



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/05/2007

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
24/05/2007	ALBI	2007/08/02			Index Future	261.2170	260.3030	(0.350)	0.0000	0.0000	0
24/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	74,923.0000	66,747.0000	(10.913)	0	0	0
24/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,753.0000	3,717.0000	35.016	0	0	0
24/05/2007	ALBI	2007/11/01			Index Future	267.3000	266.3870	(0.342)	0.0000	0.0000	0
24/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,363.0000	2,938.0000	24.333	0	0	0
24/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	135,363.0000	126,808.0000	(6.320)	0	0	0
24/05/2007	ALBI	2008/02/07			Index Future	274.0030	273.0820	(0.336)	0.0000	0.0000	0
24/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,604.0000	1,932.0000	20.449	0	0	0
24/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	201,634.0000	192,752.0000	(4.405)	0	0	0
24/05/2007	CRD1	2007/08/02			Index Future	111.1400	110.8180	(0.290)	0.0000	0.0000	10
24/05/2007	GOVI	2007/08/02			jGovi	261.7110	260.7930	(0.351)	0.0000	0.0000	198
24/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
24/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	212,110.0000	202,930.0000	(4.328)	0	0	0
24/05/2007	GOVI	2007/11/01			jGovi	267.5475	266.6090	(0.351)	266.4200	266.4200	118
24/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	49,570.0000	43,840.0000	(11.559)	0	0	0
24/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	24,095.0000	27,750.0000	15.169	0	0	0
24/05/2007	GOVI	2008/02/07			jGovi	273.7900	272.8300	(0.351)	0.0000	0.0000	30
24/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	102,218.0000	94,717.0000	(7.338)	0	0	0
24/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,318.0000	16,417.0000	14.660	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
24/05/2007	ILBI	2007/08/02			Index Future	279.9830	279.9760	(0.003)	0.0000	0.0000	0
24/05/2007	J153	2010/08/31			jSwap	8.9430	8.9960	0.593	0.0000	0.0000	0
24/05/2007	J157	2015/09/15			jSwap	8.4330	8.4970	0.759	0.0000	0.0000	0
24/05/2007	J186	2026/12/21			jSwap	7.8940	7.9640	0.887	0.0000	0.0000	0
24/05/2007	J201	2014/12/22			jSwap	8.5130	8.5790	0.775	0.0000	0.0000	0
24/05/2007	J203	2017/09/15			jSwap	8.3170	8.3830	0.794	0.0000	0.0000	0
24/05/2007	J204	2018/12/21			jSwap	8.2810	8.3400	0.712	0.0000	0.0000	0
24/05/2007	J207	2020/01/15			jSwap	8.2160	8.2740	0.706	0.0000	0.0000	0
24/05/2007	JBAR	2005/12/21			jBar	9.2750	9.2750	-	0.0000	0.0000	0
24/05/2007	JFRA	2007/08/02			jFra	9.3450	9.3760	0.332	0.0000	0.0000	0
24/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
24/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,497.0000	4,571.0000	1.646	0	0	0
24/05/2007	JFRA	2007/08/23			jFra	9.3600	9.3800	0.214	9.3900	9.3900	10
24/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	10,198.0000	10,105.0000	(0.912)	0	0	0
24/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	9,836.0000	9,819.0000	(0.173)	0	0	0
24/05/2007	JFRA	2007/11/01			jFra	9.3360	9.3580	0.236	0.0000	0.0000	0
24/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,840.0000	4,895.0000	1.136	0	0	0
24/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	31.0000	29.0000	(6.452)	0	0	0
24/05/2007	JFRA	2008/02/07			jFra	9.2370	9.2810	0.476	0.0000	0.0000	0
24/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,765.0000	14,683.0000	(0.555)	0	0	0
24/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,001.0000	19,026.0000	0.132	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
24/05/2007	JN02	2007/08/02			jNote	9.0360	9.0810	0.498	0.0000	0.0000	0
24/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10,899.0000	10,373.0000	(4.826)	0	0	0
24/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,003.0000	7,296.0000	4.184	0	0	0
24/05/2007	JN02	2007/11/01			jNote	8.9260	8.9750	0.549	0.0000	0.0000	0
24/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,633.0000	13,023.0000	3.087	0	0	0
24/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13,983.0000	13,480.0000	(3.597)	0	0	0
24/05/2007	JN02	2008/02/07			jNote	8.7960	8.8540	0.659	0.0000	0.0000	0
24/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	18,775.0000	18,177.0000	(3.185)	0	0	0
24/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	15,084.0000	15,536.0000	2.997	0	0	0
24/05/2007	JN05	2007/08/02			jNote	8.5350	8.5960	0.715	0.0000	0.0000	0
24/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	29,776.0000	27,527.0000	(7.553)	0	0	0
24/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,053.0000	1,289.0000	22.412	0	0	0
24/05/2007	JN05	2007/11/01			jNote	8.4600	8.5220	0.733	0.0000	0.0000	0
24/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	27,009.0000	25,122.0000	(6.987)	0	0	0
24/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	5,269.0000	5,905.0000	12.071	0	0	0
24/05/2007	JN05	2008/02/07			jNote	8.3770	8.4420	0.776	0.0000	0.0000	0
24/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	32,487.0000	30,549.0000	(5.965)	0	0	0
24/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	7,342.0000	8,061.0000	9.793	0	0	0
24/05/2007	JN10	2007/08/02			jNote	8.1840	8.2520	0.831	0.0000	0.0000	0
24/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	54,913.0000	50,244.0000	(8.503)	0	0	0
24/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	58.0000	99.0000	70.690	0	0	0
24/05/2007	JN10	2007/11/01			jNote	8.1270	8.1960	0.849	0.0000	0.0000	0
24/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	601.0000	820.0000	36.439	0	0	0
24/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	59,463.0000	54,874.0000	(7.717)	0	0	0
24/05/2007	JN10	2008/02/07			jNote	8.0650	8.1340	0.856	0.0000	0.0000	0
24/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,422.0000	1,787.0000	25.668	0	0	0
24/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	64,595.0000	60,123.0000	(6.923)	0	0	0

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24/05/2007	JROD	2007/05/31			jRod	8.6620	8.6600	(0.023)	0.0000	0.0000	0
24/05/2007	JROD	2007/06/29			jRod	8.7880	8.7810	(0.080)	0.0000	0.0000	0
24/05/2007	JROD	2007/07/31			jRod	9.0530	9.0430	(0.110)	0.0000	0.0000	0
24/05/2007	JROD	2007/08/31			jRod	8.9990	8.9950	(0.044)	0.0000	0.0000	0
24/05/2007	JROD	2007/09/28			jRod	9.1290	9.1270	(0.022)	0.0000	0.0000	0
24/05/2007	JROD	2007/10/31			jRod	9.2560	9.2560	-	0.0000	0.0000	0
24/05/2007	JROD	2007/11/30			jRod	9.1290	9.1300	0.011	0.0000	0.0000	0
24/05/2007	JROD	2007/12/31			jRod	9.2150	9.2170	0.022	0.0000	0.0000	0
24/05/2007	OTH1	2007/08/02			Index Future	258.0670	257.0500	(0.394)	0.0000	0.0000	15
24/05/2007	R153	2007/08/02			Bond Future	8.0200	8.1200	1.247	0.0000	0.0000	178
24/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	21,628.0000	19,046.0000	(11.938)	0	0	0
24/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	760.0000	1,066.0000	40.263	0	0	0
24/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	20,348.0000	17,811.0000	(12.468)	0	0	0
24/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,656.0000	2,243.0000	35.447	0	0	0
24/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,433.0000	13,132.0000	(14.910)	0	0	0
24/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	893.0000	1,244.0000	39.306	0	0	0
24/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,229.0000	25,487.0000	(9.713)	0	0	0
24/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	327.0000	473.0000	44.648	0	0	0
24/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	645.0000	911.0000	41.240	0	0	0
24/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	22,925.0000	20,302.0000	(11.442)	0	0	0
24/05/2007	R153	2007/11/01			Bond Future	7.9600	8.0800	1.508	0.0000	0.0000	0
24/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	18,284.0000	20,059.0000	9.708	0	0	0
24/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	15,797.0000	14,145.0000	(10.458)	0	0	0
24/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	12,648.0000	11,219.0000	(11.298)	0	0	0
24/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,728.0000	16,280.0000	10.538	0	0	0
24/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,662.0000	12,992.0000	11.405	0	0	0

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24/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	19,385.0000	17,511.0000	(9.667)	0	0	0
24/05/2007	R153	2008/02/07			Bond Future	7.7300	7.8150	1.100	0.0000	0.0000	0
24/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	20,085.0000	19,002.0000	(5.392)	0	0	0
24/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	19,597.0000	20,587.0000	5.052	0	0	0
24/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	14,071.0000	14,862.0000	5.621	0	0	0
24/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	26,679.0000	25,396.0000	(4.809)	0	0	0
24/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	16,677.0000	17,567.0000	5.337	0	0	0
24/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	23,246.0000	22,062.0000	(5.093)	0	0	0
24/05/2007	R157	2007/08/02			Bond Future	7.6450	7.7250	1.046	0.0000	0.0000	5
24/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	3,967.0000	2,845.0000	(28.283)	0	0	96
24/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,466.0000	68,864.0000	(7.523)	0	0	0
24/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	33,103.0000	37,782.0000	14.135	0	0	0
24/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,739.0000	72,107.0000	(7.245)	0	0	0
24/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	557.0000	756.0000	35.727	0	0	0
24/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,078.0000	88,336.0000	(6.103)	0	0	0
24/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,141.0000	1,522.0000	33.392	0	0	0
24/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	143.0000	202.0000	41.259	0	0	0
24/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	463.0000	631.0000	36.285	0	0	0
24/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	370.0000	509.0000	37.568	0	0	0
24/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,002.0000	75,339.0000	(6.991)	0	0	0
24/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	18,874.0000	15,546.0000	(17.633)	0	0	0
24/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,462.0000	56,041.0000	(8.820)	0	0	0
24/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	11,267.0000	13,740.0000	21.949	0	0	86
24/05/2007	R157	2007/11/01			Bond Future	7.5950	7.6800	1.119	0.0000	0.0000	0
24/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,982.0000	12,392.0000	(17.287)	0	0	0
24/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	33,296.0000	37,599.0000	12.923	0	0	0
24/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	21,750.0000	25,178.0000	15.761	0	0	0
24/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	24,048.0000	20,525.0000	(14.650)	0	0	0
24/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	8,499.0000	6,784.0000	(20.179)	0	0	0
24/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	13,100.0000	15,595.0000	19.046	0	0	0
24/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,982.0000	12,392.0000	(17.287)	0	0	0
24/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	21,750.0000	25,178.0000	15.761	0	0	0

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24/05/2007	R157	2008/02/07			Bond Future	7.4810	7.5460	0.869	0.0000	0.0000	477
24/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	32,637.0000	35,356.0000	8.331	0	0	0
24/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,485.0000	14,704.0000	(10.804)	0	0	0
24/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	15,305.0000	16,984.0000	10.970	0	0	0
24/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	33,798.0000	30,977.0000	(8.347)	0	0	0
24/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	22,890.0000	25,085.0000	9.589	0	0	0
24/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	24,208.0000	21,903.0000	(9.522)	0	0	0
24/05/2007	R186	2007/08/02			Bond Future	7.3290	7.4000	0.969	0.0000	0.0000	6
24/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	110,909.0000	102,346.0000	(7.721)	0	0	0
24/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	132,212.0000	123,445.0000	(6.631)	0	0	0
24/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	601.0000	804.0000	33.777	0	0	0
24/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,285.0000	1,691.0000	31.595	0	0	0
24/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	391.0000	528.0000	35.038	0	0	0
24/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	495.0000	664.0000	34.141	0	0	0
24/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,507.0000	128,707.0000	(6.400)	0	0	0
24/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	142,768.0000	133,935.0000	(6.187)	0	0	0
24/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	144.0000	199.0000	38.194	0	0	0
24/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	163,610.0000	154,696.0000	(5.448)	0	0	0
24/05/2007	R186	2007/11/01			Bond Future	7.2810	7.3540	1.003	0.0000	0.0000	0
24/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	20,255.0000	25,432.0000	25.559	0	0	0
24/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	16,314.0000	12,278.0000	(24.739)	0	0	0
24/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,680.0000	3,876.0000	(31.761)	0	0	0
24/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	7,540.0000	10,265.0000	36.141	0	0	0
24/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	42,049.0000	49,458.0000	17.620	0	0	0
24/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	34,895.0000	28,408.0000	(18.590)	0	0	0
24/05/2007	R186	2008/02/07			Bond Future	7.2370	7.3100	1.009	0.0000	0.0000	0
24/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	21,864.0000	26,530.0000	21.341	0	0	0
24/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	23,508.0000	18,982.0000	(19.253)	0	0	0
24/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	9,763.0000	12,491.0000	27.942	0	0	0
24/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	42,442.0000	35,978.0000	(15.230)	0	0	0
24/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,606.0000	4,894.0000	35.718	0	0	0
24/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	66,254.0000	58,350.0000	(11.930)	0	0	0

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24/05/2007	R196	2007/08/02			Bond Future	8.3350	8.4160	0.972	0.0000	0.0000	0
24/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2,425.0000	1,924.0000	(20.660)	0	0	0
24/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,360.0000	3,632.0000	(16.697)	0	0	0
24/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,948.0000	2,405.0000	23.460	0	0	0
24/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	893.0000	1,152.0000	29.003	0	0	0
24/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	6,946.0000	6,019.0000	(13.346)	0	0	0
24/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,670.0000	4,355.0000	18.665	0	0	0
24/05/2007	R196	2007/11/01			Bond Future	8.1760	8.2680	1.125	0.0000	0.0000	0
24/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	14,287.0000	13,660.0000	(4.389)	0	0	0
24/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,366.0000	13,884.0000	3.876	0	0	0
24/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,882.0000	12,359.0000	4.014	0	0	0
24/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	17,628.0000	16,920.0000	(4.016)	0	0	0
24/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,515.0000	10,952.0000	4.156	0	0	0
24/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	15,906.0000	15,238.0000	(4.200)	0	0	0
24/05/2007	R196	2008/02/07			Bond Future	8.0140	8.1150	1.260	0.0000	0.0000	0
24/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	21,758.0000	21,151.0000	(2.790)	0	0	0
24/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,450.0000	14,851.0000	2.775	0	0	0
24/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20,409.0000	19,824.0000	(2.866)	0	0	0
24/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,574.0000	15,997.0000	2.716	0	0	0
24/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,109.0000	18,546.0000	(2.946)	0	0	0
24/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,757.0000	17,202.0000	2.656	0	0	0
24/05/2007	R201	2007/08/02			Bond Future	7.6750	7.7600	1.107	0.0000	0.0000	0
24/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	300.0000	424.0000	41.333	0	0	0
24/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,666.0000	57,908.0000	(7.593)	0	0	0
24/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,097.0000	68,275.0000	(6.597)	0	0	0
24/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	440.0000	615.0000	39.773	0	0	0
24/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	137.0000	197.0000	43.796	0	0	0
24/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,058.0000	55,323.0000	(7.884)	0	0	0
24/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,454.0000	52,747.0000	(8.193)	0	0	0
24/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	364.0000	511.0000	40.385	0	0	0
24/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	922.0000	1,261.0000	36.768	0	0	0
24/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,122.0000	42,579.0000	(9.641)	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
24/05/2007	R201	2007/11/01			Bond Future	7.5950	7.6800	1.119	0.0000	0.0000	0
24/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	26,574.0000	29,978.0000	12.810	0	0	0
24/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6,899.0000	5,525.0000	(19.916)	0	0	0
24/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	10,566.0000	12,550.0000	18.777	0	0	0
24/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	19,259.0000	16,465.0000	(14.508)	0	0	0
24/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	17,436.0000	20,153.0000	15.583	0	0	0
24/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	12,064.0000	10,002.0000	(17.092)	0	0	0
24/05/2007	R201	2008/02/07			Bond Future	7.5350	7.6050	0.929	0.0000	0.0000	0
24/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	19,118.0000	21,098.0000	10.357	0	0	0
24/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	17,195.0000	15,340.0000	(10.788)	0	0	0
24/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	12,767.0000	14,290.0000	11.929	0	0	0
24/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	24,490.0000	22,177.0000	(9.445)	0	0	0
24/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	27,229.0000	29,662.0000	8.935	0	0	0
24/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	11,437.0000	10,036.0000	(12.250)	0	0	0
24/05/2007	R203	2007/08/02			Bond Future	7.5880	7.6500	0.817	0.0000	0.0000	0
24/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,366.0000	90,957.0000	(4.623)	0	0	0
24/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	338.0000	430.0000	27.219	0	0	0
24/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	100.0000	131.0000	31.000	0	0	0
24/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,593.0000	75,246.0000	(5.462)	0	0	0
24/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	409.0000	519.0000	26.895	0	0	0
24/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,420.0000	72,090.0000	(5.666)	0	0	0
24/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	268.0000	343.0000	27.985	0	0	0
24/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	63,748.0000	59,527.0000	(6.621)	0	0	0
24/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,754.0000	78,389.0000	(5.275)	0	0	0
24/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	861.0000	1,079.0000	25.319	0	0	0
24/05/2007	R203	2007/11/01			Bond Future	7.5300	7.5940	0.850	0.0000	0.0000	0
24/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	15,205.0000	17,620.0000	15.883	0	0	0
24/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	13,075.0000	10,963.0000	(16.153)	0	0	0
24/05/2007	R203	2008/02/07			Bond Future	7.4790	7.5420	0.842	0.0000	0.0000	0
24/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	19,011.0000	16,773.0000	(11.772)	0	0	0
24/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	17,546.0000	19,696.0000	12.254	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
24/05/2007	R204	2007/08/02			Bond Future	7.5680	7.6350	0.885	0.0000	0.0000	0
24/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	83,398.0000	78,465.0000	(5.915)	0	0	0
24/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	70,387.0000	65,625.0000	(6.765)	0	0	0
24/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,817.0000	2,198.0000	20.969	0	0	0
24/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	911.0000	1,120.0000	22.942	0	0	0
24/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	759.0000	937.0000	23.452	0	0	0
24/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	86,683.0000	81,719.0000	(5.727)	0	0	0
24/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	630.0000	780.0000	23.810	0	0	0
24/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	89,974.0000	84,983.0000	(5.547)	0	0	0
24/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	286.0000	360.0000	25.874	0	0	0
24/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,148.0000	98,080.0000	(4.913)	0	0	0
24/05/2007	R204	2007/11/01			Bond Future	7.5150	7.5830	0.905	0.0000	0.0000	0
24/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	13,610.0000	11,164.0000	(17.972)	0	0	0
24/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	14,755.0000	17,479.0000	18.462	0	0	0
24/05/2007	R204	2008/02/07			Bond Future	7.4650	7.5340	0.924	0.0000	0.0000	0
24/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	19,015.0000	16,343.0000	(14.052)	0	0	0
24/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	16,380.0000	18,894.0000	15.348	0	0	0
24/05/2007	R206	2007/08/02			Bond Future	7.6710	7.7390	0.886	0.0000	0.0000	0
24/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	7,945.0000	9,427.0000	18.653	0	0	0
24/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	29,775.0000	26,805.0000	(9.975)	0	0	0
24/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,445.0000	1,855.0000	28.374	0	0	0
24/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	11,870.0000	9,972.0000	(15.990)	0	0	0
24/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	19,911.0000	17,388.0000	(12.671)	0	0	0
24/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,689.0000	4,546.0000	23.231	0	0	0
24/05/2007	R206	2007/11/01			Bond Future	7.5930	7.6630	0.922	0.0000	0.0000	0
24/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	10,029.0000	11,427.0000	13.940	0	0	0
24/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	17,616.0000	15,622.0000	(11.319)	0	0	0
24/05/2007	R206	2008/02/07			Bond Future	7.5210	7.5910	0.931	0.0000	0.0000	0
24/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	22,718.0000	20,734.0000	(8.733)	0	0	0
24/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	12,007.0000	13,313.0000	10.877	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
24/05/2007	R207	2007/08/02			Bond Future	7.5110	7.5730	0.825	0.0000	0.0000	0
24/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	91,546.0000	86,698.0000	(5.296)	0	0	0
24/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	248.0000	338.0000	36.290	0	0	0
24/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	74,235.0000	69,454.0000	(6.440)	0	0	0
24/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	74.0000	104.0000	40.541	0	0	0
24/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,102.0000	83,262.0000	(5.494)	0	0	0
24/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	54.0000	76.0000	40.741	0	0	0
24/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	94,977.0000	90,123.0000	(5.111)	0	0	0
24/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,553.0000	103,687.0000	(4.483)	0	0	0
24/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	9.0000	14.0000	55.556	0	0	0
24/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	38.0000	55.0000	44.737	0	0	0
24/05/2007	R207	2007/11/01			Bond Future	7.4580	7.5210	0.845	0.0000	0.0000	0
24/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	15,049.0000	12,468.0000	(17.151)	0	0	0
24/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	11,767.0000	14,104.0000	19.861	0	0	0
24/05/2007	R207	2008/02/07			Bond Future	7.4100	7.4730	0.850	0.0000	0.0000	0
24/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	13,410.0000	15,565.0000	16.070	0	0	0
24/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	20,365.0000	17,645.0000	(13.356)	0	0	0
24/05/2007	R209	2007/08/02			Bond Future	7.0450	7.1050	0.852	0.0000	0.0000	314
24/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	8,003.0000	6,256.0000	(21.829)	0	0	0
24/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	18,041.0000	14,901.0000	(17.405)	0	0	0
24/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	33,520.0000	28,947.0000	(13.643)	0	0	0
24/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	23,145.0000	26,740.0000	15.533	0	0	0
24/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	42,313.0000	47,301.0000	11.788	0	0	0
24/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	10,837.0000	12,999.0000	19.950	0	0	0
24/05/2007	R209	2007/11/01			Bond Future	7.0000	7.0650	0.929	0.0000	0.0000	0
24/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12,149.0000	8,747.0000	(28.002)	0	0	0
24/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	12,149.0000	16,087.0000	32.414	0	0	0
24/05/2007	R209	2008/02/07			Bond Future	6.9500	7.0100	0.863	0.0000	0.0000	0
24/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	13,041.0000	16,210.0000	24.300	0	0	0
24/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	18,737.0000	15,078.0000	(19.528)	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
24/05/2007	TRT1 2007/08/02			Index Future	258.5900	257.6810	(0.352)	0.0000	0.0000	500
Grand Total:										2,043