.7250	269.6420	(0.031)	0.0000	0.0000	0
04/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,890.0000	1,857.0000	(1.746)	0	0	0
04/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	49,140.0000	48,277.0000	(1.756)	0	0	0
04/01/2007	J153 2010/08/31			jSwap	8.5550	8.6700	1.344	0.0000	0.0000	0
04/01/2007	J157 2015/09/15			jSwap	8.1630	8.2540	1.115	0.0000	0.0000	0
04/01/2007	J186 2026/12/21			jSwap	7.5570	7.6700	1.495	0.0000	0.0000	0

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04/01/2007	J194	2008/02/28			jSwap	9.0010	9.0470	0.511	0.0000	0.0000	0
04/01/2007	J201	2014/12/22			jSwap	8.2070	8.2950	1.072	0.0000	0.0000	0
04/01/2007	J203	2017/09/15			jSwap	8.0420	8.1330	1.132	0.0000	0.0000	0
04/01/2007	J204	2018/12/21			jSwap	7.9610	8.0550	1.181	0.0000	0.0000	0
04/01/2007	J207	2020/01/15			jSwap	7.9100	8.0000	1.138	0.0000	0.0000	0
04/01/2007	JBAR	2005/12/21			jBar	9.1750	9.1750	-	0.0000	0.0000	0
04/01/2007	JFRA	2007/02/01			jFra	9.1580	9.1760	0.197	0.0000	0.0000	0
04/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,041.0000	4,085.0000	1.089	0	0	0
04/01/2007	JFRA	2007/05/03			jFra	9.1850	9.2440	0.642	0.0000	0.0000	0
04/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,128.0000	4,267.0000	3.367	0	0	0
04/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	21.0000	17.0000	(19.048)	0	0	0
04/01/2007	JFRA	2007/08/02			jFra	9.1120	9.1910	0.867	0.0000	0.0000	0
04/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	103.0000	88.0000	(14.563)	0	0	0
04/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,033.0000	4,209.0000	4.364	0	0	0
04/01/2007	JFRA	2007/11/01			jFra	8.9520	9.0460	1.050	0.0000	0.0000	0
04/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,058.0000	4,270.0000	5.224	0	0	0
04/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	251.0000	217.0000	(13.546)	0	0	0
04/01/2007	JFRA	2008/02/07			jFra	8.8320	8.8830	0.577	0.0000	0.0000	0
04/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	19,260.0000	19,176.0000	(0.436)	0	0	0
04/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,511.0000	22,546.0000	0.155	0	0	0
04/01/2007	JN02	2007/02/01			jNote	8.8430	8.9160	0.826	0.0000	0.0000	0
04/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	4,314.0000	4,797.0000	11.196	0	0	0

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04/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	7,178.0000	6,329.0000	(11.828)	0	0	0
04/01/2007	JN02	2007/05/03			jNote	8.7040	8.8120	1.241	0.0000	0.0000	0
04/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	17,159.0000	15,871.0000	(7.506)	0	0	0
04/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,191.0000	7,881.0000	9.595	0	0	0
04/01/2007	JN02	2007/08/02			jNote	8.5480	8.6850	1.603	0.0000	0.0000	0
04/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	22,531.0000	20,921.0000	(7.146)	0	0	0
04/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,696.0000	10,601.0000	9.334	0	0	0
04/01/2007	JN05	2007/02/01			jNote	8.3220	8.4280	1.274	0.0000	0.0000	0
04/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	20.0000	44.0000	120.000	0	0	0
04/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	37,497.0000	33,155.0000	(11.580)	0	0	0
04/01/2007	JN05	2007/05/03			jNote	8.2490	8.3590	1.333	0.0000	0.0000	0
04/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,107.0000	1,509.0000	36.314	0	0	0
04/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	41,621.0000	37,470.0000	(9.973)	0	0	0
04/01/2007	JN05	2007/08/02			jNote	8.1700	8.2830	1.383	0.0000	0.0000	0
04/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,520.0000	3,149.0000	24.960	0	0	0
04/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	46,340.0000	42,269.0000	(8.785)	0	0	0
04/01/2007	JN10	2007/02/01			jNote	7.9630	8.0590	1.206	0.0000	0.0000	0
04/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
04/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	70,366.0000	63,571.0000	(9.657)	0	0	0
04/01/2007	JN10	2007/05/03			jNote	7.9040	8.0030	1.253	0.0000	0.0000	0
04/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	74,655.0000	67,658.0000	(9.372)	0	0	0
04/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	58.0000	111.0000	91.379	0	0	0
04/01/2007	JN10	2007/08/02			jNote	7.8430	7.9420	1.262	0.0000	0.0000	0
04/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	335.0000	518.0000	54.627	0	0	0
04/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	79,343.0000	72,426.0000	(8.718)	0	0	0
04/01/2007	JROD	2007/01/31			jRod	8.4850	8.4800	(0.059)	0.0000	0.0000	0

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04/01/2007	JROD	2007/02/28			jRod	8.8360	8.8290	(0.079)	0.0000	0.0000	0
04/01/2007	JROD	2007/03/30			jRod	9.1380	9.1290	(0.098)	0.0000	0.0000	0
04/01/2007	JROD	2007/04/30			jRod	8.9020	8.8980	(0.045)	0.0000	0.0000	0
04/01/2007	JROD	2007/05/31			jRod	9.1140	9.1100	(0.044)	0.0000	0.0000	0
04/01/2007	OTH1	2007/02/01			Index Future	248.9760	247.9740	(0.402)	0.0000	0.0000	15
04/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	897.0000	1,579.0000	76.031	0	0	0
04/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	54,857.0000	45,519.0000	(17.022)	0	0	0
04/01/2007	R153	2007/02/01			Bond Future	7.9400	8.0700	1.637	0.0000	0.0000	62
04/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	6,248.0000	4,005.0000	(35.899)	0	0	0
04/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	4,246.0000	6,336.0000	49.223	0	0	0
04/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	11,978.0000	8,731.0000	(27.108)	0	0	0
04/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	34,770.0000	30,479.0000	(12.341)	0	0	0
04/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	1,681.0000	2,766.0000	64.545	0	0	0
04/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	704.0000	1,247.0000	77.131	0	0	0
04/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	17,583.0000	13,794.0000	(21.549)	0	0	0
04/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	38.0000	79.0000	107.895	0	0	0
04/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	2,494.0000	1,338.0000	(46.351)	0	0	0
04/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	764.0000	336.0000	(56.021)	0	0	0
04/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	436.0000	800.0000	83.486	0	0	0
04/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	20,588.0000	16,620.0000	(19.273)	0	0	0
04/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	556.0000	1,003.0000	80.396	0	0	0
04/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	15,583.0000	19,487.0000	25.053	0	0	0
04/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	19,073.0000	15,188.0000	(20.369)	0	0	0
04/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	8,864.0000	12,040.0000	35.830	0	0	0
04/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	154.0000	301.0000	95.455	0	0	0
04/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	26,816.0000	22,631.0000	(15.606)	0	0	0
04/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	26.0000	7.0000	(73.077)	0	0	0
04/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	31,978.0000	36,292.0000	13.491	0	0	0
04/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	9.0000	19.0000	111.111	0	0	0
04/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	42,739.0000	38,416.0000	(10.115)	0	0	0

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04/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	49,405.0000	53,737.0000	8.768	0	0	0
04/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
04/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	40,641.0000	44,971.0000	10.654	0	0	0
04/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	169.0000	59.0000	(65.089)	0	0	0
04/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	23,514.0000	27,737.0000	17.960	0	0	0
04/01/2007	R153	2007/05/03			Bond Future	7.8600	7.9900	1.654	0.0000	0.0000	1
04/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	23,657.0000	20,596.0000	(12.939)	0	0	0
04/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,835.0000	4,836.0000	26.102	0	0	0
04/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	28,495.0000	25,171.0000	(11.665)	0	0	0
04/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,311.0000	2,990.0000	29.381	0	0	0
04/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,569.0000	3,306.0000	28.688	0	0	0
04/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	29,758.0000	26,375.0000	(11.368)	0	0	0
04/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,075.0000	2,699.0000	30.072	0	0	0
04/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	31,038.0000	27,600.0000	(11.077)	0	0	0
04/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	36,324.0000	32,695.0000	(9.991)	0	0	0
04/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,318.0000	1,751.0000	32.853	0	0	0
04/01/2007	R153	2007/08/02			Bond Future	7.6890	7.8370	1.925	0.0000	0.0000	0
04/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	29,471.0000	26,332.0000	(10.651)	0	0	0
04/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,068.0000	7,245.0000	19.397	0	0	0
04/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	35,975.0000	32,530.0000	(9.576)	0	0	0
04/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,069.0000	4,941.0000	21.430	0	0	0
04/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,667.0000	5,635.0000	20.741	0	0	0
04/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,360.0000	5,279.0000	21.078	0	0	0
04/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	34,855.0000	31,457.0000	(9.749)	0	0	0
04/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	33,748.0000	30,399.0000	(9.924)	0	0	0
04/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	40,584.0000	36,965.0000	(8.917)	0	0	0
04/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,056.0000	3,754.0000	22.840	0	0	0
04/01/2007	R157	2007/02/01			Bond Future	7.5900	7.6800	1.186	0.0000	0.0000	0
04/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	6.0000	10.0000	66.667	0	0	0
04/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
04/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	619.0000	967.0000	56.220	0	0	0
04/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	725.0000	366.0000	(49.517)	0	0	0

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04/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	146.0000	239.0000	63.699	0	0	0
04/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	153,438.0000	146,540.0000	(4.496)	0	0	0
04/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	265.0000	427.0000	61.132	0	0	0
04/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
04/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	60,707.0000	53,971.0000	(11.096)	0	0	150
04/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	102,927.0000	96,033.0000	(6.698)	0	0	0
04/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	67,800.0000	60,995.0000	(10.037)	0	0	0
04/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	2,907.0000	1,729.0000	(40.523)	0	0	0
04/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	107.0000	178.0000	66.355	0	0	0
04/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	120,072.0000	113,175.0000	(5.744)	0	0	0
04/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	30.0000	51.0000	70.000	0	0	0
04/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	50,142.0000	43,592.0000	(13.063)	0	0	0
04/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	29,392.0000	35,111.0000	19.458	0	0	0
04/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	85,481.0000	78,604.0000	(8.045)	0	0	0
04/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	78,429.0000	71,570.0000	(8.745)	0	0	0
04/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	47,120.0000	53,659.0000	13.877	0	0	0
04/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	71,347.0000	64,519.0000	(9.570)	0	0	0
04/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	136,908.0000	130,010.0000	(5.038)	0	0	0
04/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	79.0000	131.0000	65.823	0	0	0
04/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	33,271.0000	27,416.0000	(17.598)	0	0	0
04/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	74,891.0000	68,045.0000	(9.141)	0	0	0
04/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	3,477.0000	4,980.0000	43.227	0	0	0
04/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	2,220.0000	3,263.0000	46.982	0	0	0
04/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	27,043.0000	21,648.0000	(19.950)	0	0	250
04/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	140,238.0000	133,340.0000	(4.919)	0	0	0
04/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	57.0000	96.0000	68.421	0	0	0
04/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	6,414.0000	8,816.0000	37.449	0	0	0
04/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	18,645.0000	14,149.0000	(24.114)	0	0	0
04/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	15,390.0000	19,597.0000	27.336	0	0	0
04/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	8,446.0000	5,754.0000	(31.873)	0	0	0
04/01/2007	R157	2007/05/03			Bond Future	7.5400	7.6300	1.194	0.0000	0.0000	504
04/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	105,337.0000	98,882.0000	(6.128)	0	0	0
04/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,224.0000	2,747.0000	23.516	0	0	0
04/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	92,526.0000	86,246.0000	(6.787)	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
04/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	89,358.0000	83,132.0000	(6.967)	0	0	0
04/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,135.0000	1,430.0000	25.991	0	0	0
04/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,953.0000	2,422.0000	24.014	0	0	0
04/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2,525.0000	3,108.0000	23.089	0	0	0
04/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	86,209.0000	80,042.0000	(7.154)	0	0	0
04/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	73,857.0000	67,976.0000	(7.963)	0	0	0
04/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,102.0000	4,970.0000	21.160	0	0	0
04/01/2007	R157	2007/08/02			Bond Future	7.4350	7.5350	1.345	0.0000	0.0000	0
04/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,701.0000	4,377.0000	18.265	0	0	0
04/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,700.0000	6,663.0000	16.895	0	0	0
04/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	98,363.0000	91,970.0000	(6.499)	0	0	0
04/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	96,681.0000	89,581.0000	(7.344)	0	0	0
04/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	113,024.0000	106,344.0000	(5.910)	0	0	0
04/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	662.0000	918.0000	38.671	0	0	0
04/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	6,192.0000	7,221.0000	16.618	0	0	0
04/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	95,488.0000	89,161.0000	(6.626)	0	0	0
04/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	84,230.0000	78,200.0000	(7.159)	0	0	0
04/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,522.0000	9,849.0000	15.571	0	0	0
04/01/2007	R186	2007/02/01			Bond Future	7.1540	7.2500	1.342	0.0000	0.0000	2
04/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	24,694.0000	17,294.0000	(29.967)	0	0	0
04/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	12,089.0000	17,294.0000	43.056	0	0	0
04/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	16.0000	33.0000	106.250	0	0	0
04/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	105,421.0000	92,952.0000	(11.828)	0	0	0
04/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	151.0000	287.0000	90.066	0	0	0
04/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	48,137.0000	37,655.0000	(21.775)	0	0	0
04/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	3,520.0000	5,644.0000	60.341	0	0	0
04/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	139,646.0000	127,058.0000	(9.014)	0	0	0
04/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	91,187.0000	103,539.0000	13.546	0	0	0
04/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	76,311.0000	64,331.0000	(15.699)	0	0	0
04/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	57,521.0000	68,875.0000	19.739	0	0	0
04/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	188,508.0000	175,904.0000	(6.686)	0	0	0
04/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	214,357.0000	201,751.0000	(5.881)	0	0	0
04/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	161,741.0000	149,140.0000	(7.791)	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
04/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	2,487.0000	1,236.0000	(50.302)	0	0	0
04/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
04/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	419.0000	166.0000	(60.382)	0	0	0
04/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	30,048.0000	38,889.0000	29.423	0	0	0
04/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	9,453.0000	5,690.0000	(39.807)	0	0	0
04/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	134,028.0000	121,446.0000	(9.388)	0	0	0
04/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	23.0000	46.0000	100.000	0	0	0
04/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	34.0000	68.0000	100.000	0	0	0
04/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	128,373.0000	115,802.0000	(9.793)	0	0	0
04/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	823.0000	1,447.0000	75.820	0	0	0
04/01/2007	R186	2007/05/03			Bond Future	7.1020	7.2000	1.380	0.0000	0.0000	0
04/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	143,521.0000	131,660.0000	(8.264)	0	0	0
04/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,602.0000	4,606.0000	27.873	0	0	0
04/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	164,118.0000	151,882.0000	(7.456)	0	0	0
04/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	194,937.0000	182,360.0000	(6.452)	0	0	0
04/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	843.0000	1,131.0000	34.164	0	0	0
04/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,073.0000	2,702.0000	30.342	0	0	0
04/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	169,275.0000	156,966.0000	(7.272)	0	0	0
04/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,795.0000	2,351.0000	30.975	0	0	0
04/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	174,428.0000	162,053.0000	(7.095)	0	0	0
04/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,550.0000	2,041.0000	31.677	0	0	0
04/01/2007	R186	2007/08/02			Bond Future	7.0580	7.1560	1.388	0.0000	0.0000	0
04/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	153,281.0000	142,050.0000	(7.327)	0	0	0
04/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,570.0000	10,185.0000	18.845	0	0	0
04/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	177,399.0000	165,643.0000	(6.627)	0	0	0
04/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,299.0000	6,389.0000	20.570	0	0	0
04/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,849.0000	7,032.0000	20.226	0	0	0
04/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	182,259.0000	170,416.0000	(6.498)	0	0	0
04/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,173.0000	3,881.0000	22.313	0	0	0
04/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	172,547.0000	160,884.0000	(6.759)	0	0	0
04/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	201,726.0000	189,589.0000	(6.017)	0	0	0
04/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,795.0000	5,798.0000	20.918	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
04/01/2007	R194	2007/02/01			Bond Future	8.5250	8.6710	1.713	0.0000	0.0000	0
04/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
04/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	10,403.0000	11,864.0000	14.044	0	0	0
04/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	20,688.0000	22,155.0000	7.091	0	0	0
04/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	232.0000	101.0000	(56.466)	0	0	0
04/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	50.0000	17.0000	(66.000)	0	0	0
04/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	23,285.0000	24,753.0000	6.304	0	0	0
04/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	3,506.0000	4,633.0000	32.145	0	0	0
04/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	5,536.0000	6,873.0000	24.151	0	0	0
04/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	25,893.0000	27,360.0000	5.666	0	0	0
04/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	733.0000	393.0000	(46.385)	0	0	0
04/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	18,100.0000	19,567.0000	8.105	0	0	0
04/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	7,894.0000	9,328.0000	18.166	0	0	0
04/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	12,954.0000	14,420.0000	11.317	0	0	0
04/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	15,521.0000	16,989.0000	9.458	0	0	0
04/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	2,574.0000	1,742.0000	(32.323)	0	0	0
04/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	982.0000	1,498.0000	52.546	0	0	0
04/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,140.0000	1,715.0000	50.439	0	0	0
04/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,318.0000	1,953.0000	48.179	0	0	0
04/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	3,242.0000	2,291.0000	(29.334)	0	0	0
04/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	2,899.0000	2,006.0000	(30.804)	0	0	0
04/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	1,974.0000	2,800.0000	41.844	0	0	0
04/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	1,722.0000	1,080.0000	(37.282)	0	0	0
04/01/2007	R194	2007/05/03			Bond Future	8.2830	8.4710	2.270	0.0000	0.0000	0
04/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,616.0000	2,045.0000	26.547	0	0	0
04/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	7,476.0000	6,418.0000	(14.152)	0	0	0
04/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,918.0000	5,901.0000	(14.701)	0	0	0
04/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,141.0000	1,472.0000	29.010	0	0	0
04/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	7,194.0000	6,156.0000	(14.429)	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
04/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	8,653.0000	7,517.0000	(13.128)	0	0	0
04/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,726.0000	2,177.0000	26.130	0	0	0
04/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,510.0000	1,919.0000	27.086	0	0	0
04/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	5,865.0000	4,936.0000	(15.840)	0	0	0
04/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,226.0000	2,765.0000	24.214	0	0	0
04/01/2007	R194	2007/08/02			Bond Future	8.0160	8.2380	2.769	0.0000	0.0000	0
04/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	9,156.0000	8,310.0000	(9.240)	0	0	0
04/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,859.0000	3,277.0000	14.620	0	0	0
04/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,425.0000	2,796.0000	15.299	0	0	0
04/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	8,055.0000	7,265.0000	(9.808)	0	0	0
04/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,953.0000	3,380.0000	14.460	0	0	0
04/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	8,234.0000	7,434.0000	(9.716)	0	0	0
04/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,768.0000	3,176.0000	14.740	0	0	0
04/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	8,414.0000	7,605.0000	(9.615)	0	0	0
04/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	7,362.0000	6,611.0000	(10.201)	0	0	0
04/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,348.0000	3,814.0000	13.919	0	0	0
04/01/2007	R201	2007/02/01			Bond Future	7.5740	7.6700	1.267	0.0000	0.0000	0
04/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	6,934.0000	4,604.0000	(33.603)	0	0	0
04/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	11,462.0000	14,970.0000	30.605	0	0	0
04/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	31.0000	57.0000	83.871	0	0	0
04/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	15,284.0000	11,402.0000	(25.399)	0	0	0
04/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	63,207.0000	57,394.0000	(9.197)	0	0	0
04/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	4,611.0000	6,568.0000	42.442	0	0	0
04/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	22,383.0000	27,207.0000	21.552	0	0	0
04/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
04/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	51,922.0000	57,700.0000	11.128	0	0	0
04/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	82,695.0000	76,860.0000	(7.056)	0	0	0
04/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	585.0000	281.0000	(51.966)	0	0	0
04/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	96,337.0000	90,499.0000	(6.060)	0	0	0
04/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	2,376.0000	1,362.0000	(42.677)	0	0	0
04/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	99.0000	39.0000	(60.606)	0	0	0
04/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	57,570.0000	51,779.0000	(10.059)	0	0	0
04/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	36,355.0000	41,889.0000	15.222	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
04/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	16.0000	29.0000	81.250	0	0	0
04/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	1,508.0000	2,324.0000	54.111	0	0	0
04/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	27,108.0000	22,086.0000	(18.526)	0	0	0
04/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	40,659.0000	35,080.0000	(13.721)	0	0	0
04/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	68,818.0000	62,992.0000	(8.466)	0	0	0
04/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	398.0000	657.0000	65.075	0	0	0
04/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	54,745.0000	48,971.0000	(10.547)	0	0	0
04/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	85.0000	149.0000	75.294	0	0	0
04/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	60,391.0000	54,588.0000	(9.609)	0	0	0
04/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	44.0000	79.0000	79.545	0	0	0
04/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	61.0000	109.0000	78.689	0	0	0
04/01/2007	R201	2007/05/03			Bond Future	7.5010	7.6010	1.333	0.0000	0.0000	0
04/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,194.0000	3,944.0000	23.482	0	0	0
04/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	60,908.0000	55,697.0000	(8.556)	0	0	0
04/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,979.0000	2,485.0000	25.568	0	0	0
04/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	70,769.0000	65,314.0000	(7.708)	0	0	0
04/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	86,016.0000	80,314.0000	(6.629)	0	0	0
04/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	900.0000	1,159.0000	28.778	0	0	0
04/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	75,807.0000	70,254.0000	(7.325)	0	0	0
04/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,746.0000	2,201.0000	26.060	0	0	0
04/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	73,281.0000	67,775.0000	(7.514)	0	0	0
04/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,536.0000	1,946.0000	26.693	0	0	0
04/01/2007	R201	2007/08/02			Bond Future	7.4420	7.5420	1.344	0.0000	0.0000	0
04/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	66,220.0000	61,422.0000	(7.246)	0	0	0
04/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,492.0000	7,527.0000	15.943	0	0	0
04/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,748.0000	3,264.0000	18.777	0	0	0
04/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	89,237.0000	83,920.0000	(5.958)	0	0	0
04/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	79,829.0000	74,689.0000	(6.439)	0	0	0
04/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	75,215.0000	70,179.0000	(6.695)	0	0	0
04/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,673.0000	5,470.0000	17.055	0	0	0
04/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,935.0000	4,629.0000	17.637	0	0	0
04/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	77,513.0000	72,424.0000	(6.565)	0	0	0
04/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,291.0000	5,035.0000	17.339	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
04/01/2007	R203	2007/02/01			Bond Future	7.4620	7.5580	1.287	0.0000	0.0000	0
04/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
04/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	84,455.0000	77,280.0000	(8.496)	0	0	0
04/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	74,296.0000	67,123.0000	(9.655)	0	0	0
04/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	39,664.0000	32,771.0000	(17.378)	0	0	0
04/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	500.0000	195.0000	(61.000)	0	0	0
04/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	81,084.0000	73,910.0000	(8.848)	0	0	0
04/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	107,624.0000	100,449.0000	(6.667)	0	0	0
04/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	35,943.0000	42,813.0000	19.114	0	0	0
04/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	1,807.0000	3,137.0000	73.603	0	0	0
04/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	75,569.0000	82,742.0000	9.492	0	0	0
04/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	23,141.0000	17,297.0000	(25.254)	0	0	0
04/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
04/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	57,070.0000	49,927.0000	(12.516)	0	0	0
04/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	91,151.0000	83,976.0000	(7.872)	0	0	0
04/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	55,315.0000	62,457.0000	12.912	0	0	0
04/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	22.0000	54.0000	145.455	0	0	0
04/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	46.0000	13.0000	(71.739)	0	0	0
04/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	19,005.0000	24,752.0000	30.239	0	0	0
04/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	77,698.0000	70,524.0000	(9.233)	0	0	0
04/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	2,931.0000	1,503.0000	(48.721)	0	0	0
04/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	266.0000	548.0000	106.015	0	0	0
04/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	10,131.0000	6,466.0000	(36.176)	0	0	0
04/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	7,283.0000	10,794.0000	48.208	0	0	0
04/01/2007	R203	2007/05/03			Bond Future	7.3980	7.4980	1.352	0.0000	0.0000	0
04/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	44.0000	74.0000	68.182	0	0	0
04/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	110,795.0000	103,430.0000	(6.647)	0	0	0
04/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	161.0000	253.0000	57.143	0	0	0
04/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	94,667.0000	87,364.0000	(7.714)	0	0	0
04/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	91,418.0000	84,137.0000	(7.965)	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
04/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	205.0000	319.0000	55.610	0	0	0
04/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	97,910.0000	90,589.0000	(7.477)	0	0	0
04/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	126.0000	200.0000	58.730	0	0	0
04/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	78,399.0000	71,256.0000	(9.111)	0	0	0
04/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	507.0000	759.0000	49.704	0	0	0
04/01/2007	R203	2007/08/02			Bond Future	7.3460	7.4450	1.348	0.0000	0.0000	0
04/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	113,270.0000	106,198.0000	(6.243)	0	0	0
04/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	440.0000	599.0000	36.136	0	0	0
04/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	94,693.0000	87,819.0000	(7.259)	0	0	0
04/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,119.0000	1,476.0000	31.903	0	0	0
04/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	97,783.0000	90,867.0000	(7.073)	0	0	0
04/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	100,878.0000	93,923.0000	(6.894)	0	0	0
04/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	829.0000	1,105.0000	33.293	0	0	0
04/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	964.0000	1,279.0000	32.676	0	0	0
04/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	82,425.0000	75,770.0000	(8.074)	0	0	0
04/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,974.0000	2,550.0000	29.179	0	0	0
04/01/2007	R204	2007/02/01			Bond Future	7.4120	7.5090	1.309	0.0000	0.0000	0
04/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	8,564.0000	11,868.0000	38.580	0	0	0
04/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	15,611.0000	11,151.0000	(28.570)	0	0	0
04/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	5.0000	11.0000	120.000	0	0	0
04/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	100,625.0000	92,867.0000	(7.710)	0	0	0
04/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
04/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	29,570.0000	23,299.0000	(21.207)	0	0	0
04/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	64,781.0000	57,150.0000	(11.780)	0	0	0
04/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	11.0000	21.0000	90.909	0	0	0
04/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	117,959.0000	110,197.0000	(6.580)	0	0	0
04/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	93,573.0000	85,819.0000	(8.287)	0	0	0
04/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	2,848.0000	4,340.0000	52.388	0	0	0
04/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	1,953.0000	1,042.0000	(46.646)	0	0	0
04/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	46,688.0000	39,431.0000	(15.544)	0	0	0
04/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	6,435.0000	4,036.0000	(37.280)	0	0	0
04/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	16.0000	30.0000	87.500	0	0	0
04/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	19,574.0000	24,938.0000	27.404	0	0	0
04/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	90,022.0000	82,272.0000	(8.609)	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
04/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	55,510.0000	63,042.0000	13.569	0	0	0
04/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	175.0000	308.0000	76.000	0	0	0
04/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	415.0000	183.0000	(55.904)	0	0	0
04/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	86,454.0000	78,711.0000	(8.956)	0	0	0
04/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	76,957.0000	84,682.0000	10.038	0	0	0
04/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	82,872.0000	75,136.0000	(9.335)	0	0	0
04/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	35,800.0000	42,653.0000	19.142	0	0	0
04/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	32.0000	60.0000	87.500	0	0	0
04/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	59.0000	21.0000	(64.407)	0	0	0
04/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	784.0000	1,290.0000	64.541	0	0	0
04/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	23.0000	43.0000	86.957	0	0	0
04/01/2007	R204	2007/05/03			Bond Future	7.3540	7.4520	1.333	0.0000	0.0000	0
04/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,890.0000	3,604.0000	24.706	0	0	0
04/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	89,268.0000	82,202.0000	(7.915)	0	0	0
04/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	121,845.0000	114,292.0000	(6.199)	0	0	0
04/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	105,470.0000	98,106.0000	(6.982)	0	0	0
04/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,522.0000	1,938.0000	27.332	0	0	0
04/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,738.0000	2,204.0000	26.812	0	0	0
04/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	108,739.0000	101,330.0000	(6.814)	0	0	0
04/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	757.0000	984.0000	29.987	0	0	0
04/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	102,206.0000	94,892.0000	(7.156)	0	0	0
04/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,329.0000	1,700.0000	27.916	0	0	0
04/01/2007	R204	2007/08/02			Bond Future	7.3060	7.4050	1.355	0.0000	0.0000	0
04/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,585.0000	7,697.0000	16.887	0	0	0
04/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	95,589.0000	88,917.0000	(6.980)	0	0	0
04/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,871.0000	4,592.0000	18.626	0	0	0
04/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	113,650.0000	106,588.0000	(6.214)	0	0	0
04/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,242.0000	5,021.0000	18.364	0	0	0
04/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	110,601.0000	103,596.0000	(6.334)	0	0	0
04/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,649.0000	3,175.0000	19.857	0	0	0
04/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	125,946.0000	118,687.0000	(5.764)	0	0	0
04/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	107,565.0000	100,620.0000	(6.457)	0	0	0
04/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,644.0000	5,482.0000	18.045	0	0	0

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04/01/2007	R206	2007/02/01			Bond Future	7.5980	7.6950	1.277	0.0000	0.0000	0
04/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	33,931.0000	28,915.0000	(14.783)	0	0	0
04/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	102.0000	212.0000	107.843	0	0	0
04/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	736.0000	1,312.0000	78.261	0	0	0
04/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	21,764.0000	17,216.0000	(20.897)	0	0	0
04/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	11,275.0000	7,915.0000	(29.800)	0	0	0
04/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	3,258.0000	5,024.0000	54.205	0	0	0
04/01/2007	R206	2007/05/03			Bond Future	7.5230	7.6240	1.343	0.0000	0.0000	0
04/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,075.0000	2,783.0000	34.120	0	0	0
04/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	38,866.0000	34,360.0000	(11.594)	0	0	0
04/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,309.0000	5,554.0000	28.893	0	0	0
04/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	28,641.0000	24,672.0000	(13.858)	0	0	0
04/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	19,751.0000	16,491.0000	(16.505)	0	0	0
04/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,079.0000	10,033.0000	24.186	0	0	0
04/01/2007	R206	2007/08/02			Bond Future	7.4620	7.5620	1.340	0.0000	0.0000	0
04/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,756.0000	8,111.0000	20.056	0	0	0
04/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	33,456.0000	29,780.0000	(10.988)	0	0	0
04/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	42,835.0000	38,720.0000	(9.607)	0	0	0
04/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,028.0000	4,943.0000	22.716	0	0	0
04/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,715.0000	12,595.0000	17.545	0	0	0
04/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	25,118.0000	21,968.0000	(12.541)	0	0	0
04/01/2007	R207	2007/02/01			Bond Future	7.3380	7.4340	1.308	0.0000	0.0000	0
04/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	13,694.0000	18,852.0000	37.666	0	0	0
04/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	6,421.0000	3,725.0000	(41.987)	0	0	0
04/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
04/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	89,712.0000	81,858.0000	(8.755)	0	0	0
04/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	72,248.0000	80,091.0000	10.856	0	0	0
04/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	7.0000	17.0000	142.857	0	0	0
04/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	124,944.0000	117,090.0000	(6.286)	0	0	0
04/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	4,343.0000	6,890.0000	58.646	0	0	0
04/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	107,567.0000	99,713.0000	(7.301)	0	0	0

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04/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	194.0000	66.0000	(65.979)	0	0	0
04/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	86,083.0000	78,229.0000	(9.124)	0	0	0
04/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	52,608.0000	44,875.0000	(14.699)	0	0	0
04/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	96,912.0000	89,058.0000	(8.104)	0	0	0
04/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	101.0000	222.0000	119.802	0	0	0
04/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	1,477.0000	673.0000	(54.435)	0	0	0
04/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	17,549.0000	12,241.0000	(30.247)	0	0	0
04/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	100,483.0000	92,629.0000	(7.816)	0	0	0
04/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	29,804.0000	36,854.0000	23.655	0	0	0
04/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	93,322.0000	85,468.0000	(8.416)	0	0	0
04/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	863.0000	1,610.0000	86.559	0	0	0
04/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	50,168.0000	57,895.0000	15.402	0	0	0
04/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	33,990.0000	26,883.0000	(20.909)	0	0	0
04/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	71,370.0000	63,527.0000	(10.989)	0	0	0
04/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2007	R207	2007/05/03			Bond Future	7.2830	7.3820	1.359	0.0000	0.0000	0
04/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	93,692.0000	85,857.0000	(8.363)	0	0	0
04/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	150.0000	231.0000	54.000	0	0	0
04/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	456.0000	673.0000	47.588	0	0	0
04/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	107,611.0000	99,659.0000	(7.390)	0	0	0
04/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	189.0000	289.0000	52.910	0	0	0
04/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	111,071.0000	103,100.0000	(7.176)	0	0	0
04/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	114,520.0000	106,534.0000	(6.973)	0	0	0
04/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	118.0000	184.0000	55.932	0	0	0
04/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	44.0000	71.0000	61.364	0	0	0
04/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	128,184.0000	120,158.0000	(6.261)	0	0	0
04/01/2007	R207	2007/08/02			Bond Future	7.2380	7.3360	1.354	0.0000	0.0000	0
04/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,661.0000	2,156.0000	29.801	0	0	0
04/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	97,483.0000	90,067.0000	(7.607)	0	0	0
04/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	117,456.0000	109,776.0000	(6.539)	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
04/01/2007	R207 2007/08/02	8.70	Call	Option on Bond Future	110,791.0000	103,181.0000	(6.869)	0	0	0
04/01/2007	R207 2007/08/02	8.75	Call	Option on Bond Future	114,124.0000	106,477.0000	(6.701)	0	0	0
04/01/2007	R207 2007/08/02	9.00	Put	Option on Bond Future	357.0000	488.0000	36.695	0	0	0
04/01/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	681.0000	913.0000	34.068	0	0	0
04/01/2007	R207 2007/08/02	8.75	Put	Option on Bond Future	796.0000	1,061.0000	33.291	0	0	0
04/01/2007	R207 2007/08/02	9.00	Call	Option on Bond Future	130,737.0000	122,956.0000	(5.952)	0	0	0
04/01/2007	R207 2007/08/02	8.70	Put	Option on Bond Future	927.0000	1,229.0000	32.578	0	0	0
04/01/2007	TRT1 2007/02/01			Index Future	250.2770	249.1140	(0.465)	0.0000	0.0000	500
04/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	366.0000	763.0000	108.470	0	0	0
04/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	67,136.0000	55,903.0000	(16.732)	0	0	0

Grand Total: **1,828**