



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/07/2007

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
05/07/2007	\$ / R 2007/09/17			Currency Future	7.0319	7.0814	0.704	0.0000	0.0000	910
05/07/2007	\$ / R 2007/12/14			Currency Future	7.1176	7.1672	0.697	0.0000	0.0000	3,085
05/07/2007	\$ / R 2008/03/17			Currency Future	7.2053	7.2550	0.690	0.0000	0.0000	500
05/07/2007	ALBI 2007/08/02			Index Future	251.6410	251.4060	(0.093)	0.0000	0.0000	0
05/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	29,016.0000	30,600.0000	5.459	0	0	0
05/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	5,426.0000	4,660.0000	(14.117)	0	0	0
05/07/2007	ALBI 2007/11/01			Index Future	257.8540	257.6200	(0.091)	0.0000	0.0000	0
05/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,948.0000	14,542.0000	4.259	0	0	0
05/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,488.0000	50,742.0000	(3.326)	0	0	0
05/07/2007	ALBI 2008/02/07			Index Future	264.8230	264.6150	(0.079)	0.0000	0.0000	0
05/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,154.0000	7,389.0000	3.285	0	0	0
05/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,384.0000	113,539.0000	(1.599)	0	0	0
05/07/2007	CRD1 2007/08/02			Index Future	108.0980	108.0100	(0.081)	0.0000	0.0000	10
05/07/2007	GOVI 2007/08/02			jGovi	252.5530	252.3585	(0.077)	0.0000	0.0000	69
05/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	120,530.0000	118,585.0000	(1.614)	0	0	0
05/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
05/07/2007	GOVI 2007/11/01			jGovi	258.3240	258.1245	(0.077)	0.0000	0.0000	118

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05/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	70,428.0000	72,126.0000	2.411	0	0	0
05/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,668.0000	3,371.0000	(8.097)	0	0	0
05/07/2007	GOVI	2008/02/07			jGovi	264.7845	264.5800	(0.077)	0.0000	0.0000	30
05/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	30,703.0000	29,627.0000	(3.505)	0	0	0
05/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	32,858.0000	33,827.0000	2.949	0	0	0
05/07/2007	ILBI	2007/08/02			Index Future	275.6640	275.6700	0.002	0.0000	0.0000	0
05/07/2007	J153	2010/08/31			jSwap	9.7300	9.7480	0.185	0.0000	0.0000	0
05/07/2007	J157	2015/09/15			jSwap	9.2890	9.3090	0.215	0.0000	0.0000	0
05/07/2007	J186	2026/12/21			jSwap	8.5460	8.5550	0.105	0.0000	0.0000	0
05/07/2007	J201	2014/12/22			jSwap	9.3510	9.3680	0.182	0.0000	0.0000	0
05/07/2007	J203	2017/09/15			jSwap	9.1260	9.1470	0.230	0.0000	0.0000	0
05/07/2007	J204	2018/12/21			jSwap	9.0220	9.0480	0.288	0.0000	0.0000	0
05/07/2007	J207	2020/01/15			jSwap	8.9650	8.9900	0.279	0.0000	0.0000	0
05/07/2007	JBAR	2005/12/21			jBar	0.0000	9.8130	100.000	0.0000	0.0000	0
05/07/2007	JFRA	2007/08/02			jFra	9.9030	9.9110	0.081	0.0000	0.0000	0
05/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,847.0000	5,866.0000	0.325	0	0	0
05/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/07/2007	JFRA	2007/08/23			jFra	9.9010	9.9260	0.252	0.0000	0.0000	0
05/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	262.0000	250.0000	(4.580)	0	0	0
05/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	976.0000	988.0000	1.230	0	0	0
05/07/2007	JFRA	2007/11/01			jFra	10.0520	10.1000	0.478	0.0000	0.0000	0
05/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0

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05/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,673.0000	6,797.0000	1.858	0	0	0
05/07/2007	JFRA	2008/02/07			jFra	10.0430	10.0600	0.169	0.0000	0.0000	0
05/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,667.0000	18,652.0000	(0.080)	0	0	0
05/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,464.0000	12,413.0000	(0.409)	0	0	0
05/07/2007	JN02	2007/08/02			jNote	9.9060	9.8980	(0.081)	0.0000	0.0000	0
05/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,389.0000	13,205.0000	(1.374)	0	0	0
05/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,556.0000	1,517.0000	(2.506)	0	0	0
05/07/2007	JN02	2007/11/01			jNote	9.8520	9.8510	(0.010)	0.0000	0.0000	0
05/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,652.0000	20,599.0000	(0.257)	0	0	0
05/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,281.0000	5,245.0000	(0.682)	0	0	0
05/07/2007	JN02	2008/02/07			jNote	9.7610	9.7610	-	0.0000	0.0000	0
05/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,453.0000	9,419.0000	(0.360)	0	0	0
05/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,075.0000	23,043.0000	(0.139)	0	0	0
05/07/2007	JN05	2007/08/02			jNote	9.4570	9.4710	0.148	0.0000	0.0000	0
05/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,447.0000	2,215.0000	(9.481)	0	0	0
05/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,583.0000	10,899.0000	2.986	0	0	0
05/07/2007	JN05	2007/11/01			jNote	9.4010	9.4160	0.160	0.0000	0.0000	0
05/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	5,158.0000	4,948.0000	(4.071)	0	0	0
05/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	20,942.0000	21,317.0000	1.791	0	0	0
05/07/2007	JN05	2008/02/07			jNote	9.3280	9.3390	0.118	0.0000	0.0000	0
05/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,709.0000	9,515.0000	(1.998)	0	0	0
05/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,643.0000	22,880.0000	1.047	0	0	0
05/07/2007	JN10	2007/08/02			jNote	9.0220	9.0430	0.233	0.0000	0.0000	0
05/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	4,937.0000	4,239.0000	(14.138)	0	0	0
05/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,358.0000	7,017.0000	10.365	0	0	0
05/07/2007	JN10	2007/11/01			jNote	8.9660	8.9890	0.257	0.0000	0.0000	0
05/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	12,587.0000	11,755.0000	(6.610)	0	0	0

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05/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,379.0000	11,039.0000	6.359	0	0	0
05/07/2007	JN10	2008/02/07			jNote	8.8990	8.9220	0.258	0.0000	0.0000	0
05/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	18,969.0000	18,085.0000	(4.660)	0	0	0
05/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,404.0000	13,017.0000	4.942	0	0	0
05/07/2007	JROD	2007/07/31			jRod	9.0220	9.0160	(0.067)	0.0000	0.0000	0
05/07/2007	JROD	2007/08/31			jRod	9.4180	9.4060	(0.127)	0.0000	0.0000	0
05/07/2007	JROD	2007/09/28			jRod	9.7560	9.7400	(0.164)	0.0000	0.0000	0
05/07/2007	JROD	2007/10/31			jRod	9.5320	9.5250	(0.073)	0.0000	0.0000	0
05/07/2007	JROD	2007/11/30			jRod	9.7910	9.7860	(0.051)	0.0000	0.0000	0
05/07/2007	JROD	2007/12/31			jRod	9.9860	9.9820	(0.040)	0.0000	0.0000	0
05/07/2007	OTH1	2007/08/02			Index Future	247.0290	246.8820	(0.060)	0.0000	0.0000	15
05/07/2007	R153	2007/08/02			Bond Future	8.8900	8.9100	0.225	0.0000	0.0000	1,140
05/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,938.0000	1,715.0000	(11.507)	0	0	0
05/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,298.0000	7,637.0000	4.645	0	0	0
05/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,846.0000	2,996.0000	5.271	0	0	0
05/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	32,659.0000	33,221.0000	1.721	0	0	0
05/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,973.0000	2,683.0000	(9.754)	0	0	0
05/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,934.0000	5,522.0000	(6.943)	0	0	0
05/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,365.0000	6,670.0000	4.792	0	0	0
05/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,507.0000	5,780.0000	4.957	0	0	0
05/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,419.0000	2,162.0000	(10.624)	0	0	0
05/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	11,709.0000	12,165.0000	3.894	0	0	0
05/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	673.0000	566.0000	(15.899)	0	0	0
05/07/2007	R153	2007/11/01			Bond Future	8.8850	8.8850	-	0.0000	0.0000	0
05/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	24,351.0000	24,336.0000	(0.062)	0	0	0

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05/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,022.0000	1,007.0000	(1.468)	0	0	0
05/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,995.0000	1,973.0000	(1.103)	0	0	0
05/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	18,670.0000	18,649.0000	(0.112)	0	0	0
05/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	30,512.0000	30,503.0000	(0.029)	0	0	0
05/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	478.0000	469.0000	(1.883)	0	0	0
05/07/2007	R153	2008/02/07			Bond Future	8.8450	8.8050	(0.452)	0.0000	0.0000	0
05/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,068.0000	18,388.0000	(3.566)	0	0	0
05/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,866.0000	5,133.0000	5.487	0	0	0
05/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	28,529.0000	27,724.0000	(2.822)	0	0	0
05/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,208.0000	2,350.0000	6.431	0	0	0
05/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	23,579.0000	22,831.0000	(3.172)	0	0	0
05/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,338.0000	3,538.0000	5.992	0	0	0
05/07/2007	R157	2007/08/02			Bond Future	8.3200	8.3600	0.481	0.0000	0.0000	11
05/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	46,371.0000	43,671.0000	(5.823)	0	0	0
05/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	390.0000	260.0000	(33.333)	0	0	0
05/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	361.0000	429.0000	18.837	0	0	0
05/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	40,707.0000	43,345.0000	6.480	0	0	57
05/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	30,967.0000	28,472.0000	(8.057)	0	0	0
05/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,061.0000	2,403.0000	16.594	0	0	0
05/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	28,046.0000	25,619.0000	(8.654)	0	0	0
05/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,003.0000	5,747.0000	14.871	0	0	0
05/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	17,399.0000	15,374.0000	(11.639)	0	0	0
05/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	33,936.0000	31,381.0000	(7.529)	0	0	0
05/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	77,062.0000	79,829.0000	3.591	0	0	0
05/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,229.0000	1,442.0000	17.331	0	0	0
05/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,615.0000	1,889.0000	16.966	0	0	0
05/07/2007	R157	2007/11/01			Bond Future	8.2700	8.3450	0.907	0.0000	0.0000	0
05/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	5,703.0000	4,607.0000	(19.218)	0	0	0
05/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	41,579.0000	45,551.0000	9.553	0	0	0
05/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,815.0000	2,196.0000	(21.989)	0	0	0
05/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,245.0000	935.0000	(24.900)	0	0	0
05/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	72,866.0000	77,623.0000	6.528	0	0	0

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05/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	56,407.0000	60,856.0000	7.887	0	0	0
05/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	56,407.0000	60,856.0000	7.887	0	0	0
05/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,815.0000	2,196.0000	(21.989)	0	0	0
05/07/2007	R157	2008/02/07			Bond Future	8.2250	8.2750	0.608	0.0000	0.0000	477
05/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	71,454.0000	74,224.0000	3.877	0	0	0
05/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,965.0000	4,442.0000	(10.534)	0	0	0
05/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	8,068.0000	7,303.0000	(9.482)	0	0	0
05/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	57,087.0000	59,615.0000	4.428	0	0	0
05/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,296.0000	46,531.0000	5.046	0	0	0
05/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	12,452.0000	11,394.0000	(8.497)	0	0	0
05/07/2007	R186	2007/08/02			Bond Future	8.1000	8.1000	-	0.0000	0.0000	5
05/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,266.0000	2,130.0000	(6.002)	0	0	0
05/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	51,917.0000	51,781.0000	(0.262)	0	0	0
05/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,966.0000	2,807.0000	(5.361)	0	0	0
05/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	71,421.0000	71,360.0000	(0.085)	0	0	0
05/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	680.0000	620.0000	(8.824)	0	0	0
05/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	47,253.0000	47,094.0000	(0.336)	0	0	0
05/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,773.0000	3,593.0000	(4.771)	0	0	0
05/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	42,658.0000	42,477.0000	(0.424)	0	0	0
05/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,067.0000	8,811.0000	(2.823)	0	0	0
05/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	25,965.0000	25,709.0000	(0.986)	0	0	0
05/07/2007	R186	2007/11/01			Bond Future	8.0600	8.0600	-	0.0000	0.0000	0
05/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,841.0000	101,778.0000	(0.062)	0	0	0
05/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,310.0000	4,246.0000	(1.485)	0	0	0
05/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	8,883.0000	8,791.0000	(1.036)	0	0	0
05/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	131,814.0000	131,777.0000	(0.028)	0	0	0
05/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,855.0000	1,818.0000	(1.995)	0	0	0
05/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	75,117.0000	75,025.0000	(0.122)	0	0	0
05/07/2007	R186	2008/02/07			Bond Future	8.0050	8.0000	(0.062)	0.0000	0.0000	0
05/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,698.0000	57,269.0000	(0.744)	0	0	0
05/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	28,183.0000	28,322.0000	0.493	0	0	0
05/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	11,547.0000	11,598.0000	0.442	0	0	0

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05/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,067.0000	101,549.0000	(0.508)	0	0	0
05/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	78,064.0000	77,584.0000	(0.615)	0	0	0
05/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	18,579.0000	18,668.0000	0.479	0	0	0
05/07/2007	R196	2007/08/02			Bond Future	9.2420	9.2650	0.249	0.0000	0.0000	0
05/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,412.0000	14,743.0000	2.297	0	0	0
05/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	10,773.0000	11,098.0000	3.017	0	0	0
05/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
05/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,255.0000	7,555.0000	4.135	0	0	0
05/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	143.0000	112.0000	(21.678)	0	0	0
05/07/2007	R196	2007/11/01			Bond Future	9.0920	9.1200	0.308	0.0000	0.0000	0
05/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	657.0000	603.0000	(8.219)	0	0	0
05/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,053.0000	11,342.0000	2.615	0	0	0
05/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,495.0000	8,752.0000	3.025	0	0	0
05/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,201.0000	1,115.0000	(7.161)	0	0	0
05/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,244.0000	6,462.0000	3.491	0	0	0
05/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	2,039.0000	1,914.0000	(6.130)	0	0	0
05/07/2007	R196	2008/02/07			Bond Future	8.9400	8.9740	0.380	0.0000	0.0000	0
05/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,331.0000	3,197.0000	(4.023)	0	0	0
05/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,678.0000	7,879.0000	2.618	0	0	0
05/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,335.0000	9,559.0000	2.400	0	0	0
05/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,505.0000	2,395.0000	(4.391)	0	0	0
05/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,203.0000	6,379.0000	2.837	0	0	0
05/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,330.0000	4,170.0000	(3.695)	0	0	0
05/07/2007	R201	2007/08/02			Bond Future	8.3900	8.4050	0.179	0.0000	0.0000	0
05/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,105.0000	5,290.0000	3.624	0	0	0
05/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	11,115.0000	10,478.0000	(5.731)	0	0	0
05/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	33,229.0000	32,412.0000	(2.459)	0	0	0
05/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	459.0000	463.0000	0.871	0	0	0
05/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,337.0000	1,372.0000	2.618	0	0	0
05/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,710.0000	1,759.0000	2.865	0	0	0
05/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	23,513.0000	22,725.0000	(3.351)	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
05/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	21,214.0000	20,441.0000	(3.644)	0	0	0
05/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	18,993.0000	18,237.0000	(3.980)	0	0	0
05/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,169.0000	2,235.0000	3.043	0	0	0
05/07/2007	R201	2007/11/01			Bond Future	8.3300	8.3500	0.240	0.0000	0.0000	0
05/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,266.0000	2,107.0000	(7.017)	0	0	0
05/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,448.0000	4,182.0000	(5.980)	0	0	0
05/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	48,075.0000	48,988.0000	1.899	0	0	0
05/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,191.0000	36,998.0000	2.230	0	0	0
05/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,047.0000	961.0000	(8.214)	0	0	0
05/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	61,158.0000	62,145.0000	1.614	0	0	0
05/07/2007	R201	2008/02/07			Bond Future	8.2500	8.2550	0.061	0.0000	0.0000	0
05/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,391.0000	36,531.0000	0.385	0	0	0
05/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,751.0000	9,629.0000	(1.251)	0	0	0
05/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,631.0000	46,800.0000	0.362	0	0	0
05/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,345.0000	6,252.0000	(1.466)	0	0	0
05/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,084.0000	58,279.0000	0.336	0	0	0
05/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,929.0000	3,862.0000	(1.705)	0	0	0
05/07/2007	R203	2007/08/02			Bond Future	8.2400	8.2750	0.425	0.0000	0.0000	0
05/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	196.0000	226.0000	15.306	0	0	0
05/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	988.0000	1,131.0000	14.474	0	0	0
05/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	31,821.0000	29,637.0000	(6.863)	0	0	0
05/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	49,986.0000	47,649.0000	(4.675)	0	0	0
05/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	37,745.0000	35,485.0000	(5.988)	0	0	0
05/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,286.0000	1,469.0000	14.230	0	0	0
05/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	34,768.0000	32,543.0000	(6.400)	0	0	0
05/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	735.0000	842.0000	14.558	0	0	0
05/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,370.0000	3,819.0000	13.323	0	0	0
05/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	20,782.0000	18,863.0000	(9.234)	0	0	0
05/07/2007	R203	2007/11/01			Bond Future	8.1850	8.2250	0.489	0.0000	0.0000	0
05/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	50,802.0000	53,040.0000	4.405	0	0	0
05/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,524.0000	3,088.0000	(12.372)	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
05/07/2007	R203	2008/02/07			Bond Future	8.1150	8.1500	0.431	0.0000	0.0000	0
05/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	51,278.0000	52,952.0000	3.265	0	0	0
05/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	9,510.0000	8,873.0000	(6.698)	0	0	0
05/07/2007	R204	2007/08/02			Bond Future	8.2400	8.2800	0.485	0.0000	0.0000	0
05/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	23,634.0000	21,387.0000	(9.507)	0	0	0
05/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,131.0000	5,761.0000	12.278	0	0	0
05/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	481.0000	552.0000	14.761	0	0	0
05/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	53,276.0000	50,470.0000	(5.267)	0	0	0
05/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	34,650.0000	32,076.0000	(7.429)	0	0	0
05/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	40,669.0000	37,987.0000	(6.595)	0	0	0
05/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,230.0000	2,533.0000	13.587	0	0	0
05/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,390.0000	1,586.0000	14.101	0	0	0
05/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	37,627.0000	34,994.0000	(6.998)	0	0	0
05/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,769.0000	2,014.0000	13.850	0	0	0
05/07/2007	R204	2007/11/01			Bond Future	8.1900	8.2300	0.488	0.0000	0.0000	0
05/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,306.0000	61,445.0000	3.607	0	0	0
05/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	8,321.0000	7,607.0000	(8.581)	0	0	0
05/07/2007	R204	2008/02/07			Bond Future	8.1300	8.1400	0.123	0.0000	0.0000	0
05/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,637.0000	16,345.0000	(1.755)	0	0	0
05/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,596.0000	63,012.0000	0.665	0	0	0
05/07/2007	R206	2007/08/02			Bond Future	8.3900	8.4050	0.179	0.0000	0.0000	0
05/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	9,994.0000	10,384.0000	3.902	0	0	0
05/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	3,295.0000	2,970.0000	(9.863)	0	0	0
05/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	31,227.0000	31,915.0000	2.203	0	0	0
05/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	19,615.0000	20,207.0000	3.018	0	0	0
05/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	124.0000	97.0000	(21.774)	0	0	0
05/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	808.0000	685.0000	(15.223)	0	0	0
05/07/2007	R206	2007/11/01			Bond Future	8.3200	8.3400	0.240	0.0000	0.0000	0
05/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,563.0000	3,341.0000	(6.231)	0	0	0
05/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	30,519.0000	31,226.0000	2.317	0	0	0

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05/07/2007	R206	2008/02/07			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
05/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,173.0000	8,000.0000	(2.117)	0	0	0
05/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,169.0000	30,448.0000	0.925	0	0	0
05/07/2007	R207	2007/08/02			Bond Future	8.1650	8.2100	0.551	0.0000	0.0000	0
05/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	25,753.0000	22,857.0000	(11.245)	0	0	0
05/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,558.0000	1,962.0000	25.931	0	0	0
05/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	246.0000	325.0000	32.114	0	0	0
05/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	41,948.0000	38,726.0000	(7.681)	0	0	0
05/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	38,608.0000	35,421.0000	(8.255)	0	0	0
05/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	58,776.0000	55,484.0000	(5.601)	0	0	0
05/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	23.0000	32.0000	39.130	0	0	0
05/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	371.0000	484.0000	30.458	0	0	0
05/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	45,308.0000	42,060.0000	(7.169)	0	0	0
05/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	160.0000	213.0000	33.125	0	0	0
05/07/2007	R207	2007/11/01			Bond Future	8.1250	8.1600	0.431	0.0000	0.0000	0
05/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	51,255.0000	53,349.0000	4.085	0	0	0
05/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	4,086.0000	3,629.0000	(11.185)	0	0	0
05/07/2007	R207	2008/02/07			Bond Future	8.0650	8.0950	0.372	0.0000	0.0000	0
05/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,706.0000	9,098.0000	(6.264)	0	0	0
05/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	51,921.0000	53,486.0000	3.014	0	0	0
05/07/2007	R209	2007/08/02			Bond Future	7.8150	7.8100	(0.064)	0.0000	0.0000	631
05/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	114,985.0000	114,499.0000	(0.423)	0	0	0
05/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	85,808.0000	85,319.0000	(0.570)	0	0	0
05/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	58,354.0000	57,847.0000	(0.869)	0	0	0
05/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	363.0000	341.0000	(6.061)	0	0	0
05/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	30.0000	26.0000	(13.333)	0	0	0
05/07/2007	R209	2007/11/01			Bond Future	7.7750	7.7700	(0.064)	0.0000	0.0000	0
05/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,862.0000	2,867.0000	0.175	0	0	0
05/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	84,573.0000	84,090.0000	(0.571)	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
05/07/2007	R209 2008/02/07			Bond Future	7.7250	7.7200	(0.065)	0.0000	0.0000	0
05/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	85,575.0000	85,129.0000	(0.521)	0	0	0
05/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	8,943.0000	8,989.0000	0.514	0	0	0
05/07/2007	TRT1 2007/08/02			Index Future	249.4980	249.3070	(0.077)	0.0000	0.0000	500
Grand Total:										7,558