



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 05/04/2007

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/04/2007	ALBI	2007/05/03			Index Future	255.0780	255.2240	0.057	0.0000	0.0000	0
05/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	9,563.0000	8,786.0000	(8.125)	0	0	0
05/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	20,343.0000	21,026.0000	3.357	0	0	0
05/04/2007	ALBI	2007/08/02			Index Future	260.9170	261.0700	0.059	0.0000	0.0000	0
05/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	76,090.0000	77,285.0000	1.571	0	0	0
05/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,920.0000	6,585.0000	(4.841)	0	0	0
05/04/2007	ALBI	2007/11/01			Index Future	266.9120	267.0680	0.058	0.0000	0.0000	0
05/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	133,585.0000	134,963.0000	1.032	0	0	0
05/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,465.0000	4,283.0000	(4.076)	0	0	0
05/04/2007	ALBI	2008/02/07			Index Future	273.4750	273.6340	0.058	0.0000	0.0000	0
05/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	197,529.0000	199,017.0000	0.753	0	0	0
05/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,779.0000	2,677.0000	(3.670)	0	0	0
05/04/2007	CRD1	2007/05/03			Index Future	109.2690	109.3610	0.084	0.0000	0.0000	10
05/04/2007	GOVI	2007/05/03			jGovi	255.8810	256.1290	0.097	0.0000	0.0000	144
05/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	208,810.0000	211,290.0000	1.188	0	0	0
05/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/04/2007	GOVI	2007/08/02			jGovi	261.5350	261.7890	0.097	0.0000	0.0000	69
05/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
05/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	210,351.0000	212,891.0000	1.208	0	0	0

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05/04/2007	GOVI	2007/11/01			jGovi	267.2210	267.4800	0.097	0.0000	0.0000	0
05/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	52,430.0000	53,889.0000	2.783	0	0	0
05/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	30,220.0000	29,089.0000	(3.743)	0	0	0
05/04/2007	GOVI	2008/02/07			jGovi	273.8690	274.0490	0.066	0.0000	0.0000	0
05/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	105,933.0000	107,261.0000	1.254	0	0	0
05/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,243.0000	16,771.0000	(2.737)	0	0	0
05/04/2007	ILBI	2007/05/03			Index Future	275.5450	275.6990	0.056	0.0000	0.0000	0
05/04/2007	ILBI	2007/08/02			Index Future	281.8520	282.0140	0.057	0.0000	0.0000	0
05/04/2007	J153	2010/08/31			jSwap	8.7710	8.7610	(0.114)	0.0000	0.0000	0
05/04/2007	J157	2015/09/15			jSwap	8.2990	8.2810	(0.217)	0.0000	0.0000	0
05/04/2007	J186	2026/12/21			jSwap	7.7830	7.7730	(0.128)	0.0000	0.0000	0
05/04/2007	J201	2014/12/22			jSwap	8.3810	8.3640	(0.203)	0.0000	0.0000	0
05/04/2007	J203	2017/09/15			jSwap	8.1810	8.1670	(0.171)	0.0000	0.0000	0
05/04/2007	J204	2018/12/21			jSwap	8.1430	8.1310	(0.147)	0.0000	0.0000	0
05/04/2007	J207	2020/01/15			jSwap	8.0790	8.0670	(0.149)	0.0000	0.0000	0
05/04/2007	JBAR	2005/12/21			jBar	9.1790	9.1790	-	0.0000	0.0000	0
05/04/2007	JFRA	2007/05/03			jFra	9.1900	9.1970	0.076	0.0000	0.0000	0
05/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,119.0000	4,136.0000	0.413	0	0	0
05/04/2007	JFRA	2007/08/02			jFra	9.2150	9.2160	0.011	0.0000	0.0000	0
05/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,199.0000	4,201.0000	0.048	0	0	0

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05/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	19.0000	19.0000	-	0	0	0
05/04/2007	JFRA	2007/11/01			jFra	9.1580	9.1570	(0.011)	0.0000	0.0000	0
05/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,436.0000	4,433.0000	(0.068)	0	0	0
05/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	91.0000	90.0000	(1.099)	0	0	0
05/04/2007	JFRA	2008/02/07			jFra	9.1290	9.1080	(0.230)	0.0000	0.0000	0
05/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,402.0000	16,397.0000	(0.030)	0	0	0
05/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,364.0000	20,308.0000	(0.275)	0	0	0
05/04/2007	JN02	2007/05/03			jNote	8.9480	8.9410	(0.078)	0.0000	0.0000	0
05/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,308.0000	3,174.0000	(4.051)	0	0	0
05/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,812.0000	8,805.0000	(0.079)	0	0	0
05/04/2007	JN02	2007/08/02			jNote	8.8410	8.8310	(0.113)	0.0000	0.0000	0
05/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,134.0000	8,016.0000	(1.451)	0	0	0
05/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,592.0000	15,658.0000	0.423	0	0	0
05/04/2007	JN05	2007/05/03			jNote	8.4510	8.4390	(0.142)	0.0000	0.0000	0
05/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	61.0000	49.0000	(19.672)	0	0	0
05/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,224.0000	32,702.0000	1.483	0	0	0
05/04/2007	JN05	2007/08/02			jNote	8.3790	8.3670	(0.143)	0.0000	0.0000	0
05/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,622.0000	1,544.0000	(4.809)	0	0	0
05/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,752.0000	37,169.0000	1.135	0	0	0
05/04/2007	JN10	2007/05/03			jNote	8.1040	8.0900	(0.173)	0.0000	0.0000	0
05/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,445.0000	61,421.0000	1.615	0	0	0
05/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
05/04/2007	JN10	2007/08/02			jNote	8.0480	8.0330	(0.186)	0.0000	0.0000	0
05/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,556.0000	65,589.0000	1.600	0	0	0
05/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	154.0000	136.0000	(11.688)	0	0	0
05/04/2007	JROD	2007/04/30			jRod	8.7090	8.7040	(0.057)	0.0000	0.0000	0

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05/04/2007	JROD	2007/05/31			jRod	8.8860	8.8770	(0.101)	0.0000	0.0000	0
05/04/2007	JROD	2007/06/29			jRod	9.1340	9.1220	(0.131)	0.0000	0.0000	0
05/04/2007	JROD	2007/07/31			jRod	9.0400	9.0340	(0.066)	0.0000	0.0000	0
05/04/2007	JROD	2007/08/31			jRod	9.1690	9.1640	(0.055)	0.0000	0.0000	0
05/04/2007	JROD	2007/09/28			jRod	9.2980	9.2930	(0.054)	0.0000	0.0000	0
05/04/2007	JROD	2007/10/31			jRod	9.1770	9.1720	(0.054)	0.0000	0.0000	0
05/04/2007	JROD	2007/11/30			jRod	9.2620	9.2550	(0.076)	0.0000	0.0000	0
05/04/2007	JROD	2007/12/31			jRod	9.3580	9.3480	(0.107)	0.0000	0.0000	0
05/04/2007	OTH1	2007/05/03			Index Future	252.2760	252.5650	0.115	0.0000	0.0000	15
05/04/2007	R153	2007/05/03			Bond Future	8.0350	8.0650	0.373	0.0000	0.0000	366
05/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,900.0000	13,827.0000	(7.201)	0	0	0
05/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	542.0000	402.0000	(25.830)	0	0	0
05/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,636.0000	19,635.0000	(4.851)	0	0	0
05/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	173.0000	105.0000	(39.306)	0	0	0
05/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	93.0000	50.0000	(46.237)	0	0	0
05/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,593.0000	22,617.0000	(4.137)	0	0	0
05/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	127.0000	73.0000	(42.520)	0	0	0
05/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,110.0000	21,123.0000	(4.464)	0	0	0
05/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,566.0000	28,619.0000	(3.203)	0	0	0
05/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	24.0000	10.0000	(58.333)	0	0	0
05/04/2007	R153	2007/08/02			Bond Future	8.0000	8.0150	0.188	0.0000	0.0000	0
05/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,308.0000	3,000.0000	(9.311)	0	0	0
05/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,663.0000	16,921.0000	(4.201)	0	0	0
05/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,250.0000	21,552.0000	(3.137)	0	0	0
05/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,217.0000	1,953.0000	(11.908)	0	0	0
05/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,447.0000	22,761.0000	(2.926)	0	0	0

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05/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,000.0000	1,748.0000	(12.600)	0	0	0
05/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,658.0000	29,035.0000	(2.101)	0	0	0
05/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,803.0000	1,563.0000	(13.311)	0	0	0
05/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,177.0000	989.0000	(15.973)	0	0	0
05/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,661.0000	23,987.0000	(2.733)	0	0	0
05/04/2007	R157	2007/05/03			Bond Future	7.6900	7.7100	0.260	0.0000	0.0000	481
05/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	25,402.0000	23,420.0000	(7.803)	0	0	0
05/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	2,592.0000	2,097.0000	(19.097)	0	0	60
05/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,664.0000	57,109.0000	(2.651)	0	0	0
05/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,492.0000	70,984.0000	(2.080)	0	0	0
05/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,932.0000	74,431.0000	(1.977)	0	0	0
05/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	133.0000	65.0000	(51.128)	0	0	0
05/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,981.0000	91,491.0000	(1.602)	0	0	0
05/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	22.0000	8.0000	(63.636)	0	0	0
05/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
05/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,363.0000	77,866.0000	(1.886)	0	0	0
05/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	15.0000	5.0000	(66.667)	0	0	0
05/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	32.0000	12.0000	(62.500)	0	0	0
05/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,435.0000	18,604.0000	0.917	0	0	0
05/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	4,197.0000	2,879.0000	(31.403)	0	0	75
05/04/2007	R157	2007/08/02			Bond Future	7.6500	7.6700	0.261	0.0000	0.0000	0
05/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,769.0000	74,156.0000	(2.129)	0	0	0
05/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,090.0000	844.0000	(22.569)	0	0	0
05/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,661.0000	92,962.0000	(1.795)	0	0	0
05/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,223.0000	2,063.0000	(7.197)	0	0	0
05/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	63,473.0000	61,825.0000	(2.596)	0	0	0
05/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,758.0000	1,575.0000	(10.410)	0	0	0
05/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,891.0000	77,287.0000	(2.033)	0	0	0
05/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,978.0000	1,827.0000	(7.634)	0	0	0
05/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,516.0000	3,321.0000	(5.546)	0	0	0
05/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	82,026.0000	80,391.0000	(1.993)	0	0	0
05/04/2007	R186	2007/05/03			Bond Future	7.4260	7.4160	(0.135)	0.0000	0.0000	0
05/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	98,227.0000	99,389.0000	1.183	0	0	0

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05/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	156.0000	56.0000	(64.103)	0	0	0
05/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	35.0000	9.0000	(74.286)	0	0	0
05/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	16.0000	3.0000	(81.250)	0	0	0
05/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	131,046.0000	132,296.0000	0.954	0	0	0
05/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,233.0000	121,469.0000	1.028	0	0	0
05/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	152,249.0000	153,509.0000	0.828	0	0	0
05/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
05/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	125,657.0000	126,901.0000	0.990	0	0	0
05/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	24.0000	6.0000	(75.000)	0	0	0
05/04/2007	R186	2007/08/02			Bond Future	7.3780	7.3680	(0.136)	0.0000	0.0000	0
05/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	128,549.0000	129,355.0000	0.627	0	0	0
05/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	133,592.0000	134,437.0000	0.633	0	0	0
05/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	138,638.0000	139,462.0000	0.594	0	0	0
05/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,138.0000	2,682.0000	(14.532)	0	0	0
05/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,461.0000	2,024.0000	(17.757)	0	0	0
05/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,780.0000	2,363.0000	(15.000)	0	0	0
05/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,058.0000	4,419.0000	(12.633)	0	0	0
05/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	108,482.0000	109,104.0000	0.573	0	0	0
05/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,504.0000	1,056.0000	(29.787)	0	0	0
05/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	158,771.0000	159,585.0000	0.513	0	0	0
05/04/2007	R196	2007/05/03			Bond Future	8.4390	8.4350	(0.047)	0.0000	0.0000	0
05/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	704.0000	694.0000	(1.420)	0	0	0
05/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,885.0000	3,808.0000	(1.982)	0	0	0
05/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,523.0000	5,564.0000	0.742	0	0	0
05/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	317.0000	291.0000	(8.202)	0	0	0
05/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,434.0000	2,442.0000	0.329	0	0	0
05/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,410.0000	1,351.0000	(4.184)	0	0	0
05/04/2007	R196	2007/08/02			Bond Future	8.2800	8.2740	(0.072)	0.0000	0.0000	0
05/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,504.0000	2,456.0000	(1.917)	0	0	0
05/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,391.0000	1,357.0000	(2.444)	0	0	0
05/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,722.0000	5,762.0000	0.699	0	0	0
05/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,249.0000	8,303.0000	0.655	0	0	0
05/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,134.0000	4,072.0000	(1.500)	0	0	0

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05/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,694.0000	3,720.0000	0.704	0	0	0
05/04/2007	R201	2007/05/03			Bond Future	7.7200	7.7500	0.389	0.0000	0.0000	0
05/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	125.0000	61.0000	(51.200)	0	0	0
05/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	44,838.0000	43,008.0000	(4.081)	0	0	0
05/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	58,554.0000	56,775.0000	(3.038)	0	0	0
05/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	21.0000	7.0000	(66.667)	0	0	0
05/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	72,117.0000	70,350.0000	(2.450)	0	0	0
05/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
05/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	61,283.0000	59,508.0000	(2.896)	0	0	0
05/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	14.0000	4.0000	(71.429)	0	0	0
05/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,819.0000	54,034.0000	(3.198)	0	0	0
05/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	30.0000	11.0000	(63.333)	0	0	0
05/04/2007	R201	2007/08/02			Bond Future	7.6550	7.7000	0.588	0.0000	0.0000	0
05/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,531.0000	1,431.0000	(6.532)	0	0	0
05/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	64,877.0000	62,189.0000	(4.143)	0	0	0
05/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,378.0000	59,686.0000	(4.316)	0	0	0
05/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	50,108.0000	47,414.0000	(5.376)	0	0	0
05/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	59,892.0000	57,198.0000	(4.498)	0	0	0
05/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	836.0000	757.0000	(9.450)	0	0	0
05/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,726.0000	1,623.0000	(5.968)	0	0	0
05/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,949.0000	72,278.0000	(3.564)	0	0	0
05/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,755.0000	2,652.0000	(3.739)	0	0	0
05/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,359.0000	1,262.0000	(7.138)	0	0	0
05/04/2007	R203	2007/05/03			Bond Future	7.6470	7.6320	(0.196)	0.0000	0.0000	0
05/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	92,462.0000	93,552.0000	1.179	0	0	0
05/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
05/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	76,218.0000	77,310.0000	1.433	0	0	0
05/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	79,496.0000	80,587.0000	1.372	0	0	0
05/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,925.0000	74,019.0000	1.500	0	0	0
05/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
05/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
05/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	59,613.0000	60,721.0000	1.859	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
05/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	10.0000	28.0000	180.000	0	0	0
05/04/2007	R203	2007/08/02			Bond Future	7.5860	7.5710	(0.198)	0.0000	0.0000	0
05/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	156.0000	573.0000	267.308	0	0	0
05/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	583.0000	1,466.0000	151.458	0	0	0
05/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,737.0000	78,698.0000	2.555	0	0	0
05/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,566.0000	97,060.0000	1.563	0	0	0
05/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,873.0000	81,768.0000	2.373	0	0	0
05/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,300.0000	66,524.0000	3.459	0	0	0
05/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	474.0000	1,291.0000	172.363	0	0	0
05/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	83,013.0000	84,812.0000	2.167	0	0	0
05/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	384.0000	1,105.0000	187.760	0	0	0
05/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,270.0000	2,415.0000	90.157	0	0	0
05/04/2007	R204	2007/05/03			Bond Future	7.6340	7.6240	(0.131)	0.0000	0.0000	0
05/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	261.0000	218.0000	(16.475)	0	0	0
05/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	64,612.0000	65,345.0000	1.134	0	0	0
05/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	33.0000	26.0000	(21.212)	0	0	0
05/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	85,416.0000	86,184.0000	0.899	0	0	0
05/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	81,968.0000	82,734.0000	0.935	0	0	0
05/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	48.0000	38.0000	(20.833)	0	0	0
05/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	78,510.0000	79,272.0000	0.971	0	0	0
05/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	69.0000	55.0000	(20.290)	0	0	0
05/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
05/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,067.0000	99,841.0000	0.781	0	0	0
05/04/2007	R204	2007/08/02			Bond Future	7.5790	7.5690	(0.132)	0.0000	0.0000	0
05/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,309.0000	2,213.0000	(4.158)	0	0	0
05/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	90,807.0000	91,480.0000	0.741	0	0	0
05/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,617.0000	2,511.0000	(4.050)	0	0	0
05/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	87,694.0000	88,357.0000	0.756	0	0	0
05/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,599.0000	85,252.0000	0.772	0	0	0
05/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,728.0000	4,564.0000	(3.469)	0	0	0
05/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,451.0000	73,056.0000	0.835	0	0	0
05/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,959.0000	2,843.0000	(3.920)	0	0	0
05/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,368.0000	1,304.0000	(4.678)	0	0	0



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05/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,383.0000	104,088.0000	0.682	0	0	0
05/04/2007	R206	2007/05/03			Bond Future	7.7640	7.7550	(0.116)	0.0000	0.0000	0
05/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,093.0000	1,910.0000	(8.743)	0	0	0
05/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	423.0000	364.0000	(13.948)	0	0	0
05/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,038.0000	14,315.0000	1.973	0	0	0
05/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	24,828.0000	25,229.0000	1.615	0	0	0
05/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,762.0000	6,418.0000	(5.087)	0	0	0
05/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	6,048.0000	6,162.0000	1.885	0	0	0
05/04/2007	R206	2007/08/02			Bond Future	7.6910	7.6810	(0.130)	0.0000	0.0000	0
05/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,681.0000	31,050.0000	1.203	0	0	0
05/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,678.0000	21,977.0000	1.379	0	0	0
05/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,346.0000	3,218.0000	(3.825)	0	0	0
05/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,452.0000	6,253.0000	(3.084)	0	0	0
05/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,230.0000	14,449.0000	1.539	0	0	0
05/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,300.0000	11,021.0000	(2.469)	0	0	0
05/04/2007	R207	2007/05/03			Bond Future	7.5650	7.5550	(0.132)	0.0000	0.0000	0
05/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	70,533.0000	71,324.0000	1.121	0	0	0
05/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
05/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	91,691.0000	92,484.0000	0.865	0	0	0
05/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,211.0000	89,004.0000	0.899	0	0	0
05/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	105,429.0000	106,223.0000	0.753	0	0	0
05/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	84,712.0000	85,505.0000	0.936	0	0	0
05/04/2007	R207	2007/08/02			Bond Future	7.5130	7.5030	(0.133)	0.0000	0.0000	0
05/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	74,928.0000	75,655.0000	0.970	0	0	0
05/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,368.0000	89,124.0000	0.856	0	0	0
05/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	403.0000	376.0000	(6.700)	0	0	0
05/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	497.0000	465.0000	(6.439)	0	0	0
05/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	131.0000	120.0000	(8.397)	0	0	0

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05/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,100.0000	1,037.0000	(5.727)	0	0	0
05/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	91,738.0000	92,499.0000	0.830	0	0	0
05/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	325.0000	302.0000	(7.077)	0	0	0
05/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,517.0000	109,295.0000	0.717	0	0	0
05/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,106.0000	95,872.0000	0.805	0	0	0
05/04/2007	R209	2007/05/03			Bond Future	7.1000	7.1250	0.352	0.0000	0.0000	0
05/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	42,315.0000	44,721.0000	5.686	0	0	0
05/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	19,372.0000	20,970.0000	8.249	0	0	0
05/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	8,066.0000	6,873.0000	(14.790)	0	0	0
05/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1,733.0000	1,347.0000	(22.274)	0	0	0
05/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	6,143.0000	6,811.0000	10.874	0	0	0
05/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	22,685.0000	20,561.0000	(9.363)	0	0	0
05/04/2007	R209	2007/08/02			Bond Future	7.0600	7.0900	0.425	0.0000	0.0000	314
05/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,036.0000	35,811.0000	(5.850)	0	0	0
05/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,759.0000	51,016.0000	4.629	0	0	0
05/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	12,758.0000	11,648.0000	(8.700)	0	0	0
05/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	23,354.0000	21,683.0000	(7.155)	0	0	0
05/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	17,044.0000	18,187.0000	6.706	0	0	0
05/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,149.0000	31,845.0000	5.625	0	0	0
05/04/2007	TRT1	2007/05/03			Index Future	252.8410	253.0860	0.097	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,034</b>