



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/10/2007

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
05/10/2007	\$ / R 2007/12/14			Currency Future	6.9875	6.9028	(1.212)	6.9400	6.9400	24,460
05/10/2007	\$ / R 2008/03/17			Currency Future	7.0867	6.9992	(1.235)	7.0800	7.0800	11,126
05/10/2007	\$ / R 2008/06/13			Currency Future	7.1899	7.1001	(1.249)	0.0000	0.0000	0
05/10/2007	£ / R 2007/12/14			Currency Future	14.2446	14.0704	(1.223)	0.0000	0.0000	0
05/10/2007	£ / R 2008/03/17			Currency Future	14.4117	14.2335	(1.236)	0.0000	0.0000	0
05/10/2007	£ / R 2008/06/13			Currency Future	14.5837	14.4029	(1.240)	0.0000	0.0000	0
05/10/2007	€ / R 2007/12/14			Currency Future	9.8917	9.7736	(1.194)	0.0000	0.0000	0
05/10/2007	€ / R 2008/03/17			Currency Future	10.0416	9.9207	(1.204)	0.0000	0.0000	0
05/10/2007	€ / R 2008/06/13			Currency Future	10.1958	10.0732	(1.202)	0.0000	0.0000	0
05/10/2007	ALBI 2007/11/01			Index Future	258.0740	258.7290	0.254	0.0000	0.0000	166
05/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	42,946.0000	48,696.0000	13.389	0	0	0
05/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,206.0000	1,406.0000	(36.265)	0	0	0
05/10/2007	ALBI 2008/02/07			Index Future	265.4350	265.4350	-	0.0000	0.0000	0
05/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,241.0000	2,201.0000	(1.785)	0	0	0
05/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	116,591.0000	116,551.0000	(0.034)	0	0	0

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05/10/2007	ALBI	2008/05/02			Index Future	271.7860	271.7860	-	0.0000	0.0000	0
05/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,456.0000	15,379.0000	(0.498)	0	0	0
05/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	83,316.0000	83,239.0000	(0.092)	0	0	0
05/10/2007	ALBI	2008/08/07			Index Future	279.3270	279.3270	-	0.0000	0.0000	0
05/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	151,086.0000	151,044.0000	(0.028)	0	0	0
05/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,816.0000	7,774.0000	(0.537)	0	0	0
05/10/2007	ALBI	2008/11/06			Index Future	286.4190	286.4190	-	0.0000	0.0000	0
05/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,348.0000	4,325.0000	(0.529)	0	0	0
05/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	218,538.0000	218,515.0000	(0.011)	0	0	0
05/10/2007	CRD1	2007/11/01			Index Future	110.8150	111.0360	0.199	0.0000	0.0000	8
05/10/2007	CRD1	2008/02/07			Index Future	113.7980	114.0250	0.199	0.0000	0.0000	0
05/10/2007	GOVI	2007/11/01			jGovi	259.0720	259.7000	0.242	0.0000	0.0000	60
05/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	59,463.0000	53,299.0000	(10.366)	0	0	0
05/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	183.0000	299.0000	63.388	0	0	0
05/10/2007	GOVI	2008/02/07			jGovi	266.0460	266.6890	0.242	0.0000	0.0000	4
05/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	29,798.0000	33,522.0000	12.497	0	0	0
05/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,338.0000	16,632.0000	(13.993)	0	0	0
05/10/2007	GOVI	2008/05/02			jGovi	272.7640	273.4240	0.242	0.0000	0.0000	0
05/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,036.0000	9,775.0000	(11.426)	0	0	0
05/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	98,676.0000	104,015.0000	5.411	0	0	0
05/10/2007	ILBI	2007/11/01			Index Future	282.3790	282.3790	-	0.0000	0.0000	0
05/10/2007	ILBI	2008/02/07			Index Future	290.2140	290.2140	-	0.0000	0.0000	0
05/10/2007	J153	2010/08/31			jSwap	9.8970	9.8990	0.020	0.0000	0.0000	0

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05/10/2007	J157	2015/09/15			jSwap	9.3110	9.3120	0.011	0.0000	0.0000	0
05/10/2007	J186	2026/12/21			jSwap	8.4640	8.4650	0.012	0.0000	0.0000	0
05/10/2007	J201	2014/12/22			jSwap	9.3860	9.3870	0.011	0.0000	0.0000	0
05/10/2007	J203	2017/09/15			jSwap	9.1670	9.1680	0.011	0.0000	0.0000	0
05/10/2007	J204	2018/12/21			jSwap	9.0840	9.0850	0.011	0.0000	0.0000	0
05/10/2007	J207	2020/01/15			jSwap	8.9860	8.9860	-	0.0000	0.0000	0
05/10/2007	JBAR	2005/12/21			jBar	10.3290	10.3170	(0.116)	0.0000	0.0000	0
05/10/2007	JFRA	2007/11/01			jFra	10.3450	10.3440	(0.010)	0.0000	0.0000	0
05/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,432.0000	7,430.0000	(0.027)	0	0	0
05/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/10/2007	JFRA	2008/02/07			jFra	10.3850	10.3850	-	0.0000	0.0000	0
05/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,492.0000	8,449.0000	(0.506)	0	0	0
05/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,537.0000	15,490.0000	(0.303)	0	0	0
05/10/2007	JFRA	2008/05/02			jFra	10.3450	10.3440	(0.010)	0.0000	0.0000	0
05/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,283.0000	15,246.0000	(0.242)	0	0	0
05/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,044.0000	15,009.0000	(0.233)	0	0	0
05/10/2007	JFRA	2008/08/07			jFra	10.1910	10.2020	0.108	0.0000	0.0000	0
05/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,252.0000	18,235.0000	(0.093)	0	0	0
05/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,395.0000	18,352.0000	(0.234)	0	0	0
05/10/2007	JFRA	2008/11/06			jFra	9.9680	9.9600	(0.080)	0.0000	0.0000	0
05/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,205.0000	21,189.0000	(0.075)	0	0	0
05/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,519.0000	20,484.0000	(0.171)	0	0	0
05/10/2007	JN02	2007/11/01			jNote	10.0070	10.0080	0.010	0.0000	0.0000	0

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05/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,722.0000	18,698.0000	(0.128)	0	0	0
05/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	598.0000	555.0000	(7.191)	0	0	0
05/10/2007	JN02	2008/02/07			jNote	9.8620	9.8630	0.010	0.0000	0.0000	0
05/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,515.0000	5,469.0000	(0.834)	0	0	0
05/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,916.0000	20,888.0000	(0.134)	0	0	0
05/10/2007	JN02	2008/05/02			jNote	9.7030	9.7050	0.021	0.0000	0.0000	0
05/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,379.0000	13,360.0000	(0.142)	0	0	0
05/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,158.0000	17,102.0000	(0.326)	0	0	0
05/10/2007	JN05	2007/11/01			jNote	9.4210	9.4220	0.011	0.0000	0.0000	0
05/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,307.0000	17,294.0000	(0.075)	0	0	0
05/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	763.0000	712.0000	(6.684)	0	0	0
05/10/2007	JN05	2008/02/07			jNote	9.3290	9.3310	0.021	0.0000	0.0000	0
05/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,254.0000	19,264.0000	0.052	0	0	0
05/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,292.0000	6,224.0000	(1.081)	0	0	0
05/10/2007	JN05	2008/05/02			jNote	9.2440	9.2450	0.011	0.0000	0.0000	0
05/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,305.0000	11,286.0000	(0.168)	0	0	0
05/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,931.0000	19,871.0000	(0.301)	0	0	0
05/10/2007	JN10	2007/11/01			jNote	9.0390	9.0390	-	0.0000	0.0000	0
05/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,348.0000	4,251.0000	(2.231)	0	0	0
05/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,870.0000	6,772.0000	(1.426)	0	0	0
05/10/2007	JN10	2008/02/07			jNote	8.9630	8.9640	0.011	0.0000	0.0000	0
05/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,571.0000	10,555.0000	(0.151)	0	0	0
05/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,974.0000	12,892.0000	(0.632)	0	0	0
05/10/2007	JN10	2008/05/02			jNote	8.8910	8.8920	0.011	0.0000	0.0000	0
05/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,232.0000	18,159.0000	(0.400)	0	0	0
05/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,525.0000	12,518.0000	(0.056)	0	0	0
05/10/2007	JROD	2007/10/31			jRod	9.6550	9.6460	(0.093)	0.0000	0.0000	0

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05/10/2007	JROD	2007/11/30			jRod	9.9760	9.9600	(0.160)	0.0000	0.0000	0
05/10/2007	JROD	2007/12/31			jRod	10.2770	10.2560	(0.204)	0.0000	0.0000	0
05/10/2007	JROD	2008/01/31			jRod	10.0880	10.0770	(0.109)	0.0000	0.0000	0
05/10/2007	JROD	2008/02/29			jRod	10.2780	10.2680	(0.097)	0.0000	0.0000	0
05/10/2007	JROD	2008/03/31			jRod	10.4080	10.3990	(0.086)	0.0000	0.0000	0
05/10/2007	OTH1	2007/11/01			Index Future	254.1130	254.9430	0.327	0.0000	0.0000	12
05/10/2007	OTH1	2008/02/07			Index Future	260.9540	261.8050	0.326	0.0000	0.0000	0
05/10/2007	R153	2007/11/01			Bond Future	8.8940	8.8340	(0.675)	0.0000	0.0000	3,674
05/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
05/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,703.0000	1,551.0000	(8.925)	0	0	0
05/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,027.0000	2,871.0000	(5.154)	0	0	0
05/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,358.0000	2,202.0000	(6.616)	0	0	0
05/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2007	R153	2008/02/07			Bond Future	8.8160	8.7560	(0.681)	0.0000	0.0000	6,220
05/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	296.0000	331.0000	11.824	0	0	0
05/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,648.0000	1,541.0000	(6.493)	0	0	0
05/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,659.0000	2,531.0000	(4.814)	0	0	0
05/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	96.0000	110.0000	14.583	0	0	0
05/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,129.0000	2,010.0000	(5.589)	0	0	0
05/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	174.0000	197.0000	13.218	0	0	0
05/10/2007	R153	2008/05/02			Bond Future	8.7470	8.6870	(0.686)	0.0000	0.0000	0
05/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,194.0000	1,271.0000	6.449	0	0	0
05/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	646.0000	593.0000	(8.204)	0	0	0

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05/10/2007	R157	2007/11/01			Bond Future	8.2330	8.1830	(0.607)	0.0000	0.0000	2,660
05/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	818.0000	651.0000	(20.416)	0	0	0
05/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	933.0000	1,107.0000	18.650	0	0	350
05/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,117.0000	4,780.0000	(6.586)	0	0	0
05/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,912.0000	6,572.0000	(4.919)	0	0	0
05/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
05/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	65.0000	85.0000	30.769	0	0	0
05/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,047.0000	2,316.0000	13.141	0	0	75
05/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
05/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,117.0000	4,780.0000	(6.586)	0	0	0
05/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,401.0000	3,081.0000	(9.409)	0	0	0
05/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	250.0000	179.0000	(28.400)	0	0	0
05/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,501.0000	3,822.0000	9.169	0	0	0
05/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	51.0000	32.0000	(37.255)	0	0	50
05/10/2007	R157	2008/02/07			Bond Future	8.1630	8.1130	(0.613)	0.0000	0.0000	3,580
05/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,471.0000	6,172.0000	(4.621)	0	0	0
05/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	464.0000	522.0000	12.500	0	0	0
05/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,620.0000	3,381.0000	(6.602)	0	0	0
05/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,956.0000	4,682.0000	(5.529)	0	0	0
05/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	845.0000	938.0000	11.006	0	0	0
05/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	232.0000	265.0000	14.224	0	0	0
05/10/2007	R157	2008/05/02			Bond Future	8.1060	8.0560	(0.617)	0.0000	0.0000	0
05/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,075.0000	974.0000	(9.395)	0	0	0
05/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,594.0000	3,817.0000	6.205	0	0	0
05/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	650.0000	581.0000	(10.615)	0	0	0
05/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,733.0000	4,988.0000	5.388	0	0	0
05/10/2007	R186	2007/11/01			Bond Future	7.9940	7.9440	(0.625)	0.0000	0.0000	0
05/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	9,012.0000	8,442.0000	(6.325)	0	0	0
05/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	13.0000	18.0000	38.462	0	0	0
05/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,243.0000	11,668.0000	(4.697)	0	0	0
05/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,974.0000	5,431.0000	(9.089)	0	0	0

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05/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	104.0000	137.0000	31.731	0	0	0
05/10/2007	R186	2008/02/07			Bond Future	7.9340	7.8840	(0.630)	0.0000	0.0000	0
05/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,254.0000	1,406.0000	12.121	0	0	0
05/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,888.0000	8,402.0000	(5.468)	0	0	0
05/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	648.0000	738.0000	13.889	0	0	0
05/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,333.0000	3,987.0000	(7.985)	0	0	0
05/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,391.0000	5,967.0000	(6.634)	0	0	0
05/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,193.0000	2,423.0000	10.488	0	0	0
05/10/2007	R186	2008/05/02			Bond Future	7.8850	7.8350	(0.634)	0.0000	0.0000	0
05/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,469.0000	4,795.0000	7.295	0	0	0
05/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,159.0000	2,909.0000	(7.914)	0	0	0
05/10/2007	R196	2007/11/01			Bond Future	9.2400	9.2320	(0.087)	0.0000	0.0000	0
05/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	20.0000	20.0000	-	0	0	0
05/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
05/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	622.0000	611.0000	(1.768)	0	0	0
05/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,221.0000	1,212.0000	(0.737)	0	0	0
05/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	915.0000	905.0000	(1.093)	0	0	0
05/10/2007	R196	2008/02/07			Bond Future	8.9440	8.9370	(0.078)	0.0000	0.0000	0
05/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	308.0000	309.0000	0.325	0	0	0
05/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	215.0000	216.0000	0.465	0	0	0
05/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	654.0000	648.0000	(0.917)	0	0	0
05/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	499.0000	494.0000	(1.002)	0	0	0
05/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	832.0000	825.0000	(0.841)	0	0	0
05/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	145.0000	145.0000	-	0	0	0
05/10/2007	R196	2008/05/02			Bond Future	8.7420	8.7330	(0.103)	0.0000	0.0000	0
05/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	470.0000	474.0000	0.851	0	0	0
05/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	270.0000	266.0000	(1.481)	0	0	0
05/10/2007	R201	2007/11/01			Bond Future	8.2660	8.2160	(0.605)	0.0000	0.0000	910
05/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	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
05/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,668.0000	5,398.0000	(4.764)	0	0	0
05/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
05/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,244.0000	3,977.0000	(6.291)	0	0	0
05/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,883.0000	2,628.0000	(8.845)	0	0	0
05/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	53.0000	68.0000	28.302	0	0	0
05/10/2007	R201	2008/02/07			Bond Future	8.1730	8.1230	(0.612)	0.0000	0.0000	0
05/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,201.0000	4,963.0000	(4.576)	0	0	0
05/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	374.0000	420.0000	12.299	0	0	0
05/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	190.0000	216.0000	13.684	0	0	0
05/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,998.0000	3,781.0000	(5.428)	0	0	0
05/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	676.0000	749.0000	10.799	0	0	0
05/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,935.0000	2,745.0000	(6.474)	0	0	0
05/10/2007	R201	2008/05/02			Bond Future	8.0950	8.0450	(0.618)	0.0000	0.0000	0
05/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,904.0000	3,083.0000	6.164	0	0	0
05/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	842.0000	763.0000	(9.382)	0	0	0
05/10/2007	R203	2007/11/01			Bond Future	8.1610	8.1110	(0.613)	0.0000	0.0000	0
05/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15.0000	21.0000	40.000	0	0	0
05/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,582.0000	4,251.0000	(7.224)	0	0	0
05/10/2007	R203	2008/02/07			Bond Future	8.0860	8.0360	(0.618)	0.0000	0.0000	0
05/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,525.0000	4,260.0000	(5.856)	0	0	0
05/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	541.0000	608.0000	12.384	0	0	0
05/10/2007	R203	2008/05/02			Bond Future	8.0220	7.9720	(0.623)	0.0000	0.0000	0
05/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,904.0000	3,107.0000	6.990	0	0	0
05/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,423.0000	1,298.0000	(8.784)	0	0	0
05/10/2007	R204	2007/11/01			Bond Future	8.1310	8.0810	(0.615)	0.0000	0.0000	0
05/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	102.0000	122.0000	19.608	0	0	0
05/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,777.0000	4,438.0000	(7.097)	0	0	0
05/10/2007	R204	2008/02/07			Bond Future	8.0600	8.0100	(0.620)	0.0000	0.0000	380
05/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,197.0000	4,935.0000	(5.041)	0	0	0

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05/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,099.0000	1,193.0000	8.553	0	0	0
05/10/2007	R204	2008/05/02			Bond Future	8.0010	7.9510	(0.625)	0.0000	0.0000	0
05/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,471.0000	1,340.0000	(8.906)	0	0	0
05/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,211.0000	3,434.0000	6.945	0	0	0
05/10/2007	R206	2007/11/01			Bond Future	8.2730	8.2230	(0.604)	0.0000	0.0000	0
05/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	36.0000	47.0000	30.556	0	0	0
05/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,513.0000	2,290.0000	(8.874)	0	0	0
05/10/2007	R206	2008/02/07			Bond Future	8.1700	8.1200	(0.612)	0.0000	0.0000	0
05/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,477.0000	2,312.0000	(6.661)	0	0	0
05/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	549.0000	611.0000	11.293	0	0	0
05/10/2007	R206	2008/05/02			Bond Future	8.0870	8.0370	(0.618)	0.0000	0.0000	0
05/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,855.0000	1,984.0000	6.954	0	0	0
05/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,138.0000	1,046.0000	(8.084)	0	0	0
05/10/2007	R207	2007/11/01			Bond Future	8.0820	8.0420	(0.495)	0.0000	0.0000	0
05/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,428.0000	4,140.0000	(6.504)	0	0	0
05/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	25.0000	32.0000	28.000	0	0	0
05/10/2007	R207	2008/02/07			Bond Future	8.0130	7.9730	(0.499)	0.0000	0.0000	0
05/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,436.0000	4,205.0000	(5.207)	0	0	0
05/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	593.0000	654.0000	10.287	0	0	0
05/10/2007	R207	2008/05/02			Bond Future	7.9590	7.9190	(0.503)	0.0000	0.0000	0
05/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,474.0000	3,662.0000	5.412	0	0	0
05/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,394.0000	1,291.0000	(7.389)	0	0	0
05/10/2007	R209	2007/11/01			Bond Future	7.6560	7.6060	(0.653)	0.0000	0.0000	0
05/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
05/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,007.0000	6,510.0000	(7.093)	0	0	0
05/10/2007	R209	2008/02/07			Bond Future	7.6020	7.5520	(0.658)	0.0000	0.0000	6,590
05/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,022.0000	6,602.0000	(5.981)	0	0	0

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05/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	584.0000	671.0000	14.897	0	0	0
05/10/2007	R209 2008/05/02			Bond Future	7.5580	7.5080	(0.662)	0.0000	0.0000	0
05/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,346.0000	4,656.0000	7.133	0	0	0
05/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,433.0000	2,233.0000	(8.220)	0	0	0
05/10/2007	TRT1 2007/11/01			Index Future	255.9580	256.5830	0.244	0.0000	0.0000	400
05/10/2007	TRT1 2008/02/07			Index Future	262.8480	263.4890	0.244	0.0000	0.0000	0
Grand Total:										60,725