



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/05/2007

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
29/05/2007	ALBI	2007/08/02			Index Future	259.8920	259.8920	-	0.0000	0.0000	0
29/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	3,910.0000	3,818.0000	(2.353)	0	0	0
29/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	62,830.0000	62,738.0000	(0.146)	0	0	0
29/05/2007	ALBI	2007/11/01			Index Future	265.9670	265.9670	-	0.0000	0.0000	0
29/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,098.0000	3,058.0000	(1.291)	0	0	0
29/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	122,768.0000	122,728.0000	(0.033)	0	0	0
29/05/2007	ALBI	2008/02/07			Index Future	272.6510	272.6510	-	0.0000	0.0000	0
29/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	188,543.0000	188,523.0000	(0.011)	0	0	0
29/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,033.0000	2,013.0000	(0.984)	0	0	0
29/05/2007	CRD1	2007/08/02			Index Future	110.7630	110.7990	0.033	0.0000	0.0000	10
29/05/2007	GOVI	2007/08/02			jGovi	260.4340	260.5470	0.043	0.0000	0.0000	198
29/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	199,340.0000	200,470.0000	0.567	0	0	0
29/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
29/05/2007	GOVI	2007/11/01			jGovi	266.2400	266.3560	0.044	0.0000	0.0000	118
29/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	33,685.0000	34,275.0000	1.752	0	0	0
29/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	21,285.0000	20,715.0000	(2.678)	0	0	0
29/05/2007	GOVI	2008/02/07			jGovi	272.4550	272.5740	0.044	0.0000	0.0000	30
29/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	84,101.0000	85,017.0000	1.089	0	0	0
29/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	9,551.0000	9,277.0000	(2.869)	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
29/05/2007	ILBI	2007/08/02			Index Future	280.2360	280.2360	-	0.0000	0.0000	0
29/05/2007	J153	2010/08/31			jSwap	9.0080	8.9980	(0.111)	0.0000	0.0000	0
29/05/2007	J157	2015/09/15			jSwap	8.5160	8.5140	(0.023)	0.0000	0.0000	0
29/05/2007	J186	2026/12/21			jSwap	7.9760	7.9670	(0.113)	0.0000	0.0000	0
29/05/2007	J201	2014/12/22			jSwap	8.5950	8.5890	(0.070)	0.0000	0.0000	0
29/05/2007	J203	2017/09/15			jSwap	8.4040	8.3980	(0.071)	0.0000	0.0000	0
29/05/2007	J204	2018/12/21			jSwap	8.3590	8.3510	(0.096)	0.0000	0.0000	0
29/05/2007	J207	2020/01/15			jSwap	8.2910	8.2830	(0.096)	0.0000	0.0000	0
29/05/2007	JBAR	2005/12/21			jBar	9.2790	9.2790	-	0.0000	0.0000	0
29/05/2007	JFRA	2007/08/02			jFra	9.3740	9.3600	(0.149)	0.0000	0.0000	0
29/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
29/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,566.0000	4,532.0000	(0.745)	0	0	0
29/05/2007	JFRA	2007/08/23			jFra	9.3800	9.3600	(0.213)	0.0000	0.0000	10
29/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	861.0000	872.0000	1.278	0	0	0
29/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	596.0000	580.0000	(2.685)	0	0	0
29/05/2007	JFRA	2007/11/01			jFra	9.3580	9.3500	(0.085)	0.0000	0.0000	0
29/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	27.0000	27.0000	-	0	0	0
29/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,893.0000	4,872.0000	(0.429)	0	0	0
29/05/2007	JFRA	2008/02/07			jFra	9.2830	9.2680	(0.162)	0.0000	0.0000	0
29/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,551.0000	14,534.0000	(0.117)	0	0	0
29/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,900.0000	18,850.0000	(0.265)	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
29/05/2007	JN02	2007/08/02			jNote	9.0900	9.0840	(0.066)	0.0000	0.0000	0
29/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,117.0000	7,005.0000	(1.574)	0	0	0
29/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10,030.0000	10,027.0000	(0.030)	0	0	0
29/05/2007	JN02	2007/11/01			jNote	8.9890	8.9800	(0.100)	0.0000	0.0000	0
29/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13,185.0000	13,226.0000	0.311	0	0	0
29/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,982.0000	12,860.0000	(0.940)	0	0	0
29/05/2007	JN02	2008/02/07			jNote	8.8720	8.8610	(0.124)	0.0000	0.0000	0
29/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	15,559.0000	15,433.0000	(0.810)	0	0	0
29/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	17,874.0000	17,947.0000	0.408	0	0	0
29/05/2007	JN05	2007/08/02			jNote	8.6170	8.6160	(0.012)	0.0000	0.0000	0
29/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	26,646.0000	26,652.0000	0.023	0	0	0
29/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,261.0000	1,223.0000	(3.013)	0	0	0
29/05/2007	JN05	2007/11/01			jNote	8.5450	8.5440	(0.012)	0.0000	0.0000	0
29/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	6,024.0000	5,976.0000	(0.797)	0	0	0
29/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	24,309.0000	24,303.0000	(0.025)	0	0	0
29/05/2007	JN05	2008/02/07			jNote	8.4660	8.4640	(0.024)	0.0000	0.0000	0
29/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	29,744.0000	29,772.0000	0.094	0	0	0
29/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	8,234.0000	8,181.0000	(0.644)	0	0	0
29/05/2007	JN10	2007/08/02			jNote	8.2750	8.2690	(0.073)	0.0000	0.0000	0
29/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	98.0000	87.0000	(11.224)	0	0	0
29/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	48,655.0000	49,056.0000	0.824	0	0	0
29/05/2007	JN10	2007/11/01			jNote	8.2190	8.2120	(0.085)	0.0000	0.0000	0
29/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	860.0000	821.0000	(4.535)	0	0	0
29/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	53,316.0000	53,756.0000	0.825	0	0	0
29/05/2007	JN10	2008/02/07			jNote	8.1580	8.1510	(0.086)	0.0000	0.0000	0
29/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	58,538.0000	58,962.0000	0.724	0	0	0
29/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,879.0000	1,822.0000	(3.034)	0	0	0

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29/05/2007	JROD	2007/05/31			jRod	8.6580	8.6570	(0.012)	0.0000	0.0000	0
29/05/2007	JROD	2007/06/29			jRod	8.7570	8.7520	(0.057)	0.0000	0.0000	0
29/05/2007	JROD	2007/07/31			jRod	9.0080	8.9990	(0.100)	0.0000	0.0000	0
29/05/2007	JROD	2007/08/31			jRod	8.9790	8.9740	(0.056)	0.0000	0.0000	0
29/05/2007	JROD	2007/09/28			jRod	9.1150	9.1100	(0.055)	0.0000	0.0000	0
29/05/2007	JROD	2007/10/31			jRod	9.2500	9.2460	(0.043)	0.0000	0.0000	0
29/05/2007	JROD	2007/11/30			jRod	9.1290	9.1270	(0.022)	0.0000	0.0000	0
29/05/2007	JROD	2007/12/31			jRod	9.2180	9.2150	(0.033)	0.0000	0.0000	0
29/05/2007	OTH1	2007/08/02			Index Future	256.4320	256.5050	0.028	0.0000	0.0000	15
29/05/2007	R153	2007/08/02			Bond Future	8.1400	8.1400	-	0.0000	0.0000	131
29/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	12,553.0000	12,517.0000	(0.287)	0	0	0
29/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,240.0000	2,204.0000	(1.607)	0	0	0
29/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	17,212.0000	17,184.0000	(0.163)	0	0	0
29/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,222.0000	1,194.0000	(2.291)	0	0	0
29/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	19,700.0000	19,677.0000	(0.117)	0	0	0
29/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	885.0000	862.0000	(2.599)	0	0	0
29/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	449.0000	434.0000	(3.341)	0	0	0
29/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	24,887.0000	24,871.0000	(0.064)	0	0	0
29/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	18,445.0000	18,420.0000	(0.136)	0	0	0
29/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,042.0000	1,016.0000	(2.495)	0	0	0
29/05/2007	R153	2007/11/01			Bond Future	8.1000	8.1000	-	0.0000	0.0000	0
29/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	14,280.0000	14,255.0000	(0.175)	0	0	0
29/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	4,908.0000	4,883.0000	(0.509)	0	0	0
29/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	10,185.0000	10,158.0000	(0.265)	0	0	0
29/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	7,518.0000	7,490.0000	(0.372)	0	0	0
29/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	6,913.0000	6,885.0000	(0.405)	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
29/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	10,899.0000	10,871.0000	(0.257)	0	0	0
29/05/2007	R153	2008/02/07			Bond Future	8.0350	8.0350	-	0.0000	0.0000	0
29/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	11,877.0000	11,855.0000	(0.185)	0	0	0
29/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	11,029.0000	11,007.0000	(0.199)	0	0	0
29/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	15,274.0000	15,252.0000	(0.144)	0	0	0
29/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	8,345.0000	8,323.0000	(0.264)	0	0	0
29/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	14,201.0000	14,179.0000	(0.155)	0	0	0
29/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	9,011.0000	8,989.0000	(0.244)	0	0	0
29/05/2007	R157	2007/08/02			Bond Future	7.7550	7.7450	(0.129)	0.0000	0.0000	5
29/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	190.0000	171.0000	(10.000)	0	0	0
29/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	86,157.0000	86,859.0000	0.815	0	0	0
29/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	73,155.0000	73,835.0000	0.930	0	0	0
29/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	39,398.0000	38,720.0000	(1.721)	0	0	0
29/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	492.0000	449.0000	(8.740)	0	0	0
29/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	66,681.0000	67,344.0000	0.994	0	0	0
29/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	14,371.0000	13,906.0000	(3.236)	0	0	86
29/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	740.0000	681.0000	(7.973)	0	0	0
29/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	614.0000	563.0000	(8.306)	0	0	0
29/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	69,922.0000	70,593.0000	0.960	0	0	0
29/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,523.0000	1,419.0000	(6.829)	0	0	0
29/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	14,010.0000	14,267.0000	1.834	0	0	0
29/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	2,293.0000	2,338.0000	1.962	0	0	96
29/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	53,875.0000	54,493.0000	1.147	0	0	0
29/05/2007	R157	2007/11/01			Bond Future	7.7100	7.7000	(0.130)	0.0000	0.0000	0
29/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	22,693.0000	23,000.0000	1.353	0	0	0
29/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	41,889.0000	41,324.0000	(1.349)	0	0	0
29/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,667.0000	29,179.0000	(1.645)	0	0	0
29/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	19,880.0000	19,482.0000	(2.002)	0	0	0
29/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,765.0000	14,982.0000	1.470	0	0	0
29/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	8,958.0000	9,098.0000	1.563	0	0	0
29/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,667.0000	29,179.0000	(1.645)	0	0	0
29/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,765.0000	14,982.0000	1.470	0	0	0

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29/05/2007	R157	2008/02/07			Bond Future	7.6600	7.6500	(0.131)	0.0000	0.0000	477
29/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	22,688.0000	22,942.0000	1.120	0	0	0
29/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	33,714.0000	33,282.0000	(1.281)	0	0	0
29/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	44,551.0000	44,057.0000	(1.109)	0	0	0
29/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	30,866.0000	31,187.0000	1.040	0	0	0
29/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,055.0000	16,246.0000	1.190	0	0	0
29/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	24,716.0000	24,352.0000	(1.473)	0	0	0
29/05/2007	R186	2007/08/02			Bond Future	7.4530	7.4530	-	0.0000	0.0000	6
29/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	122,122.0000	122,090.0000	(0.026)	0	0	0
29/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	716.0000	684.0000	(4.469)	0	0	0
29/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	870.0000	833.0000	(4.253)	0	0	0
29/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	116,874.0000	116,838.0000	(0.031)	0	0	0
29/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,860.0000	1,798.0000	(3.333)	0	0	0
29/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	95,878.0000	95,816.0000	(0.065)	0	0	0
29/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	127,337.0000	127,310.0000	(0.021)	0	0	0
29/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	148,070.0000	148,058.0000	(0.008)	0	0	0
29/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	210.0000	197.0000	(6.190)	0	0	0
29/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	566.0000	540.0000	(4.594)	0	0	0
29/05/2007	R186	2007/11/01			Bond Future	7.4060	7.4070	0.014	0.0000	0.0000	0
29/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	31,620.0000	31,557.0000	(0.199)	0	0	0
29/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	28,566.0000	28,396.0000	(0.595)	0	0	0
29/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	43,258.0000	43,070.0000	(0.435)	0	0	0
29/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	48,225.0000	48,179.0000	(0.095)	0	0	0
29/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	17,521.0000	17,379.0000	(0.810)	0	0	0
29/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	69,608.0000	69,590.0000	(0.026)	0	0	0
29/05/2007	R186	2008/02/07			Bond Future	7.3630	7.3630	-	0.0000	0.0000	0
29/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	40,308.0000	40,216.0000	(0.228)	0	0	0
29/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	54,470.0000	54,379.0000	(0.167)	0	0	0
29/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	55,427.0000	55,337.0000	(0.162)	0	0	0
29/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	73,142.0000	73,059.0000	(0.113)	0	0	0
29/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	26,300.0000	26,217.0000	(0.316)	0	0	0
29/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	38,555.0000	38,464.0000	(0.236)	0	0	0

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29/05/2007	R196	2007/08/02			Bond Future	8.4260	8.4270	0.012	0.0000	0.0000	0
29/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	5,841.0000	5,812.0000	(0.496)	0	0	0
29/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,120.0000	1,106.0000	(1.250)	0	0	0
29/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,366.0000	4,355.0000	(0.252)	0	0	0
29/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1,789.0000	1,763.0000	(1.453)	0	0	0
29/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3,464.0000	3,435.0000	(0.837)	0	0	0
29/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,384.0000	2,368.0000	(0.671)	0	0	0
29/05/2007	R196	2007/11/01			Bond Future	8.2750	8.2750	-	0.0000	0.0000	0
29/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	7,898.0000	7,886.0000	(0.152)	0	0	0
29/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	2,018.0000	2,006.0000	(0.595)	0	0	0
29/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	3,091.0000	3,078.0000	(0.421)	0	0	0
29/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	5,883.0000	5,870.0000	(0.221)	0	0	0
29/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	4,198.0000	4,184.0000	(0.333)	0	0	0
29/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	4,509.0000	4,495.0000	(0.310)	0	0	0
29/05/2007	R196	2008/02/07			Bond Future	8.1140	8.1110	(0.037)	0.0000	0.0000	0
29/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	6,376.0000	6,381.0000	0.078	0	0	0
29/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9,366.0000	9,376.0000	0.107	0	0	0
29/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	3,056.0000	3,036.0000	(0.654)	0	0	0
29/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	5,022.0000	4,997.0000	(0.498)	0	0	0
29/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	3,954.0000	3,931.0000	(0.582)	0	0	0
29/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	7,791.0000	7,798.0000	0.090	0	0	0
29/05/2007	R201	2007/08/02			Bond Future	7.7900	7.7800	(0.128)	0.0000	0.0000	0
29/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	40,869.0000	41,355.0000	1.189	0	0	0
29/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,267.0000	1,181.0000	(6.788)	0	0	0
29/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	605.0000	557.0000	(7.934)	0	0	0
29/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	51,021.0000	51,544.0000	1.025	0	0	0
29/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	186.0000	167.0000	(10.215)	0	0	0
29/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	499.0000	458.0000	(8.216)	0	0	0
29/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	66,548.0000	67,101.0000	0.831	0	0	0
29/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	53,595.0000	54,126.0000	0.991	0	0	0
29/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	56,179.0000	56,715.0000	0.954	0	0	0
29/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	411.0000	376.0000	(8.516)	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
29/05/2007	R201	2007/11/01			Bond Future	7.7100	7.7000	(0.130)	0.0000	0.0000	0
29/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	19,014.0000	19,254.0000	1.262	0	0	0
29/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	24,521.0000	24,133.0000	(1.582)	0	0	0
29/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	34,094.0000	33,649.0000	(1.305)	0	0	0
29/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	16,780.0000	16,460.0000	(1.907)	0	0	0
29/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	7,962.0000	8,075.0000	1.419	0	0	0
29/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	12,690.0000	12,862.0000	1.355	0	0	0
29/05/2007	R201	2008/02/07			Bond Future	7.6400	7.6300	(0.131)	0.0000	0.0000	0
29/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	18,876.0000	19,082.0000	1.091	0	0	0
29/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	26,545.0000	26,206.0000	(1.277)	0	0	0
29/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	25,476.0000	25,735.0000	1.017	0	0	0
29/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	35,027.0000	34,638.0000	(1.111)	0	0	0
29/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	19,499.0000	19,212.0000	(1.472)	0	0	0
29/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,490.0000	13,646.0000	1.156	0	0	0
29/05/2007	R203	2007/08/02			Bond Future	7.6770	7.6680	(0.117)	0.0000	0.0000	0
29/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,058.0000	984.0000	(6.994)	0	0	0
29/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	408.0000	374.0000	(8.333)	0	0	0
29/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	57,581.0000	58,148.0000	0.985	0	0	0
29/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	323.0000	295.0000	(8.669)	0	0	0
29/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	497.0000	456.0000	(8.249)	0	0	0
29/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	89,020.0000	89,649.0000	0.707	0	0	0
29/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	119.0000	107.0000	(10.084)	0	0	0
29/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	73,299.0000	73,906.0000	0.828	0	0	0
29/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	70,142.0000	70,743.0000	0.857	0	0	0
29/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	76,444.0000	77,057.0000	0.802	0	0	0
29/05/2007	R203	2007/11/01			Bond Future	7.6210	7.6110	(0.131)	0.0000	0.0000	0
29/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,161.0000	17,410.0000	1.451	0	0	0
29/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	25,720.0000	25,265.0000	(1.769)	0	0	0
29/05/2007	R203	2008/02/07			Bond Future	7.5690	7.5580	(0.145)	0.0000	0.0000	0
29/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	30,028.0000	29,583.0000	(1.482)	0	0	0
29/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	25,231.0000	25,549.0000	1.260	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
29/05/2007	R204	2007/08/02			Bond Future	7.6730	7.6580	(0.195)	0.0000	0.0000	0
29/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	78,811.0000	79,870.0000	1.344	0	0	0
29/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,116.0000	1,018.0000	(8.781)	0	0	0
29/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	929.0000	845.0000	(9.042)	0	0	0
29/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	348.0000	310.0000	(10.920)	0	0	0
29/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	82,072.0000	83,143.0000	1.305	0	0	0
29/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	62,753.0000	63,729.0000	1.555	0	0	0
29/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	95,167.0000	96,273.0000	1.162	0	0	0
29/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,227.0000	2,059.0000	(7.544)	0	0	0
29/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	770.0000	698.0000	(9.351)	0	0	0
29/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	75,560.0000	76,606.0000	1.384	0	0	0
29/05/2007	R204	2007/11/01			Bond Future	7.6210	7.6050	(0.210)	0.0000	0.0000	0
29/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	26,342.0000	26,813.0000	1.788	0	0	0
29/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	35,531.0000	34,792.0000	(2.080)	0	0	0
29/05/2007	R204	2008/02/07			Bond Future	7.5720	7.5550	(0.225)	0.0000	0.0000	0
29/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	41,263.0000	40,551.0000	(1.726)	0	0	0
29/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	35,870.0000	36,428.0000	1.556	0	0	0
29/05/2007	R206	2007/08/02			Bond Future	7.7720	7.7680	(0.051)	0.0000	0.0000	0
29/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,963.0000	9,790.0000	(1.736)	0	0	0
29/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,937.0000	1,864.0000	(3.769)	0	0	0
29/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,795.0000	4,671.0000	(2.586)	0	0	0
29/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	25,251.0000	25,376.0000	0.495	0	0	0
29/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	8,873.0000	8,898.0000	0.282	0	0	0
29/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	16,002.0000	16,075.0000	0.456	0	0	0
29/05/2007	R206	2007/11/01			Bond Future	7.6970	7.6920	(0.065)	0.0000	0.0000	0
29/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	13,570.0000	13,411.0000	(1.172)	0	0	0
29/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	16,124.0000	16,206.0000	0.509	0	0	0
29/05/2007	R206	2008/02/07			Bond Future	7.6250	7.6190	(0.079)	0.0000	0.0000	0
29/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	15,821.0000	15,661.0000	(1.011)	0	0	0
29/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	21,650.0000	21,771.0000	0.559	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
29/05/2007	R207	2007/08/02			Bond Future	7.6040	7.6000	(0.053)	0.0000	0.0000	0
29/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	100.0000	92.0000	(8.000)	0	0	0
29/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	80,834.0000	81,138.0000	0.376	0	0	0
29/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	67,029.0000	67,318.0000	0.431	0	0	0
29/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	101,262.0000	101,573.0000	0.307	0	0	0
29/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
29/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	336.0000	313.0000	(6.845)	0	0	0
29/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	52.0000	47.0000	(9.615)	0	0	0
29/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	84,271.0000	84,577.0000	0.363	0	0	0
29/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	87,696.0000	88,004.0000	0.351	0	0	0
29/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	72.0000	66.0000	(8.333)	0	0	0
29/05/2007	R207	2007/11/01			Bond Future	7.5530	7.5480	(0.066)	0.0000	0.0000	0
29/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	24,421.0000	24,150.0000	(1.110)	0	0	0
29/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	20,300.0000	20,417.0000	0.576	0	0	0
29/05/2007	R207	2008/02/07			Bond Future	7.5050	7.5000	(0.067)	0.0000	0.0000	0
29/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	28,299.0000	28,057.0000	(0.855)	0	0	0
29/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	27,915.0000	28,057.0000	0.509	0	0	0
29/05/2007	R209	2007/08/02			Bond Future	7.1750	7.1750	-	0.0000	0.0000	314
29/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	23,679.0000	23,534.0000	(0.612)	0	0	0
29/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,938.0000	30,800.0000	(0.446)	0	0	0
29/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	15,487.0000	15,342.0000	(0.936)	0	0	0
29/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	11,343.0000	11,206.0000	(1.208)	0	0	0
29/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	53,137.0000	53,043.0000	(0.177)	0	0	0
29/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	4,336.0000	4,243.0000	(2.145)	0	0	0
29/05/2007	R209	2007/11/01			Bond Future	7.1350	7.1350	-	0.0000	0.0000	0
29/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	22,835.0000	22,742.0000	(0.407)	0	0	0
29/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	37,975.0000	37,882.0000	(0.245)	0	0	0
29/05/2007	R209	2008/02/07			Bond Future	7.0800	7.0800	-	0.0000	0.0000	0
29/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	34,473.0000	34,397.0000	(0.220)	0	0	0
29/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	43,471.0000	43,395.0000	(0.175)	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
29/05/2007	TRT1 2007/08/02			Index Future	257.3200	257.4300	0.043	0.0000	0.0000	500
<b>Grand Total:</b>										<b>1,996</b>