



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/11/2007

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
05/11/2007	\$ / R 2007/12/14			Currency Future	6.5741	6.6340	0.911	6.6600	6.6500	25,355
05/11/2007	\$ / R 2008/03/17			Currency Future	6.6677	6.7373	1.044	6.7400	6.7400	20,919
05/11/2007	\$ / R 2008/06/13			Currency Future	6.7660	6.8466	1.191	0.0000	0.0000	2,527
05/11/2007	£ / R 2007/12/14			Currency Future	13.5742	13.7839	1.545	0.0000	0.0000	37
05/11/2007	£ / R 2008/03/17			Currency Future	13.7221	13.9548	1.696	0.0000	0.0000	0
05/11/2007	£ / R 2008/06/13			Currency Future	13.8764	14.1353	1.866	0.0000	0.0000	0
05/11/2007	€ / R 2007/12/14			Currency Future	9.4979	9.6140	1.222	0.0000	0.0000	1
05/11/2007	€ / R 2008/03/17			Currency Future	9.6393	9.7704	1.360	0.0000	0.0000	750
05/11/2007	€ / R 2008/06/13			Currency Future	9.7815	9.9292	1.510	0.0000	0.0000	0
05/11/2007	ALBI 2008/02/07			Index Future	265.7670	265.2800	(0.183)	0.0000	0.0000	508
05/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	118,735.0000	113,968.0000	(4.015)	0	0	0
05/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,065.0000	1,168.0000	9.671	0	0	0
05/11/2007	ALBI 2008/05/02			Index Future	266.2820	265.8060	(0.179)	0.0000	0.0000	0
05/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	31,354.0000	33,181.0000	5.827	0	0	0
05/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	44,174.0000	41,241.0000	(6.640)	0	0	0

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05/11/2007	ALBI	2008/08/07			Index Future	273.9560	273.5130	(0.162)	0.0000	0.0000	0
05/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	15,173.0000	15,965.0000	5.220	0	0	0
05/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	104,733.0000	101,095.0000	(3.474)	0	0	0
05/11/2007	ALBI	2008/11/06			Index Future	281.1150	280.7110	(0.144)	0.0000	0.0000	0
05/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,149.0000	8,511.0000	4.442	0	0	0
05/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	169,299.0000	165,621.0000	(2.172)	0	0	0
05/11/2007	CRD1	2008/02/07			Index Future	114.0510	113.9030	(0.130)	0.0000	0.0000	0
05/11/2007	CRD1	2008/05/02			Index Future	117.0030	116.8510	(0.130)	0.0000	0.0000	0
05/11/2007	CRD1	2008/08/07			Index Future	121.7400	121.5980	(0.117)	0.0000	0.0000	0
05/11/2007	CRD1	2008/11/06			Index Future	124.9210	122.9670	(1.564)	0.0000	0.0000	8
05/11/2007	GOVI	2008/02/07			jGovi	266.8950	266.4450	(0.169)	0.0000	0.0000	5
05/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,130.0000	14,491.0000	10.366	0	0	0
05/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	32,080.0000	28,941.0000	(9.785)	0	0	0
05/11/2007	GOVI	2008/05/02			jGovi	273.8020	273.3410	(0.168)	0.0000	0.0000	0
05/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,430.0000	7,940.0000	6.864	0	0	0
05/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	105,450.0000	101,350.0000	(3.888)	0	0	0
05/11/2007	GOVI	2008/08/07			jGovi	280.9690	280.4960	(0.168)	0.0000	0.0000	0
05/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	21,316.0000	22,424.0000	5.198	0	0	0
05/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	91,006.0000	87,384.0000	(3.980)	0	0	0
05/11/2007	GOVI	2008/11/06			jGovi	288.1310	287.6470	(0.168)	0.0000	0.0000	60
05/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	153,116.0000	148,892.0000	(2.759)	0	0	0
05/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,806.0000	12,422.0000	5.218	0	0	0
05/11/2007	ILBI	2008/02/07			Index Future	294.1920	294.6140	0.143	0.0000	0.0000	0

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05/11/2007	J153	2010/08/31			jSwap	10.0230	10.0840	0.609	0.0000	0.0000	0
05/11/2007	J157	2015/09/15			jSwap	9.0210	9.0550	0.377	0.0000	0.0000	0
05/11/2007	J186	2026/12/21			jSwap	8.2360	8.2530	0.206	0.0000	0.0000	0
05/11/2007	J201	2014/12/22			jSwap	9.1260	9.1640	0.416	0.0000	0.0000	0
05/11/2007	J203	2017/09/15			jSwap	8.8490	8.8840	0.396	0.0000	0.0000	0
05/11/2007	J204	2018/12/21			jSwap	8.7870	8.8180	0.353	0.0000	0.0000	0
05/11/2007	J207	2020/01/15			jSwap	8.7020	8.7300	0.322	0.0000	0.0000	0
05/11/2007	JBAR	2005/12/21			jBar	10.7130	10.7130	-	0.0000	0.0000	0
05/11/2007	JFRA	2008/02/07			jFra	10.7690	10.8150	0.427	0.0000	0.0000	0
05/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,761.0000	6,565.0000	(2.899)	0	0	0
05/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,693.0000	14,612.0000	(0.551)	0	0	0
05/11/2007	JFRA	2008/05/02			jFra	10.7300	10.7950	0.606	0.0000	0.0000	0
05/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,704.0000	14,673.0000	(0.211)	0	0	0
05/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,465.0000	13,266.0000	(1.478)	0	0	0
05/11/2007	JFRA	2008/08/07			jFra	10.5010	10.5750	0.705	0.0000	0.0000	0
05/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,130.0000	16,946.0000	(1.074)	0	0	0
05/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,740.0000	17,735.0000	(0.028)	0	0	0
05/11/2007	JFRA	2008/11/06			jFra	10.2190	10.3210	0.998	0.0000	0.0000	0
05/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,044.0000	20,084.0000	0.200	0	0	0
05/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,120.0000	19,912.0000	(1.034)	0	0	0
05/11/2007	JFRA	2009/02/05			jFra	9.9520	10.0490	0.975	0.0000	0.0000	0
05/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,357.0000	22,400.0000	0.192	0	0	0
05/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,474.0000	22,281.0000	(0.859)	0	0	0

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05/11/2007	JFRA	2009/05/07			jFra	9.6600	9.7610	1.046	0.0000	0.0000	0
05/11/2007	JFRA	2009/08/06			jFra	9.3570	9.4570	1.069	0.0000	0.0000	0
05/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,715.0000	25,770.0000	0.214	0	0	0
05/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,282.0000	27,093.0000	(0.693)	0	0	0
05/11/2007	JFRA	2009/11/05			jFra	9.0980	9.1410	0.473	0.0000	0.0000	0
05/11/2007	JN02	2008/02/07			jNote	10.0680	10.1460	0.775	0.0000	0.0000	0
05/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	3,377.0000	2,953.0000	(12.556)	0	0	0
05/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,398.0000	23,358.0000	4.286	0	0	0
05/11/2007	JN02	2008/05/02			jNote	9.8380	9.9160	0.793	0.0000	0.0000	0
05/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,434.0000	14,000.0000	4.213	0	0	0
05/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	14,774.0000	13,936.0000	(5.672)	0	0	0
05/11/2007	JN02	2008/08/07			jNote	9.5720	9.6450	0.763	0.0000	0.0000	0
05/11/2007	JN05	2008/02/07			jNote	9.1320	9.1880	0.613	0.0000	0.0000	0
05/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,865.0000	6,815.0000	(13.350)	0	0	0
05/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	13,065.0000	14,212.0000	8.779	0	0	0
05/11/2007	JN05	2008/05/02			jNote	8.9940	9.0500	0.623	0.0000	0.0000	0
05/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	6,824.0000	7,405.0000	8.514	0	0	0
05/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	25,373.0000	23,712.0000	(6.546)	0	0	0
05/11/2007	JN05	2008/08/07			jNote	8.8390	8.8940	0.622	0.0000	0.0000	0
05/11/2007	JN10	2008/02/07			jNote	8.6250	8.6600	0.406	0.0000	0.0000	0
05/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,422.0000	2,735.0000	12.923	0	0	0
05/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	27,013.0000	24,985.0000	(7.507)	0	0	0
05/11/2007	JN10	2008/05/02			jNote	8.5290	8.5640	0.410	0.0000	0.0000	0
05/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,092.0000	4,496.0000	9.873	0	0	0

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05/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	33,786.0000	31,824.0000	(5.807)	0	0	0
05/11/2007	JN10	2008/08/07			jNote	8.4230	8.4550	0.380	0.0000	0.0000	0
05/11/2007	JROD	2007/11/30			jRod	10.0110	10.0000	(0.110)	0.0000	0.0000	0
05/11/2007	JROD	2007/12/31			jRod	10.3560	10.3400	(0.154)	0.0000	0.0000	0
05/11/2007	JROD	2008/01/31			jRod	10.6860	10.6690	(0.159)	0.0000	0.0000	0
05/11/2007	JROD	2008/02/29			jRod	10.4360	10.4280	(0.077)	0.0000	0.0000	0
05/11/2007	JROD	2008/03/31			jRod	10.6290	10.6210	(0.075)	0.0000	0.0000	0
05/11/2007	JROD	2008/04/30			jRod	10.7830	10.7730	(0.093)	0.0000	0.0000	0
05/11/2007	JROD	2008/05/30			jRod	10.5720	10.5640	(0.076)	0.0000	0.0000	0
05/11/2007	JROD	2008/06/30			jRod	10.7010	10.6940	(0.065)	0.0000	0.0000	0
05/11/2007	JROD	2008/07/31			jRod	10.8150	10.8090	(0.055)	0.0000	0.0000	0
05/11/2007	OTH1	2008/02/07			Index Future	261.3270	260.6120	(0.274)	0.0000	0.0000	0
05/11/2007	OTH1	2008/05/02			Index Future	268.0900	267.3570	(0.273)	0.0000	0.0000	0
05/11/2007	OTH1	2008/08/07			Index Future	251.9830	251.3670	(0.244)	0.0000	0.0000	0
05/11/2007	OTH1	2008/11/06			Index Future	258.5670	281.3500	8.811	0.0000	0.0000	12
05/11/2007	R153	2008/02/07			Bond Future	8.7040	8.7640	0.689	0.0000	0.0000	8,666
05/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	158.0000	128.0000	(18.987)	0	0	0
05/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	287.0000	241.0000	(16.028)	0	0	0
05/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,377.0000	2,503.0000	5.301	0	0	0
05/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	80.0000	63.0000	(21.250)	0	0	0

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05/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,847.0000	1,961.0000	6.172	0	0	0
05/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,372.0000	1,470.0000	7.143	0	0	0
05/11/2007	R153	2008/05/02			Bond Future	8.4930	8.5530	0.706	0.0000	0.0000	0
05/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	394.0000	428.0000	8.629	0	0	0
05/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,496.0000	1,399.0000	(6.484)	0	0	0
05/11/2007	R153	2008/08/07			Bond Future	8.2820	8.3420	0.724	0.0000	0.0000	0
05/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,788.0000	1,832.0000	2.461	0	0	0
05/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,214.0000	2,140.0000	(3.342)	0	0	0
05/11/2007	R157	2008/02/07			Bond Future	8.0270	8.0670	0.498	0.0000	0.0000	9,179
05/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	919.0000	809.0000	(11.970)	0	0	0
05/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	221.0000	182.0000	(17.647)	0	0	0
05/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,555.0000	5,783.0000	4.104	0	0	0
05/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,789.0000	2,946.0000	5.629	0	0	0
05/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	477.0000	408.0000	(14.465)	0	0	0
05/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,064.0000	4,262.0000	4.872	0	0	0
05/11/2007	R157	2008/05/02			Bond Future	7.9110	7.9510	0.506	0.0000	0.0000	0
05/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,690.0000	5,455.0000	(4.130)	0	0	0
05/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	337.0000	364.0000	8.012	0	0	0
05/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,409.0000	4,193.0000	(4.899)	0	0	0
05/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	620.0000	666.0000	7.419	0	0	0
05/11/2007	R157	2008/08/07			Bond Future	7.8050	7.8450	0.512	0.0000	0.0000	0
05/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,794.0000	1,888.0000	5.240	0	0	0
05/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,033.0000	2,871.0000	(5.341)	0	0	0
05/11/2007	R186	2008/02/07			Bond Future	7.8420	7.8820	0.510	0.0000	0.0000	0
05/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,269.0000	2,024.0000	(10.798)	0	0	0
05/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,227.0000	1,062.0000	(13.447)	0	0	0
05/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,301.0000	5,600.0000	5.640	0	0	0
05/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	583.0000	487.0000	(16.467)	0	0	0
05/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,761.0000	8,128.0000	4.729	0	0	0
05/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,346.0000	3,565.0000	6.545	0	0	0

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05/11/2007	R186	2008/05/02			Bond Future	7.7660	7.8060	0.515	0.0000	0.0000	0
05/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,345.0000	2,493.0000	6.311	0	0	0
05/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,033.0000	4,715.0000	(6.318)	0	0	0
05/11/2007	R186	2008/08/07			Bond Future	7.7000	7.7400	0.519	0.0000	0.0000	0
05/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,543.0000	2,283.0000	(10.224)	0	0	0
05/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	1,961.0000	2,166.0000	10.454	0	0	0
05/11/2007	R196	2008/02/07			Bond Future	9.3000	9.3740	0.796	0.0000	0.0000	0
05/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	142.0000	119.0000	(16.197)	0	0	0
05/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	683.0000	732.0000	7.174	0	0	0
05/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	50.0000	40.0000	(20.000)	0	0	0
05/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	87.0000	71.0000	(18.391)	0	0	0
05/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	875.0000	932.0000	6.514	0	0	0
05/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,087.0000	1,149.0000	5.704	0	0	0
05/11/2007	R196	2008/05/02			Bond Future	9.0420	9.1150	0.807	0.0000	0.0000	0
05/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	352.0000	379.0000	7.670	0	0	0
05/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	319.0000	290.0000	(9.091)	0	0	0
05/11/2007	R196	2008/08/07			Bond Future	8.7060	8.7850	0.907	0.0000	0.0000	0
05/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,822.0000	1,833.0000	0.604	0	0	0
05/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,845.0000	1,814.0000	(1.680)	0	0	0
05/11/2007	R201	2008/02/07			Bond Future	8.1050	8.1450	0.494	0.0000	0.0000	910
05/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	315.0000	267.0000	(15.238)	0	0	0
05/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,580.0000	3,743.0000	4.553	0	0	0
05/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,795.0000	4,980.0000	3.858	0	0	0
05/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	143.0000	117.0000	(18.182)	0	0	0
05/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	618.0000	541.0000	(12.460)	0	0	0
05/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,519.0000	2,653.0000	5.320	0	0	0
05/11/2007	R201	2008/05/02			Bond Future	7.9770	8.0170	0.501	0.0000	0.0000	0
05/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,247.0000	3,081.0000	(5.112)	0	0	0
05/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	575.0000	616.0000	7.130	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
05/11/2007	R201	2008/08/07			Bond Future	7.8630	7.9030	0.509	0.0000	0.0000	0
05/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,202.0000	2,079.0000	(5.586)	0	0	0
05/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,511.0000	1,590.0000	5.228	0	0	0
05/11/2007	R203	2008/02/07			Bond Future	7.9780	8.0180	0.501	0.0000	0.0000	0
05/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	527.0000	451.0000	(14.421)	0	0	0
05/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,792.0000	3,984.0000	5.063	0	0	0
05/11/2007	R203	2008/05/02			Bond Future	7.8750	7.9150	0.508	0.0000	0.0000	0
05/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,408.0000	3,210.0000	(5.810)	0	0	0
05/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	957.0000	1,024.0000	7.001	0	0	0
05/11/2007	R203	2008/08/07			Bond Future	7.7820	7.8220	0.514	0.0000	0.0000	0
05/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,964.0000	2,090.0000	6.415	0	0	0
05/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,753.0000	1,618.0000	(7.701)	0	0	0
05/11/2007	R204	2008/02/07			Bond Future	7.9750	8.0150	0.502	0.0000	0.0000	3,331
05/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	999.0000	890.0000	(10.911)	0	0	0
05/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,489.0000	4,667.0000	3.965	0	0	0
05/11/2007	R204	2008/05/02			Bond Future	7.8810	7.9210	0.508	0.0000	0.0000	0
05/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,631.0000	3,419.0000	(5.839)	0	0	0
05/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,039.0000	1,112.0000	7.026	0	0	0
05/11/2007	R204	2008/08/07			Bond Future	7.7980	7.8380	0.513	0.0000	0.0000	0
05/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	1,967.0000	2,108.0000	7.168	0	0	0
05/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,626.0000	1,484.0000	(8.733)	0	0	0
05/11/2007	R206	2008/02/07			Bond Future	8.0910	8.1310	0.494	0.0000	0.0000	0
05/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	518.0000	452.0000	(12.741)	0	0	0
05/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,087.0000	2,203.0000	5.558	0	0	0
05/11/2007	R206	2008/05/02			Bond Future	7.9540	7.9940	0.503	0.0000	0.0000	0
05/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,120.0000	1,995.0000	(5.896)	0	0	0
05/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	813.0000	866.0000	6.519	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
05/11/2007	R206	2008/08/07			Bond Future	7.8270	7.8670	0.511	0.0000	0.0000	0
05/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,376.0000	1,441.0000	4.724	0	0	0
05/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,119.0000	2,012.0000	(5.050)	0	0	0
05/11/2007	R207	2008/02/07			Bond Future	7.9500	7.9900	0.503	0.0000	0.0000	0
05/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	521.0000	441.0000	(15.355)	0	0	0
05/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,903.0000	4,116.0000	5.457	0	0	0
05/11/2007	R207	2008/05/02			Bond Future	7.8650	7.9050	0.509	0.0000	0.0000	0
05/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,792.0000	3,572.0000	(5.802)	0	0	0
05/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,027.0000	1,099.0000	7.011	0	0	0
05/11/2007	R207	2008/08/07			Bond Future	7.7890	7.8290	0.514	0.0000	0.0000	0
05/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,019.0000	1,116.0000	9.519	0	0	0
05/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,538.0000	2,345.0000	(7.604)	0	0	0
05/11/2007	R209	2008/02/07			Bond Future	7.5530	7.6030	0.662	0.0000	0.0000	6,590
05/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	470.0000	374.0000	(20.426)	0	0	0
05/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,411.0000	6,821.0000	6.395	0	0	0
05/11/2007	R209	2008/05/02			Bond Future	7.4900	7.5400	0.668	0.0000	0.0000	0
05/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,949.0000	2,111.0000	8.312	0	0	0
05/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,557.0000	4,207.0000	(7.680)	0	0	0
05/11/2007	R209	2008/08/07			Bond Future	7.4340	7.4840	0.673	0.0000	0.0000	0
05/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,607.0000	3,195.0000	(11.422)	0	0	0
05/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	427.0000	531.0000	24.356	0	0	0
05/11/2007	TRT1	2008/02/07			Index Future	263.6710	263.2190	(0.171)	0.0000	0.0000	0
05/11/2007	TRT1	2008/05/02			Index Future	270.4950	270.0310	(0.172)	0.0000	0.0000	0
05/11/2007	TRT1	2008/08/07			Index Future	277.6160	277.1940	(0.152)	0.0000	0.0000	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
05/11/2007	TRT1 2008/11/06			Index Future	284.8700	284.1640	(0.248)	0.0000	0.0000	400
Grand Total:										79,258