



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/09/2007

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
05/09/2007	\$ / R 2007/09/17			Currency Future	7.2443	7.2567	0.171	7.2800	7.2800	2,137
05/09/2007	\$ / R 2007/12/14			Currency Future	7.3386	7.3503	0.159	0.0000	0.0000	23,630
05/09/2007	\$ / R 2008/03/17			Currency Future	7.4446	7.4557	0.149	0.0000	0.0000	7,600
05/09/2007	ALBI 2007/11/01			Index Future	253.7970	253.6760	(0.048)	0.0000	0.0000	0
05/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	19,190.0000	18,431.0000	(3.955)	0	0	0
05/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,220.0000	21,671.0000	2.125	0	0	0
05/09/2007	ALBI 2008/02/07			Index Future	260.9450	260.8100	(0.052)	0.0000	0.0000	8
05/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	79,123.0000	77,968.0000	(1.460)	0	0	0
05/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	9,673.0000	9,868.0000	2.016	0	0	0
05/09/2007	CRD1 2007/11/01			Index Future	109.2180	109.1540	(0.059)	0.0000	0.0000	8
05/09/2007	CRD1 2008/02/07			Index Future	112.1850	112.1170	(0.061)	0.0000	0.0000	0
05/09/2007	GOVI 2007/11/01			jGovi	254.6620	254.5300	(0.052)	0.0000	0.0000	60
05/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	103,446.0000	104,754.0000	1.264	0	0	0
05/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	66.0000	54.0000	(18.182)	0	0	0
05/09/2007	GOVI 2008/02/07			jGovi	261.5800	261.4400	(0.054)	0.0000	0.0000	12
05/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	13,022.0000	12,520.0000	(3.855)	0	0	0
05/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	47,222.0000	48,120.0000	1.902	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
05/09/2007	GOVI	2008/05/02			jGovi	268.1730	268.0310	(0.053)	0.0000	0.0000	0
05/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,434.0000	25,840.0000	1.596	0	0	0
05/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	67,164.0000	66,150.0000	(1.510)	0	0	0
05/09/2007	ILBI	2007/11/01			Index Future	279.6890	279.7700	0.029	0.0000	0.0000	0
05/09/2007	ILBI	2008/02/07			Index Future	287.5660	287.6380	0.025	0.0000	0.0000	0
05/09/2007	J153	2010/08/31			jSwap	10.2660	10.1940	(0.701)	0.0000	0.0000	0
05/09/2007	J157	2015/09/15			jSwap	9.7090	9.6790	(0.309)	0.0000	0.0000	0
05/09/2007	J186	2026/12/21			jSwap	8.7430	8.7070	(0.412)	0.0000	0.0000	0
05/09/2007	J201	2014/12/22			jSwap	9.8000	9.7620	(0.388)	0.0000	0.0000	0
05/09/2007	J203	2017/09/15			jSwap	9.5480	9.5200	(0.293)	0.0000	0.0000	0
05/09/2007	J204	2018/12/21			jSwap	9.4310	9.4090	(0.233)	0.0000	0.0000	0
05/09/2007	J207	2020/01/15			jSwap	9.3210	9.3210	-	0.0000	0.0000	0
05/09/2007	JBAR	2005/12/21			jBar	10.1630	10.1630	-	0.0000	0.0000	0
05/09/2007	JFRA	2007/11/01			jFra	10.4620	10.4470	(0.143)	0.0000	0.0000	0
05/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,735.0000	7,697.0000	(0.491)	0	0	0
05/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/09/2007	JFRA	2008/02/07			jFra	10.5600	10.5140	(0.436)	0.0000	0.0000	0
05/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,058.0000	16,949.0000	(0.639)	0	0	0
05/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,603.0000	9,610.0000	0.073	0	0	0
05/09/2007	JFRA	2008/05/02			jFra	10.5690	10.5190	(0.473)	0.0000	0.0000	0
05/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,794.0000	15,824.0000	0.190	0	0	0

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05/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,615.0000	16,517.0000	(0.590)	0	0	0
05/09/2007	JFRA	2008/08/07			jFra	10.4030	10.4030	-	0.0000	0.0000	0
05/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,005.0000	18,976.0000	(0.153)	0	0	0
05/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,376.0000	19,348.0000	(0.145)	0	0	0
05/09/2007	JFRA	2008/11/06			jFra	10.3230	10.2410	(0.794)	0.0000	0.0000	0
05/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,710.0000	21,587.0000	(0.567)	0	0	0
05/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,532.0000	21,609.0000	0.358	0	0	0
05/09/2007	JN02	2007/11/01			jNote	10.2990	10.2520	(0.456)	0.0000	0.0000	0
05/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	24,464.0000	23,698.0000	(3.131)	0	0	0
05/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,142.0000	1,211.0000	6.042	0	0	0
05/09/2007	JN02	2008/02/07			jNote	10.2190	10.1480	(0.695)	0.0000	0.0000	0
05/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,559.0000	25,600.0000	(3.611)	0	0	0
05/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,846.0000	5,141.0000	6.087	0	0	0
05/09/2007	JN02	2008/05/02			jNote	10.1190	10.0370	(0.810)	0.0000	0.0000	0
05/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,106.0000	17,305.0000	(4.424)	0	0	0
05/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	14,385.0000	15,056.0000	4.665	0	0	0
05/09/2007	JN05	2007/11/01			jNote	9.8860	9.8400	(0.465)	0.0000	0.0000	0
05/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	308.0000	369.0000	19.805	0	0	0
05/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	34,798.0000	33,111.0000	(4.848)	0	0	0
05/09/2007	JN05	2008/02/07			jNote	9.8170	9.7690	(0.489)	0.0000	0.0000	0
05/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	2,729.0000	3,017.0000	10.553	0	0	0
05/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	34,586.0000	33,045.0000	(4.456)	0	0	0
05/09/2007	JN05	2008/05/02			jNote	9.7480	9.7010	(0.482)	0.0000	0.0000	0
05/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	11,140.0000	11,851.0000	6.382	0	0	0
05/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	22,319.0000	21,206.0000	(4.987)	0	0	0
05/09/2007	JN10	2007/11/01			jNote	9.4140	9.3850	(0.308)	0.0000	0.0000	0
05/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	27,146.0000	25,494.0000	(6.086)	0	0	0

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05/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	825.0000	974.0000	18.061	0	0	0
05/09/2007	JN10	2008/02/07			jNote	9.3440	9.3150	(0.310)	0.0000	0.0000	0
05/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	26,704.0000	25,336.0000	(5.123)	0	0	0
05/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	4,796.0000	5,239.0000	9.237	0	0	0
05/09/2007	JN10	2008/05/02			jNote	9.2730	9.2470	(0.280)	0.0000	0.0000	0
05/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	27,215.0000	26,097.0000	(4.108)	0	0	0
05/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,356.0000	8,872.0000	6.175	0	0	0
05/09/2007	JROD	2007/09/28			jRod	9.4410	9.4380	(0.032)	0.0000	0.0000	0
05/09/2007	JROD	2007/10/31			jRod	9.7900	9.7820	(0.082)	0.0000	0.0000	0
05/09/2007	JROD	2007/11/30			jRod	10.1270	10.1180	(0.089)	0.0000	0.0000	0
05/09/2007	JROD	2007/12/31			jRod	9.9060	9.9020	(0.040)	0.0000	0.0000	0
05/09/2007	JROD	2008/01/31			jRod	10.1540	10.1530	(0.010)	0.0000	0.0000	0
05/09/2007	JROD	2008/02/29			jRod	10.3650	10.3670	0.019	0.0000	0.0000	0
05/09/2007	JROD	2008/03/31			jRod	10.1490	10.1510	0.020	0.0000	0.0000	0
05/09/2007	OTH1	2007/11/01			Index Future	248.8750	248.7070	(0.068)	0.0000	0.0000	12
05/09/2007	OTH1	2008/02/07			Index Future	255.6350	255.4580	(0.069)	0.0000	0.0000	0
05/09/2007	R153	2007/11/01			Bond Future	9.3240	9.3240	-	0.0000	0.0000	124
05/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	79.0000	74.0000	(6.329)	0	0	0
05/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	28,097.0000	28,092.0000	(0.018)	0	0	0
05/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,379.0000	41,379.0000	-	0	0	0
05/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,689.0000	34,688.0000	(0.003)	0	0	0
05/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0

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05/09/2007	R153	2008/02/07			Bond Future	9.2090	9.2090	-	0.0000	0.0000	1,818
05/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,741.0000	1,725.0000	(0.919)	0	0	0
05/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,516.0000	24,499.0000	(0.069)	0	0	0
05/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,449.0000	35,441.0000	(0.023)	0	0	0
05/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	555.0000	547.0000	(1.441)	0	0	0
05/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,825.0000	29,812.0000	(0.044)	0	0	0
05/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,011.0000	999.0000	(1.187)	0	0	0
05/09/2007	R153	2008/05/02			Bond Future	9.1240	9.1240	-	0.0000	0.0000	0
05/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,233.0000	8,213.0000	(0.243)	0	0	0
05/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,905.0000	10,885.0000	(0.183)	0	0	0
05/09/2007	R157	2007/11/01			Bond Future	8.6210	8.6210	-	0.0000	0.0000	266
05/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	81.0000	76.0000	(6.173)	0	0	0
05/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,168.0000	77,163.0000	(0.006)	0	0	0
05/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	95,129.0000	95,127.0000	(0.002)	0	0	0
05/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
05/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,168.0000	77,163.0000	(0.006)	0	0	0
05/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	81.0000	76.0000	(6.173)	0	0	0
05/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	372.0000	353.0000	(5.108)	0	0	0
05/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	59,743.0000	59,724.0000	(0.032)	0	0	0
05/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	28,633.0000	28,555.0000	(0.272)	0	0	0
05/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	3,782.0000	3,704.0000	(2.062)	0	0	35
05/09/2007	R157	2008/02/07			Bond Future	8.5370	8.5370	-	0.0000	0.0000	358
05/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,444.0000	2,415.0000	(1.187)	0	0	0
05/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	71,831.0000	71,801.0000	(0.042)	0	0	0
05/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,064.0000	88,046.0000	(0.020)	0	0	0
05/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,208.0000	1,189.0000	(1.573)	0	0	0
05/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	56,784.0000	56,742.0000	(0.074)	0	0	0
05/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,573.0000	4,531.0000	(0.918)	0	0	0
05/09/2007	R157	2008/05/02			Bond Future	8.4750	8.4750	-	0.0000	0.0000	0
05/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	23,023.0000	22,977.0000	(0.200)	0	0	0
05/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,445.0000	21,399.0000	(0.215)	0	0	0

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05/09/2007	R186	2007/11/01			Bond Future	8.2870	8.2870	-	0.0000	0.0000	0
05/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	92,677.0000	92,632.0000	(0.049)	0	0	0
05/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,034.0000	989.0000	(4.352)	0	0	0
05/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	245.0000	229.0000	(6.531)	0	0	0
05/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	44.0000	40.0000	(9.091)	0	0	0
05/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	155,411.0000	155,408.0000	(0.002)	0	0	0
05/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	123,184.0000	123,169.0000	(0.012)	0	0	0
05/09/2007	R186	2008/02/07			Bond Future	8.2240	8.2240	-	0.0000	0.0000	0
05/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	68,113.0000	68,021.0000	(0.135)	0	0	0
05/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	14,065.0000	13,974.0000	(0.647)	0	0	0
05/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	7,905.0000	7,835.0000	(0.886)	0	0	0
05/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	91,922.0000	91,851.0000	(0.077)	0	0	0
05/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	119,119.0000	119,071.0000	(0.040)	0	0	0
05/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,067.0000	4,019.0000	(1.180)	0	0	0
05/09/2007	R186	2008/05/02			Bond Future	8.1780	8.1780	-	0.0000	0.0000	0
05/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,581.0000	50,500.0000	(0.160)	0	0	0
05/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	30,704.0000	30,623.0000	(0.264)	0	0	0
05/09/2007	R196	2007/11/01			Bond Future	9.5390	9.5300	(0.094)	0.0000	0.0000	0
05/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,872.0000	15,762.0000	(0.693)	0	0	0
05/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
05/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,817.0000	12,707.0000	(0.858)	0	0	0
05/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	65.0000	65.0000	-	0	0	0
05/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	204.0000	205.0000	0.490	0	0	0
05/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,868.0000	9,758.0000	(1.115)	0	0	0
05/09/2007	R196	2008/02/07			Bond Future	9.3720	9.3630	(0.096)	0.0000	0.0000	0
05/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,381.0000	1,390.0000	0.652	0	0	0
05/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,969.0000	9,890.0000	(0.792)	0	0	0
05/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,990.0000	11,908.0000	(0.684)	0	0	0
05/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	919.0000	925.0000	0.653	0	0	0
05/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,003.0000	2,017.0000	0.699	0	0	0
05/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,118.0000	8,043.0000	(0.924)	0	0	0

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05/09/2007	R196	2008/05/02			Bond Future	9.2440	9.2350	(0.097)	0.0000	0.0000	0
05/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	2,984.0000	3,005.0000	0.704	0	0	0
05/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,873.0000	4,825.0000	(0.985)	0	0	0
05/09/2007	R201	2007/11/01			Bond Future	8.6540	8.6540	-	0.0000	0.0000	91
05/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	342.0000	325.0000	(4.971)	0	0	0
05/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	49,293.0000	49,276.0000	(0.034)	0	0	0
05/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	77,335.0000	77,333.0000	(0.003)	0	0	0
05/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
05/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	63,100.0000	63,094.0000	(0.010)	0	0	0
05/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	83.0000	78.0000	(6.024)	0	0	0
05/09/2007	R201	2008/02/07			Bond Future	8.5600	8.5600	-	0.0000	0.0000	0
05/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,317.0000	46,283.0000	(0.073)	0	0	0
05/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,585.0000	3,552.0000	(0.921)	0	0	0
05/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	964.0000	949.0000	(1.556)	0	0	0
05/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,931.0000	1,907.0000	(1.243)	0	0	0
05/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	58,308.0000	58,284.0000	(0.041)	0	0	0
05/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,210.0000	71,195.0000	(0.021)	0	0	0
05/09/2007	R201	2008/05/02			Bond Future	8.4900	8.4900	-	0.0000	0.0000	0
05/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	17,988.0000	17,951.0000	(0.206)	0	0	0
05/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,485.0000	17,448.0000	(0.212)	0	0	0
05/09/2007	R203	2007/11/01			Bond Future	8.4900	8.4900	-	0.0000	0.0000	0
05/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	67,613.0000	67,602.0000	(0.016)	0	0	0
05/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	176.0000	165.0000	(6.250)	0	0	0
05/09/2007	R203	2008/02/07			Bond Future	8.4120	8.4120	-	0.0000	0.0000	0
05/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,187.0000	3,153.0000	(1.067)	0	0	0
05/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,354.0000	64,320.0000	(0.053)	0	0	0
05/09/2007	R203	2008/05/02			Bond Future	8.3520	8.3520	-	0.0000	0.0000	0
05/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	18,885.0000	18,840.0000	(0.238)	0	0	0
05/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,420.0000	25,374.0000	(0.181)	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
05/09/2007	R204	2007/11/01			Bond Future	8.4520	8.4520	-	0.0000	0.0000	0
05/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,249.0000	1,201.0000	(3.843)	0	0	0
05/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	70,723.0000	70,675.0000	(0.068)	0	0	0
05/09/2007	R204	2008/02/07			Bond Future	8.3770	8.3770	-	0.0000	0.0000	0
05/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,902.0000	7,838.0000	(0.810)	0	0	0
05/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	71,146.0000	71,082.0000	(0.090)	0	0	0
05/09/2007	R204	2008/05/02			Bond Future	8.3210	8.3210	-	0.0000	0.0000	0
05/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	21,252.0000	21,203.0000	(0.231)	0	0	0
05/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	26,140.0000	26,091.0000	(0.187)	0	0	0
05/09/2007	R206	2007/11/01			Bond Future	8.6490	8.6490	-	0.0000	0.0000	0
05/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	239.0000	227.0000	(5.021)	0	0	0
05/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	42,341.0000	42,329.0000	(0.028)	0	0	0
05/09/2007	R206	2008/02/07			Bond Future	8.5440	8.5440	-	0.0000	0.0000	0
05/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,973.0000	38,946.0000	(0.069)	0	0	0
05/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,913.0000	2,885.0000	(0.961)	0	0	0
05/09/2007	R206	2008/05/02			Bond Future	8.4700	8.4700	-	0.0000	0.0000	0
05/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,821.0000	20,790.0000	(0.149)	0	0	0
05/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	11,247.0000	11,216.0000	(0.276)	0	0	0
05/09/2007	R207	2007/11/01			Bond Future	8.3930	8.3930	-	0.0000	0.0000	0
05/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	66,733.0000	66,719.0000	(0.021)	0	0	0
05/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	265.0000	250.0000	(5.660)	0	0	0
05/09/2007	R207	2008/02/07			Bond Future	8.3210	8.3210	-	0.0000	0.0000	0
05/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	63,977.0000	63,941.0000	(0.056)	0	0	0
05/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,427.0000	3,392.0000	(1.021)	0	0	0
05/09/2007	R207	2008/05/02			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
05/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	23,445.0000	23,395.0000	(0.213)	0	0	0
05/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	24,852.0000	24,802.0000	(0.201)	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
05/09/2007	R209	2007/11/01			Bond Future	7.9090	7.9090	-	0.0000	0.0000	0
05/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	94,859.0000	94,845.0000	(0.015)	0	0	0
05/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	223.0000	209.0000	(6.278)	0	0	0
05/09/2007	R209	2008/02/07			Bond Future	7.8520	7.8520	-	0.0000	0.0000	659
05/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,877.0000	92,833.0000	(0.047)	0	0	0
05/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,891.0000	3,847.0000	(1.131)	0	0	0
05/09/2007	R209	2008/05/02			Bond Future	7.8090	7.8090	-	0.0000	0.0000	0
05/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,712.0000	37,640.0000	(0.191)	0	0	0
05/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	31,973.0000	31,901.0000	(0.225)	0	0	0
05/09/2007	TRT1	2007/11/01			Index Future	251.5800	251.4480	(0.052)	0.0000	0.0000	400
05/09/2007	TRT1	2008/02/07			Index Future	258.4130	258.2740	(0.054)	0.0000	0.0000	0

Grand Total: **37,218**