



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/05/2007

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
28/05/2007	ALBI 2007/08/02			Index Future	259.9110	259.8920	(0.007)	0.0000	0.0000	0
28/05/2007	ALBI 2007/08/02	254.00	Call	Index Future	63,270.0000	62,830.0000	(0.695)	0	0	0
28/05/2007	ALBI 2007/08/02	254.00	Put	Index Future	4,160.0000	3,910.0000	(6.010)	0	0	0
28/05/2007	ALBI 2007/11/01			Index Future	265.9870	265.9670	(0.008)	0.0000	0.0000	0
28/05/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,204.0000	3,098.0000	(3.308)	0	0	0
28/05/2007	ALBI 2007/11/01	254.00	Call	Index Future	123,074.0000	122,768.0000	(0.249)	0	0	0
28/05/2007	ALBI 2008/02/07			Index Future	272.6680	272.6510	(0.006)	0.0000	0.0000	0
28/05/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,087.0000	2,033.0000	(2.587)	0	0	0
28/05/2007	ALBI 2008/02/07	254.00	Call	Index Future	188,767.0000	188,543.0000	(0.119)	0	0	0
28/05/2007	CRD1 2007/08/02			Index Future	110.7520	110.7630	0.010	0.0000	0.0000	10
28/05/2007	GOVI 2007/08/02			jGovi	260.4940	260.4340	(0.023)	0.0000	0.0000	198
28/05/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
28/05/2007	GOVI 2007/08/02	240.50	Call	jGovi	199,940.0000	199,340.0000	(0.300)	0	0	0
28/05/2007	GOVI 2007/11/01			jGovi	266.3030	266.2400	(0.024)	0.0000	0.0000	118
28/05/2007	GOVI 2007/11/01	265.00	Put	jGovi	21,273.0000	21,285.0000	0.056	0	0	0
28/05/2007	GOVI 2007/11/01	265.00	Call	jGovi	34,303.0000	33,685.0000	(1.802)	0	0	0
28/05/2007	GOVI 2008/02/07			jGovi	272.5180	272.4550	(0.023)	0.0000	0.0000	30
28/05/2007	GOVI 2008/02/07	265.00	Call	jGovi	84,752.0000	84,101.0000	(0.768)	0	0	0
28/05/2007	GOVI 2008/02/07	265.00	Put	jGovi	9,572.0000	9,551.0000	(0.219)	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
28/05/2007	ILBI	2007/08/02			Index Future	280.3050	280.2360	(0.025)	0.0000	0.0000	0
28/05/2007	J153	2010/08/31			jSwap	9.0160	9.0080	(0.089)	0.0000	0.0000	0
28/05/2007	J157	2015/09/15			jSwap	8.5300	8.5160	(0.164)	0.0000	0.0000	0
28/05/2007	J186	2026/12/21			jSwap	7.9980	7.9760	(0.275)	0.0000	0.0000	0
28/05/2007	J201	2014/12/22			jSwap	8.6050	8.5950	(0.116)	0.0000	0.0000	0
28/05/2007	J203	2017/09/15			jSwap	8.4180	8.4040	(0.166)	0.0000	0.0000	0
28/05/2007	J204	2018/12/21			jSwap	8.3790	8.3590	(0.239)	0.0000	0.0000	0
28/05/2007	J207	2020/01/15			jSwap	8.3150	8.2910	(0.289)	0.0000	0.0000	0
28/05/2007	JBAR	2005/12/21			jBar	9.2790	9.2790	-	0.0000	0.0000	0
28/05/2007	JFRA	2007/08/02			jFra	9.3760	9.3740	(0.021)	0.0000	0.0000	0
28/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
28/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,571.0000	4,566.0000	(0.109)	0	0	0
28/05/2007	JFRA	2007/08/23			jFra	9.3800	9.3800	-	0.0000	0.0000	10
28/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	605.0000	596.0000	(1.488)	0	0	0
28/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	877.0000	861.0000	(1.824)	0	0	0
28/05/2007	JFRA	2007/11/01			jFra	9.3520	9.3580	0.064	0.0000	0.0000	0
28/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	29.0000	27.0000	(6.897)	0	0	0
28/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,880.0000	4,893.0000	0.266	0	0	0
28/05/2007	JFRA	2008/02/07			jFra	9.2700	9.2830	0.140	0.0000	0.0000	0
28/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,663.0000	14,551.0000	(0.764)	0	0	0
28/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,980.0000	18,900.0000	(0.421)	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
28/05/2007	JN02	2007/08/02			jNote	9.0860	9.0900	0.044	0.0000	0.0000	0
28/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10,260.0000	10,030.0000	(2.242)	0	0	0
28/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,274.0000	7,117.0000	(2.158)	0	0	0
28/05/2007	JN02	2007/11/01			jNote	8.9880	8.9890	0.011	0.0000	0.0000	0
28/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	13,098.0000	12,982.0000	(0.886)	0	0	0
28/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13,318.0000	13,185.0000	(0.999)	0	0	0
28/05/2007	JN02	2008/02/07			jNote	8.8770	8.8720	(0.056)	0.0000	0.0000	0
28/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	17,924.0000	17,874.0000	(0.279)	0	0	0
28/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	15,699.0000	15,559.0000	(0.892)	0	0	0
28/05/2007	JN05	2007/08/02			jNote	8.6260	8.6170	(0.104)	0.0000	0.0000	0
28/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	26,425.0000	26,646.0000	0.836	0	0	0
28/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,403.0000	1,261.0000	(10.121)	0	0	0
28/05/2007	JN05	2007/11/01			jNote	8.5550	8.5450	(0.117)	0.0000	0.0000	0
28/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	24,129.0000	24,309.0000	0.746	0	0	0
28/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	6,249.0000	6,024.0000	(3.601)	0	0	0
28/05/2007	JN05	2008/02/07			jNote	8.4790	8.4660	(0.153)	0.0000	0.0000	0
28/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	29,462.0000	29,744.0000	0.957	0	0	0
28/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	8,480.0000	8,234.0000	(2.901)	0	0	0
28/05/2007	JN10	2007/08/02			jNote	8.2880	8.2750	(0.157)	0.0000	0.0000	0
28/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	47,796.0000	48,655.0000	1.797	0	0	0
28/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	128.0000	98.0000	(23.438)	0	0	0
28/05/2007	JN10	2007/11/01			jNote	8.2330	8.2190	(0.170)	0.0000	0.0000	0
28/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	957.0000	860.0000	(10.136)	0	0	0
28/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	52,450.0000	53,316.0000	1.651	0	0	0
28/05/2007	JN10	2008/02/07			jNote	8.1750	8.1580	(0.208)	0.0000	0.0000	0
28/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	57,519.0000	58,538.0000	1.772	0	0	0
28/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,031.0000	1,879.0000	(7.484)	0	0	0

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28/05/2007	JROD	2007/05/31			jRod	8.6590	8.6580	(0.012)	0.0000	0.0000	0
28/05/2007	JROD	2007/06/29			jRod	8.7720	8.7570	(0.171)	0.0000	0.0000	0
28/05/2007	JROD	2007/07/31			jRod	9.0290	9.0080	(0.233)	0.0000	0.0000	0
28/05/2007	JROD	2007/08/31			jRod	8.9880	8.9790	(0.100)	0.0000	0.0000	0
28/05/2007	JROD	2007/09/28			jRod	9.1230	9.1150	(0.088)	0.0000	0.0000	0
28/05/2007	JROD	2007/10/31			jRod	9.2580	9.2500	(0.086)	0.0000	0.0000	0
28/05/2007	JROD	2007/11/30			jRod	9.1340	9.1290	(0.055)	0.0000	0.0000	0
28/05/2007	JROD	2007/12/31			jRod	9.2230	9.2180	(0.054)	0.0000	0.0000	0
28/05/2007	OTH1	2007/08/02			Index Future	256.5750	256.4320	(0.056)	0.0000	0.0000	15
28/05/2007	R153	2007/08/02			Bond Future	8.1300	8.1400	0.123	0.0000	0.0000	155
28/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,277.0000	2,240.0000	(1.625)	0	0	0
28/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	12,878.0000	12,553.0000	(2.524)	0	0	0
28/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	17,539.0000	17,212.0000	(1.864)	0	0	0
28/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	477.0000	449.0000	(5.870)	0	0	0
28/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,261.0000	1,222.0000	(3.093)	0	0	0
28/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	921.0000	885.0000	(3.909)	0	0	0
28/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	20,024.0000	19,700.0000	(1.618)	0	0	0
28/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,079.0000	1,042.0000	(3.429)	0	0	0
28/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	18,771.0000	18,445.0000	(1.737)	0	0	0
28/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	25,202.0000	24,887.0000	(1.250)	0	0	0
28/05/2007	R153	2007/11/01			Bond Future	8.0900	8.1000	0.124	0.0000	0.0000	0
28/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	7,723.0000	7,518.0000	(2.654)	0	0	0
28/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	14,182.0000	14,280.0000	0.691	0	0	0
28/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	10,124.0000	10,185.0000	0.603	0	0	0
28/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	5,076.0000	4,908.0000	(3.310)	0	0	0
28/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	11,135.0000	10,899.0000	(2.119)	0	0	0

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28/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	6,882.0000	6,913.0000	0.450	0	0	0
28/05/2007	R153	2008/02/07			Bond Future	8.0250	8.0350	0.125	0.0000	0.0000	0
28/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	11,216.0000	11,029.0000	(1.667)	0	0	0
28/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	11,822.0000	11,877.0000	0.465	0	0	0
28/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	8,510.0000	8,345.0000	(1.939)	0	0	0
28/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	15,197.0000	15,274.0000	0.507	0	0	0
28/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	8,975.0000	9,011.0000	0.401	0	0	0
28/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	14,407.0000	14,201.0000	(1.430)	0	0	0
28/05/2007	R157	2007/08/02			Bond Future	7.7450	7.7550	0.129	0.0000	0.0000	5
28/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	2,565.0000	2,293.0000	(10.604)	0	0	96
28/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	67,456.0000	66,681.0000	(1.149)	0	0	0
28/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	662.0000	614.0000	(7.251)	0	0	0
28/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	794.0000	740.0000	(6.801)	0	0	0
28/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	70,692.0000	69,922.0000	(1.089)	0	0	0
28/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	73,919.0000	73,155.0000	(1.034)	0	0	0
28/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	533.0000	492.0000	(7.692)	0	0	0
28/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	86,901.0000	86,157.0000	(0.856)	0	0	0
28/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	212.0000	190.0000	(10.377)	0	0	0
28/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	54,672.0000	53,875.0000	(1.458)	0	0	0
28/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	38,947.0000	39,398.0000	1.158	0	0	0
28/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,598.0000	1,523.0000	(4.693)	0	0	0
28/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	14,694.0000	14,010.0000	(4.655)	0	0	0
28/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	14,333.0000	14,371.0000	0.265	0	0	86
28/05/2007	R157	2007/11/01			Bond Future	7.7000	7.7100	0.130	0.0000	0.0000	0
28/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9,327.0000	8,958.0000	(3.956)	0	0	0
28/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,442.0000	29,667.0000	0.764	0	0	0
28/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	41,553.0000	41,889.0000	0.809	0	0	0
28/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	15,244.0000	14,765.0000	(3.142)	0	0	0
28/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	23,270.0000	22,693.0000	(2.480)	0	0	0
28/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	15,244.0000	14,765.0000	(3.142)	0	0	0
28/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	19,751.0000	19,880.0000	0.653	0	0	0
28/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,442.0000	29,667.0000	0.764	0	0	0

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28/05/2007	R157	2008/02/07			Bond Future	7.6500	7.6600	0.131	0.0000	0.0000	477
28/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	23,157.0000	22,688.0000	(2.025)	0	0	0
28/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	33,498.0000	33,714.0000	0.645	0	0	0
28/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	44,260.0000	44,551.0000	0.657	0	0	0
28/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,449.0000	16,055.0000	(2.395)	0	0	0
28/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	24,567.0000	24,716.0000	0.607	0	0	0
28/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	31,403.0000	30,866.0000	(1.710)	0	0	0
28/05/2007	R186	2007/08/02			Bond Future	7.4420	7.4530	0.148	0.0000	0.0000	6
28/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	97,347.0000	95,878.0000	(1.509)	0	0	0
28/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,956.0000	1,860.0000	(4.908)	0	0	0
28/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	235.0000	210.0000	(10.638)	0	0	0
28/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	149,469.0000	148,070.0000	(0.936)	0	0	0
28/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	936.0000	870.0000	(7.051)	0	0	0
28/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	118,314.0000	116,874.0000	(1.217)	0	0	0
28/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	123,554.0000	122,122.0000	(1.159)	0	0	0
28/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	774.0000	716.0000	(7.494)	0	0	0
28/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	128,761.0000	127,337.0000	(1.106)	0	0	0
28/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	617.0000	566.0000	(8.266)	0	0	0
28/05/2007	R186	2007/11/01			Bond Future	7.3960	7.4060	0.135	0.0000	0.0000	0
28/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	44,314.0000	43,258.0000	(2.383)	0	0	0
28/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	29,458.0000	28,566.0000	(3.028)	0	0	0
28/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	47,870.0000	48,225.0000	0.742	0	0	0
28/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	31,429.0000	31,620.0000	0.608	0	0	0
28/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	69,057.0000	69,608.0000	0.798	0	0	0
28/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	18,218.0000	17,521.0000	(3.826)	0	0	0
28/05/2007	R186	2008/02/07			Bond Future	7.3520	7.3630	0.150	0.0000	0.0000	0
28/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	41,228.0000	40,308.0000	(2.231)	0	0	0
28/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	54,022.0000	54,470.0000	0.829	0	0	0
28/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	26,103.0000	26,300.0000	0.755	0	0	0
28/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	74,314.0000	73,142.0000	(1.577)	0	0	0
28/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	38,245.0000	38,555.0000	0.811	0	0	0
28/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	56,487.0000	55,427.0000	(1.877)	0	0	0

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28/05/2007	R196	2007/08/02			Bond Future	8.4170	8.4260	0.107	0.0000	0.0000	0
28/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,390.0000	2,384.0000	(0.251)	0	0	0
28/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,139.0000	1,120.0000	(1.668)	0	0	0
28/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1,899.0000	1,789.0000	(5.793)	0	0	0
28/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,344.0000	4,366.0000	0.506	0	0	0
28/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	5,991.0000	5,841.0000	(2.504)	0	0	0
28/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3,603.0000	3,464.0000	(3.858)	0	0	0
28/05/2007	R196	2007/11/01			Bond Future	8.2670	8.2750	0.097	0.0000	0.0000	0
28/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	5,983.0000	5,883.0000	(1.671)	0	0	0
28/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	4,288.0000	4,198.0000	(2.099)	0	0	0
28/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	3,092.0000	3,091.0000	(0.032)	0	0	0
28/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	4,500.0000	4,509.0000	0.200	0	0	0
28/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	2,024.0000	2,018.0000	(0.296)	0	0	0
28/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	8,004.0000	7,898.0000	(1.324)	0	0	0
28/05/2007	R196	2008/02/07			Bond Future	8.1070	8.1140	0.086	0.0000	0.0000	0
28/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	3,063.0000	3,056.0000	(0.229)	0	0	0
28/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9,443.0000	9,366.0000	(0.815)	0	0	0
28/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	3,958.0000	3,954.0000	(0.101)	0	0	0
28/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	7,865.0000	7,791.0000	(0.941)	0	0	0
28/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	6,447.0000	6,376.0000	(1.101)	0	0	0
28/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	5,023.0000	5,022.0000	(0.020)	0	0	0
28/05/2007	R201	2007/08/02			Bond Future	7.7800	7.7900	0.129	0.0000	0.0000	0
28/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	537.0000	499.0000	(7.076)	0	0	0
28/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	67,140.0000	66,548.0000	(0.882)	0	0	0
28/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	54,205.0000	53,595.0000	(1.125)	0	0	0
28/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	445.0000	411.0000	(7.640)	0	0	0
28/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	647.0000	605.0000	(6.491)	0	0	0
28/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	51,634.0000	51,021.0000	(1.187)	0	0	0
28/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	56,784.0000	56,179.0000	(1.065)	0	0	0
28/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	206.0000	186.0000	(9.709)	0	0	0
28/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	41,500.0000	40,869.0000	(1.520)	0	0	0
28/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,326.0000	1,267.0000	(4.449)	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
28/05/2007	R201	2007/11/01			Bond Future	7.7000	7.7100	0.130	0.0000	0.0000	0
28/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,272.0000	7,962.0000	(3.748)	0	0	0
28/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	33,845.0000	34,094.0000	0.736	0	0	0
28/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	24,355.0000	24,521.0000	0.682	0	0	0
28/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	19,481.0000	19,014.0000	(2.397)	0	0	0
28/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	16,686.0000	16,780.0000	0.563	0	0	0
28/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	13,084.0000	12,690.0000	(3.011)	0	0	0
28/05/2007	R201	2008/02/07			Bond Future	7.6300	7.6400	0.131	0.0000	0.0000	0
28/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	19,386.0000	19,499.0000	0.583	0	0	0
28/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	25,909.0000	25,476.0000	(1.671)	0	0	0
28/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	34,804.0000	35,027.0000	0.641	0	0	0
28/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,812.0000	13,490.0000	(2.331)	0	0	0
28/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	26,380.0000	26,545.0000	0.625	0	0	0
28/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,257.0000	18,876.0000	(1.979)	0	0	0
28/05/2007	R203	2007/08/02			Bond Future	7.6710	7.6770	0.078	0.0000	0.0000	0
28/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	73,771.0000	73,299.0000	(0.640)	0	0	0
28/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	58,089.0000	57,581.0000	(0.875)	0	0	0
28/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	76,910.0000	76,444.0000	(0.606)	0	0	0
28/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	361.0000	323.0000	(10.526)	0	0	0
28/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	453.0000	408.0000	(9.934)	0	0	0
28/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,139.0000	1,058.0000	(7.112)	0	0	0
28/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	547.0000	497.0000	(9.141)	0	0	0
28/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	89,466.0000	89,020.0000	(0.499)	0	0	0
28/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	138.0000	119.0000	(13.768)	0	0	0
28/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	70,621.0000	70,142.0000	(0.678)	0	0	0
28/05/2007	R203	2007/11/01			Bond Future	7.6150	7.6210	0.079	0.0000	0.0000	0
28/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,549.0000	17,161.0000	(2.211)	0	0	0
28/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	25,686.0000	25,720.0000	0.132	0	0	0
28/05/2007	R203	2008/02/07			Bond Future	7.5640	7.5690	0.066	0.0000	0.0000	0
28/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	25,561.0000	25,231.0000	(1.291)	0	0	0
28/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	30,011.0000	30,028.0000	0.057	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
28/05/2007	R204	2007/08/02			Bond Future	7.6610	7.6730	0.157	0.0000	0.0000	0
28/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	96,116.0000	95,167.0000	(0.987)	0	0	0
28/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	76,546.0000	75,560.0000	(1.288)	0	0	0
28/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	382.0000	348.0000	(8.901)	0	0	0
28/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	83,044.0000	82,072.0000	(1.170)	0	0	0
28/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	828.0000	770.0000	(7.005)	0	0	0
28/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	79,789.0000	78,811.0000	(1.226)	0	0	0
28/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,325.0000	2,227.0000	(4.215)	0	0	0
28/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,187.0000	1,116.0000	(5.981)	0	0	0
28/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	63,767.0000	62,753.0000	(1.590)	0	0	0
28/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	993.0000	929.0000	(6.445)	0	0	0
28/05/2007	R204	2007/11/01			Bond Future	7.6090	7.6210	0.158	0.0000	0.0000	0
28/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	27,058.0000	26,342.0000	(2.646)	0	0	0
28/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	35,340.0000	35,531.0000	0.540	0	0	0
28/05/2007	R204	2008/02/07			Bond Future	7.5610	7.5720	0.145	0.0000	0.0000	0
28/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	41,076.0000	41,263.0000	0.455	0	0	0
28/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	36,505.0000	35,870.0000	(1.739)	0	0	0
28/05/2007	R206	2007/08/02			Bond Future	7.7600	7.7720	0.155	0.0000	0.0000	0
28/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,872.0000	9,963.0000	0.922	0	0	0
28/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,798.0000	4,795.0000	(0.063)	0	0	0
28/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	9,377.0000	8,873.0000	(5.375)	0	0	0
28/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	16,599.0000	16,002.0000	(3.597)	0	0	0
28/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,971.0000	1,937.0000	(1.725)	0	0	0
28/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	25,880.0000	25,251.0000	(2.430)	0	0	0
28/05/2007	R206	2007/11/01			Bond Future	7.6850	7.6970	0.156	0.0000	0.0000	0
28/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	13,443.0000	13,570.0000	0.945	0	0	0
28/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	16,576.0000	16,124.0000	(2.727)	0	0	0
28/05/2007	R206	2008/02/07			Bond Future	7.6130	7.6250	0.158	0.0000	0.0000	0
28/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	22,073.0000	21,650.0000	(1.916)	0	0	0
28/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	15,683.0000	15,821.0000	0.880	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
28/05/2007	R207	2007/08/02			Bond Future	7.5980	7.6040	0.079	0.0000	0.0000	0
28/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
28/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	88,174.0000	87,696.0000	(0.542)	0	0	0
28/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	101,733.0000	101,262.0000	(0.463)	0	0	0
28/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	61.0000	52.0000	(14.754)	0	0	0
28/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	81,318.0000	80,834.0000	(0.595)	0	0	0
28/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	115.0000	100.0000	(13.043)	0	0	0
28/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	84,751.0000	84,271.0000	(0.566)	0	0	0
28/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	84.0000	72.0000	(14.286)	0	0	0
28/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	372.0000	336.0000	(9.677)	0	0	0
28/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	67,533.0000	67,029.0000	(0.746)	0	0	0
28/05/2007	R207	2007/11/01			Bond Future	7.5480	7.5530	0.066	0.0000	0.0000	0
28/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	24,433.0000	24,421.0000	(0.049)	0	0	0
28/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	20,699.0000	20,300.0000	(1.928)	0	0	0
28/05/2007	R207	2008/02/07			Bond Future	7.5000	7.5050	0.067	0.0000	0.0000	0
28/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	28,277.0000	27,915.0000	(1.280)	0	0	0
28/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	28,277.0000	28,299.0000	0.078	0	0	0
28/05/2007	R209	2007/08/02			Bond Future	7.1550	7.1750	0.280	0.0000	0.0000	314
28/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	5,018.0000	4,336.0000	(13.591)	0	0	0
28/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	25,397.0000	23,679.0000	(6.765)	0	0	0
28/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	29,949.0000	30,938.0000	3.302	0	0	0
28/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	14,999.0000	15,487.0000	3.254	0	0	0
28/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	12,559.0000	11,343.0000	(9.682)	0	0	0
28/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	51,614.0000	53,137.0000	2.951	0	0	0
28/05/2007	R209	2007/11/01			Bond Future	7.1150	7.1350	0.281	0.0000	0.0000	0
28/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	37,016.0000	37,975.0000	2.591	0	0	0
28/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	24,094.0000	22,835.0000	(5.225)	0	0	0
28/05/2007	R209	2008/02/07			Bond Future	7.0600	7.0800	0.283	0.0000	0.0000	0
28/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	35,793.0000	34,473.0000	(3.688)	0	0	0
28/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	42,554.0000	43,471.0000	2.155	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
28/05/2007	TRT1 2007/08/02			Index Future	257.3820	257.3200	(0.024)	0.0000	0.0000	500
Grand Total:										2,020