



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/07/2007

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
04/07/2007	\$ / R 2007/09/17			Currency Future	7.0418	7.0319	(0.141)	0.0000	0.0000	711
04/07/2007	\$ / R 2007/12/14			Currency Future	7.1288	7.1176	(0.157)	0.0000	0.0000	1,585
04/07/2007	\$ / R 2008/03/17			Currency Future	7.2179	7.2053	(0.175)	0.0000	0.0000	500
04/07/2007	ALBI 2007/08/02			Index Future	251.6180	251.6410	0.009	0.0000	0.0000	0
04/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	5,562.0000	5,426.0000	(2.445)	0	0	0
04/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	29,382.0000	29,016.0000	(1.246)	0	0	0
04/07/2007	ALBI 2007/11/01			Index Future	257.8260	257.8540	0.011	0.0000	0.0000	0
04/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,397.0000	52,488.0000	0.174	0	0	0
04/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,137.0000	13,948.0000	(1.337)	0	0	0
04/07/2007	ALBI 2008/02/07			Index Future	264.7940	264.8230	0.011	0.0000	0.0000	0
04/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,185.0000	115,384.0000	0.173	0	0	0
04/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,245.0000	7,154.0000	(1.256)	0	0	0
04/07/2007	CRD1 2007/08/02			Index Future	108.0720	108.0980	0.024	0.0000	0.0000	10
04/07/2007	GOVI 2007/08/02			jGovi	252.4990	252.5530	0.021	0.0000	0.0000	69
04/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
04/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	119,990.0000	120,530.0000	0.450	0	0	0
04/07/2007	GOVI 2007/11/01			jGovi	258.2690	258.3240	0.021	0.0000	0.0000	118

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04/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	70,958.0000	70,428.0000	(0.747)	0	0	0
04/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,648.0000	3,668.0000	0.548	0	0	0
04/07/2007	GOVI	2008/02/07			jGovi	264.7275	264.7845	0.022	0.0000	0.0000	30
04/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	30,494.0000	30,703.0000	0.685	0	0	0
04/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	33,219.0000	32,858.0000	(1.087)	0	0	0
04/07/2007	ILBI	2007/08/02			Index Future	275.6040	275.6640	0.022	0.0000	0.0000	0
04/07/2007	J153	2010/08/31			jSwap	9.7430	9.7300	(0.133)	0.0000	0.0000	0
04/07/2007	J157	2015/09/15			jSwap	9.2860	9.2890	0.032	0.0000	0.0000	0
04/07/2007	J186	2026/12/21			jSwap	8.5550	8.5460	(0.105)	0.0000	0.0000	0
04/07/2007	J201	2014/12/22			jSwap	9.3530	9.3510	(0.021)	0.0000	0.0000	0
04/07/2007	J203	2017/09/15			jSwap	9.1220	9.1260	0.044	0.0000	0.0000	0
04/07/2007	J204	2018/12/21			jSwap	9.0270	9.0220	(0.055)	0.0000	0.0000	0
04/07/2007	J207	2020/01/15			jSwap	8.9740	8.9650	(0.100)	0.0000	0.0000	0
04/07/2007	JBAR	2005/12/21			jBar	9.8080	0.0000	(100.000)	0.0000	0.0000	0
04/07/2007	JFRA	2007/08/02			jFra	9.8950	9.9030	0.081	0.0000	0.0000	0
04/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,827.0000	5,847.0000	0.343	0	0	0
04/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/07/2007	JFRA	2007/08/23			jFra	9.8970	9.9010	0.040	0.0000	0.0000	0
04/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	271.0000	262.0000	(3.321)	0	0	0
04/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	970.0000	976.0000	0.619	0	0	0
04/07/2007	JFRA	2007/11/01			jFra	10.0520	10.0520	-	0.0000	0.0000	0
04/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0

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04/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,673.0000	6,673.0000	-	0	0	0
04/07/2007	JFRA	2008/02/07			jFra	10.0430	10.0430	-	0.0000	0.0000	0
04/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,703.0000	18,667.0000	(0.192)	0	0	0
04/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,498.0000	12,464.0000	(0.272)	0	0	0
04/07/2007	JN02	2007/08/02			jNote	9.9110	9.9060	(0.050)	0.0000	0.0000	0
04/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,605.0000	1,556.0000	(3.053)	0	0	0
04/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,528.0000	13,389.0000	(1.027)	0	0	0
04/07/2007	JN02	2007/11/01			jNote	9.8590	9.8520	(0.071)	0.0000	0.0000	0
04/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,781.0000	20,652.0000	(0.621)	0	0	0
04/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,284.0000	5,281.0000	(0.057)	0	0	0
04/07/2007	JN02	2008/02/07			jNote	9.7700	9.7610	(0.092)	0.0000	0.0000	0
04/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,427.0000	9,453.0000	0.276	0	0	0
04/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,209.0000	23,075.0000	(0.577)	0	0	0
04/07/2007	JN05	2007/08/02			jNote	9.4740	9.4570	(0.179)	0.0000	0.0000	0
04/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,342.0000	2,447.0000	4.483	0	0	0
04/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,145.0000	10,583.0000	(5.043)	0	0	0
04/07/2007	JN05	2007/11/01			jNote	9.4180	9.4010	(0.181)	0.0000	0.0000	0
04/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	5,005.0000	5,158.0000	3.057	0	0	0
04/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	21,453.0000	20,942.0000	(2.382)	0	0	0
04/07/2007	JN05	2008/02/07			jNote	9.3450	9.3280	(0.182)	0.0000	0.0000	0
04/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,494.0000	9,709.0000	2.265	0	0	0
04/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,094.0000	22,643.0000	(1.953)	0	0	0
04/07/2007	JN10	2007/08/02			jNote	9.0170	9.0220	0.055	0.0000	0.0000	0
04/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,281.0000	6,358.0000	1.226	0	0	0
04/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	5,183.0000	4,937.0000	(4.746)	0	0	0
04/07/2007	JN10	2007/11/01			jNote	8.9630	8.9660	0.033	0.0000	0.0000	0
04/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,337.0000	10,379.0000	0.406	0	0	0

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04/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	12,739.0000	12,587.0000	(1.193)	0	0	0
04/07/2007	JN10	2008/02/07			jNote	8.8980	8.8990	0.011	0.0000	0.0000	0
04/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,411.0000	12,404.0000	(0.056)	0	0	0
04/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,041.0000	18,969.0000	(0.378)	0	0	0
04/07/2007	JROD	2007/07/31			jRod	9.0270	9.0220	(0.055)	0.0000	0.0000	0
04/07/2007	JROD	2007/08/31			jRod	9.4240	9.4180	(0.064)	0.0000	0.0000	0
04/07/2007	JROD	2007/09/28			jRod	9.7590	9.7560	(0.031)	0.0000	0.0000	0
04/07/2007	JROD	2007/10/31			jRod	9.5300	9.5320	0.021	0.0000	0.0000	0
04/07/2007	JROD	2007/11/30			jRod	9.7850	9.7910	0.061	0.0000	0.0000	0
04/07/2007	JROD	2007/12/31			jRod	9.9760	9.9860	0.100	0.0000	0.0000	0
04/07/2007	OTH1	2007/08/02			Index Future	246.9650	247.0290	0.026	0.0000	0.0000	15
04/07/2007	R153	2007/08/02			Bond Future	8.9300	8.8900	(0.448)	0.0000	0.0000	1,140
04/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,678.0000	1,938.0000	15.495	0	0	0
04/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,162.0000	7,298.0000	(10.586)	0	0	0
04/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,334.0000	5,934.0000	11.249	0	0	0
04/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	33,783.0000	32,659.0000	(3.327)	0	0	0
04/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,607.0000	2,973.0000	14.039	0	0	0
04/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,266.0000	5,507.0000	(12.113)	0	0	0
04/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,108.0000	2,419.0000	14.753	0	0	0
04/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,371.0000	2,846.0000	(15.574)	0	0	0
04/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,178.0000	6,365.0000	(11.326)	0	0	0
04/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	567.0000	673.0000	18.695	0	0	0
04/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,728.0000	11,709.0000	(8.006)	0	0	0
04/07/2007	R153	2007/11/01			Bond Future	8.9250	8.8850	(0.448)	0.0000	0.0000	0
04/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,538.0000	18,670.0000	(4.443)	0	0	0

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04/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,294.0000	24,351.0000	(3.728)	0	0	0
04/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	925.0000	1,022.0000	10.486	0	0	0
04/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,823.0000	1,995.0000	9.435	0	0	0
04/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	428.0000	478.0000	11.682	0	0	0
04/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,502.0000	30,512.0000	(3.143)	0	0	0
04/07/2007	R153	2008/02/07			Bond Future	8.8850	8.8450	(0.450)	0.0000	0.0000	0
04/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,758.0000	19,068.0000	(3.492)	0	0	0
04/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,610.0000	4,866.0000	5.553	0	0	0
04/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,073.0000	2,208.0000	6.512	0	0	0
04/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	29,340.0000	28,529.0000	(2.764)	0	0	0
04/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,149.0000	3,338.0000	6.002	0	0	0
04/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,335.0000	23,579.0000	(3.107)	0	0	0
04/07/2007	R157	2007/08/02			Bond Future	8.3300	8.3200	(0.120)	0.0000	0.0000	11
04/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	45,740.0000	46,371.0000	1.380	0	0	0
04/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	41,406.0000	40,707.0000	(1.688)	0	0	57
04/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	33,395.0000	33,936.0000	1.620	0	0	0
04/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,373.0000	5,003.0000	(6.886)	0	0	0
04/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	30,457.0000	30,967.0000	1.674	0	0	0
04/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	77,755.0000	77,062.0000	(0.891)	0	0	0
04/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,798.0000	1,615.0000	(10.178)	0	0	0
04/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	17,076.0000	17,399.0000	1.892	0	0	0
04/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	396.0000	390.0000	(1.515)	0	0	0
04/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,380.0000	1,229.0000	(10.942)	0	0	0
04/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,276.0000	2,061.0000	(9.446)	0	0	0
04/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	27,568.0000	28,046.0000	1.734	0	0	0
04/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	423.0000	361.0000	(14.657)	0	0	0
04/07/2007	R157	2007/11/01			Bond Future	8.2800	8.2700	(0.121)	0.0000	0.0000	0
04/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	5,610.0000	5,703.0000	1.658	0	0	0
04/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	57,039.0000	56,407.0000	(1.108)	0	0	0
04/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,769.0000	2,815.0000	1.661	0	0	0
04/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	42,163.0000	41,579.0000	(1.385)	0	0	0
04/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	73,523.0000	72,866.0000	(0.894)	0	0	0

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04/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,769.0000	2,815.0000	1.661	0	0	0
04/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	57,039.0000	56,407.0000	(1.108)	0	0	0
04/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,226.0000	1,245.0000	1.550	0	0	0
04/07/2007	R157	2008/02/07			Bond Future	8.2350	8.2250	(0.121)	0.0000	0.0000	477
04/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	7,962.0000	8,068.0000	1.331	0	0	0
04/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,897.0000	4,965.0000	1.389	0	0	0
04/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	57,641.0000	57,087.0000	(0.961)	0	0	0
04/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	72,046.0000	71,454.0000	(0.822)	0	0	0
04/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	12,296.0000	12,452.0000	1.269	0	0	0
04/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,799.0000	44,296.0000	(1.123)	0	0	0
04/07/2007	R186	2007/08/02			Bond Future	8.1100	8.1000	(0.123)	0.0000	0.0000	5
04/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	51,049.0000	51,917.0000	1.700	0	0	0
04/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,152.0000	3,773.0000	(9.128)	0	0	0
04/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	70,396.0000	71,421.0000	1.456	0	0	0
04/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	793.0000	680.0000	(14.250)	0	0	0
04/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,535.0000	2,266.0000	(10.611)	0	0	0
04/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	41,899.0000	42,658.0000	1.811	0	0	0
04/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,289.0000	2,966.0000	(9.821)	0	0	0
04/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	46,438.0000	47,253.0000	1.755	0	0	0
04/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,706.0000	9,067.0000	(6.584)	0	0	0
04/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	25,467.0000	25,965.0000	1.955	0	0	0
04/07/2007	R186	2007/11/01			Bond Future	8.0700	8.0600	(0.124)	0.0000	0.0000	0
04/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	132,922.0000	131,814.0000	(0.834)	0	0	0
04/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,827.0000	1,855.0000	1.533	0	0	0
04/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	102,908.0000	101,841.0000	(1.037)	0	0	0
04/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	76,109.0000	75,117.0000	(1.303)	0	0	0
04/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,240.0000	4,310.0000	1.651	0	0	0
04/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	8,739.0000	8,883.0000	1.648	0	0	0
04/07/2007	R186	2008/02/07			Bond Future	8.0150	8.0050	(0.125)	0.0000	0.0000	0
04/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,469.0000	57,698.0000	(1.319)	0	0	0
04/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	27,817.0000	28,183.0000	1.316	0	0	0
04/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	18,323.0000	18,579.0000	1.397	0	0	0

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04/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	78,944.0000	78,064.0000	(1.115)	0	0	0
04/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	103,035.0000	102,067.0000	(0.939)	0	0	0
04/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	11,379.0000	11,547.0000	1.476	0	0	0
04/07/2007	R196	2007/08/02			Bond Future	9.2720	9.2420	(0.324)	0.0000	0.0000	0
04/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,844.0000	14,412.0000	(2.910)	0	0	0
04/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,202.0000	10,773.0000	(3.830)	0	0	0
04/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	18.0000	20.0000	11.111	0	0	0
04/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	125.0000	143.0000	14.400	0	0	0
04/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,669.0000	7,255.0000	(5.398)	0	0	0
04/07/2007	R196	2007/11/01			Bond Future	9.1290	9.0920	(0.405)	0.0000	0.0000	0
04/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,455.0000	11,053.0000	(3.509)	0	0	0
04/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	605.0000	657.0000	8.595	0	0	0
04/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,115.0000	1,201.0000	7.713	0	0	0
04/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,862.0000	8,495.0000	(4.141)	0	0	0
04/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,565.0000	6,244.0000	(4.890)	0	0	0
04/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,907.0000	2,039.0000	6.922	0	0	0
04/07/2007	R196	2008/02/07			Bond Future	8.9850	8.9400	(0.501)	0.0000	0.0000	0
04/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,657.0000	9,335.0000	(3.334)	0	0	0
04/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,180.0000	3,331.0000	4.748	0	0	0
04/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,970.0000	7,678.0000	(3.664)	0	0	0
04/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,384.0000	2,505.0000	5.076	0	0	0
04/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,147.0000	4,330.0000	4.413	0	0	0
04/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,464.0000	6,203.0000	(4.038)	0	0	0
04/07/2007	R201	2007/08/02			Bond Future	8.4100	8.3900	(0.238)	0.0000	0.0000	0
04/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	10,570.0000	11,115.0000	5.156	0	0	0
04/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,656.0000	5,105.0000	(9.742)	0	0	0
04/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	561.0000	459.0000	(18.182)	0	0	0
04/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	32,236.0000	33,229.0000	3.080	0	0	0
04/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,566.0000	1,337.0000	(14.623)	0	0	0
04/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	20,390.0000	21,214.0000	4.041	0	0	0
04/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,489.0000	2,169.0000	(12.857)	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
04/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	18,217.0000	18,993.0000	4.260	0	0	0
04/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	22,646.0000	23,513.0000	3.828	0	0	0
04/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,982.0000	1,710.0000	(13.724)	0	0	0
04/07/2007	R201	2007/11/01			Bond Future	8.3500	8.3300	(0.240)	0.0000	0.0000	0
04/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,087.0000	36,191.0000	(2.416)	0	0	0
04/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,050.0000	48,075.0000	(1.988)	0	0	0
04/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,169.0000	2,266.0000	4.472	0	0	0
04/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,271.0000	4,448.0000	4.144	0	0	0
04/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,183.0000	61,158.0000	(1.648)	0	0	0
04/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	999.0000	1,047.0000	4.805	0	0	0
04/07/2007	R201	2008/02/07			Bond Future	8.2700	8.2500	(0.242)	0.0000	0.0000	0
04/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,471.0000	9,751.0000	2.956	0	0	0
04/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,159.0000	36,391.0000	(2.067)	0	0	0
04/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,481.0000	46,631.0000	(1.790)	0	0	0
04/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,148.0000	6,345.0000	3.204	0	0	0
04/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,798.0000	3,929.0000	3.449	0	0	0
04/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	59,000.0000	58,084.0000	(1.553)	0	0	0
04/07/2007	R203	2007/08/02			Bond Future	8.2400	8.2400	-	0.0000	0.0000	0
04/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,499.0000	3,370.0000	(3.687)	0	0	0
04/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	218.0000	196.0000	(10.092)	0	0	0
04/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	20,910.0000	20,782.0000	(0.612)	0	0	0
04/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,365.0000	1,286.0000	(5.788)	0	0	0
04/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,056.0000	988.0000	(6.439)	0	0	0
04/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	31,900.0000	31,821.0000	(0.248)	0	0	0
04/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	791.0000	735.0000	(7.080)	0	0	0
04/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	37,801.0000	37,745.0000	(0.148)	0	0	0
04/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	34,836.0000	34,768.0000	(0.195)	0	0	0
04/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	50,009.0000	49,986.0000	(0.046)	0	0	0
04/07/2007	R203	2007/11/01			Bond Future	8.1850	8.1850	-	0.0000	0.0000	0
04/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,568.0000	3,524.0000	(1.233)	0	0	0
04/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	50,846.0000	50,802.0000	(0.087)	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
04/07/2007	R203	2008/02/07			Bond Future	8.1150	8.1150	-	0.0000	0.0000	0
04/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	51,324.0000	51,278.0000	(0.090)	0	0	0
04/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	9,556.0000	9,510.0000	(0.481)	0	0	0
04/07/2007	R204	2007/08/02			Bond Future	8.2400	8.2400	-	0.0000	0.0000	0
04/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	526.0000	481.0000	(8.555)	0	0	0
04/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	53,321.0000	53,276.0000	(0.084)	0	0	0
04/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	34,769.0000	34,650.0000	(0.342)	0	0	0
04/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	37,731.0000	37,627.0000	(0.276)	0	0	0
04/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,873.0000	1,769.0000	(5.553)	0	0	0
04/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,349.0000	2,230.0000	(5.066)	0	0	0
04/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,481.0000	1,390.0000	(6.144)	0	0	0
04/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,306.0000	5,131.0000	(3.298)	0	0	0
04/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	40,759.0000	40,669.0000	(0.221)	0	0	0
04/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	23,809.0000	23,634.0000	(0.735)	0	0	0
04/07/2007	R204	2007/11/01			Bond Future	8.1900	8.1900	-	0.0000	0.0000	0
04/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	8,402.0000	8,321.0000	(0.964)	0	0	0
04/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,387.0000	59,306.0000	(0.136)	0	0	0
04/07/2007	R204	2008/02/07			Bond Future	8.1300	8.1300	-	0.0000	0.0000	0
04/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,706.0000	16,637.0000	(0.413)	0	0	0
04/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,665.0000	62,596.0000	(0.110)	0	0	0
04/07/2007	R206	2007/08/02			Bond Future	8.4000	8.3900	(0.119)	0.0000	0.0000	0
04/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,408.0000	9,994.0000	(3.978)	0	0	0
04/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	804.0000	808.0000	0.498	0	0	0
04/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,088.0000	19,615.0000	(2.355)	0	0	0
04/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	3,232.0000	3,295.0000	1.949	0	0	0
04/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	31,707.0000	31,227.0000	(1.514)	0	0	0
04/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	127.0000	124.0000	(2.362)	0	0	0
04/07/2007	R206	2007/11/01			Bond Future	8.3300	8.3200	(0.120)	0.0000	0.0000	0
04/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	30,927.0000	30,519.0000	(1.319)	0	0	0
04/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,506.0000	3,563.0000	1.626	0	0	0

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04/07/2007	R206	2008/02/07			Bond Future	8.2400	8.2300	(0.121)	0.0000	0.0000	0
04/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,067.0000	8,173.0000	1.314	0	0	0
04/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,515.0000	30,169.0000	(1.134)	0	0	0
04/07/2007	R207	2007/08/02			Bond Future	8.1750	8.1650	(0.122)	0.0000	0.0000	0
04/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,747.0000	1,558.0000	(10.819)	0	0	0
04/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	25,208.0000	25,753.0000	2.162	0	0	0
04/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	44,608.0000	45,308.0000	1.569	0	0	0
04/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	437.0000	371.0000	(15.103)	0	0	0
04/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	31.0000	23.0000	(25.806)	0	0	0
04/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	41,262.0000	41,948.0000	1.663	0	0	0
04/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	195.0000	160.0000	(17.949)	0	0	0
04/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	295.0000	246.0000	(16.610)	0	0	0
04/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	37,940.0000	38,608.0000	1.761	0	0	0
04/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	58,048.0000	58,776.0000	1.254	0	0	0
04/07/2007	R207	2007/11/01			Bond Future	8.1350	8.1250	(0.123)	0.0000	0.0000	0
04/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	51,912.0000	51,255.0000	(1.266)	0	0	0
04/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	4,013.0000	4,086.0000	1.819	0	0	0
04/07/2007	R207	2008/02/07			Bond Future	8.0750	8.0650	(0.124)	0.0000	0.0000	0
04/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,502.0000	51,921.0000	(1.107)	0	0	0
04/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,562.0000	9,706.0000	1.506	0	0	0
04/07/2007	R209	2007/08/02			Bond Future	7.8250	7.8150	(0.128)	0.0000	0.0000	631
04/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	115,955.0000	114,985.0000	(0.837)	0	0	0
04/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	86,780.0000	85,808.0000	(1.120)	0	0	0
04/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	32.0000	30.0000	(6.250)	0	0	0
04/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	368.0000	363.0000	(1.359)	0	0	0
04/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	59,330.0000	58,354.0000	(1.645)	0	0	0
04/07/2007	R209	2007/11/01			Bond Future	7.7850	7.7750	(0.128)	0.0000	0.0000	0
04/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	85,494.0000	84,573.0000	(1.077)	0	0	0
04/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,807.0000	2,862.0000	1.959	0	0	0

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04/07/2007	R209 2008/02/07			Bond Future	7.7350	7.7250	(0.129)	0.0000	0.0000	0
04/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	86,415.0000	85,575.0000	(0.972)	0	0	0
04/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	8,800.0000	8,943.0000	1.625	0	0	0
04/07/2007	TRT1 2007/08/02			Index Future	249.4440	249.4980	0.022	0.0000	0.0000	500
Grand Total:										5,859