



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/05/2007

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
31/05/2007	ALBI	2007/08/02			Index Future	258.4120	256.8440	(0.607)	0.0000	0.0000	0
31/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	50,316.0000	38,357.0000	(23.768)	0	0	0
31/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,196.0000	9,917.0000	60.055	0	0	0
31/05/2007	ALBI	2007/11/01			Index Future	264.5000	262.9510	(0.586)	0.0000	0.0000	0
31/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	109,333.0000	95,662.0000	(12.504)	0	0	0
31/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,333.0000	6,152.0000	41.980	0	0	0
31/05/2007	ALBI	2008/02/07			Index Future	271.2180	269.7010	(0.559)	0.0000	0.0000	0
31/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	174,869.0000	160,628.0000	(8.144)	0	0	0
31/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,689.0000	3,618.0000	34.548	0	0	0
31/05/2007	CRD1	2007/08/02			Index Future	110.2630	109.7070	(0.504)	0.0000	0.0000	10
31/05/2007	GOVI	2007/08/02			jGovi	259.0750	257.5190	(0.601)	0.0000	0.0000	264
31/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
31/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	185,750.0000	170,190.0000	(8.377)	0	0	0
31/05/2007	GOVI	2007/11/01			jGovi	264.8500	263.2580	(0.601)	0.0000	0.0000	118
31/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	26,048.0000	18,816.0000	(27.764)	0	0	0
31/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,548.0000	36,236.0000	31.538	0	0	0
31/05/2007	GOVI	2008/02/07			jGovi	271.0370	269.4100	(0.600)	0.0000	0.0000	30
31/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,495.0000	16,800.0000	34.454	0	0	0
31/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	72,865.0000	60,900.0000	(16.421)	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
31/05/2007	ILBI	2007/08/02			Index Future	252.2390	242.6620	(3.797)	0.0000	0.0000	0
31/05/2007	J153	2010/08/31			jSwap	9.1150	9.2080	1.020	0.0000	0.0000	0
31/05/2007	J157	2015/09/15			jSwap	8.6200	8.7040	0.974	0.0000	0.0000	0
31/05/2007	J186	2026/12/21			jSwap	8.0740	8.1620	1.090	0.0000	0.0000	0
31/05/2007	J201	2014/12/22			jSwap	8.6970	8.7760	0.908	0.0000	0.0000	0
31/05/2007	J203	2017/09/15			jSwap	8.4990	8.5830	0.988	0.0000	0.0000	0
31/05/2007	J204	2018/12/21			jSwap	8.4560	8.5360	0.946	0.0000	0.0000	0
31/05/2007	J207	2020/01/15			jSwap	8.3920	8.4720	0.953	0.0000	0.0000	0
31/05/2007	JBAR	2005/12/21			jBar	9.2700	9.3540	0.906	0.0000	0.0000	0
31/05/2007	JFRA	2007/08/02			jFra	9.4400	9.5260	0.911	0.0000	0.0000	0
31/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,726.0000	4,934.0000	4.401	0	0	0
31/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/05/2007	JFRA	2007/08/23			jFra	9.4600	9.5400	0.846	0.0000	0.0000	10
31/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	763.0000	678.0000	(11.140)	0	0	0
31/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	664.0000	740.0000	11.446	0	0	0
31/05/2007	JFRA	2007/11/01			jFra	9.4590	9.5600	1.068	0.0000	0.0000	0
31/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	20.0000	14.0000	(30.000)	0	0	0
31/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,149.0000	5,407.0000	5.011	0	0	0
31/05/2007	JFRA	2008/02/07			jFra	9.4110	9.5060	1.009	0.0000	0.0000	0
31/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,340.0000	14,201.0000	(0.969)	0	0	0
31/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,003.0000	19,094.0000	0.479	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
31/05/2007	JN02	2007/08/02			jNote	9.2200	9.3100	0.976	0.0000	0.0000	0
31/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,084.0000	8,837.0000	9.315	0	0	0
31/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	8,631.0000	7,750.0000	(10.207)	0	0	0
31/05/2007	JN02	2007/11/01			jNote	9.1260	9.2220	1.052	0.0000	0.0000	0
31/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	14,160.0000	15,045.0000	6.250	0	0	0
31/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	11,871.0000	11,015.0000	(7.211)	0	0	0
31/05/2007	JN02	2008/02/07			jNote	9.0110	9.1130	1.132	0.0000	0.0000	0
31/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	16,703.0000	17,594.0000	5.334	0	0	0
31/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	16,506.0000	15,559.0000	(5.737)	0	0	0
31/05/2007	JN05	2007/08/02			jNote	8.7480	8.8410	1.063	0.0000	0.0000	0
31/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,939.0000	2,611.0000	34.657	0	0	0
31/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	22,010.0000	18,927.0000	(14.007)	0	0	0
31/05/2007	JN05	2007/11/01			jNote	8.6790	8.7700	1.049	0.0000	0.0000	0
31/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	7,645.0000	8,932.0000	16.835	0	0	0
31/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	20,504.0000	18,125.0000	(11.603)	0	0	0
31/05/2007	JN05	2008/02/07			jNote	8.6000	8.6890	1.035	0.0000	0.0000	0
31/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	25,980.0000	23,640.0000	(9.007)	0	0	0
31/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	9,921.0000	11,182.0000	12.710	0	0	0
31/05/2007	JN10	2007/08/02			jNote	8.3730	8.4590	1.027	0.0000	0.0000	0
31/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	204.0000	388.0000	90.196	0	0	0
31/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	41,994.0000	36,307.0000	(13.542)	0	0	0
31/05/2007	JN10	2007/11/01			jNote	8.3180	8.4030	1.022	0.0000	0.0000	0
31/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	46,890.0000	41,603.0000	(11.275)	0	0	0
31/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,310.0000	1,857.0000	41.756	0	0	0
31/05/2007	JN10	2008/02/07			jNote	8.2570	8.3410	1.017	0.0000	0.0000	0
31/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,562.0000	3,304.0000	28.962	0	0	0
31/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	52,313.0000	47,262.0000	(9.655)	0	0	0

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31/05/2007	JROD	2007/05/31			jRod	8.6580	8.6575	(0.006)	0.0000	0.0000	0
31/05/2007	JROD	2007/06/29			jRod	8.7470	8.7520	0.057	0.0000	0.0000	0
31/05/2007	JROD	2007/07/31			jRod	8.9910	9.0220	0.345	0.0000	0.0000	0
31/05/2007	JROD	2007/08/31			jRod	8.9690	9.3540	4.293	0.0000	0.0000	0
31/05/2007	JROD	2007/09/28			jRod	9.1050	9.1520	0.516	0.0000	0.0000	0
31/05/2007	JROD	2007/10/31			jRod	9.2400	9.3000	0.649	0.0000	0.0000	0
31/05/2007	JROD	2007/11/30			jRod	9.1210	9.4380	3.475	0.0000	0.0000	0
31/05/2007	JROD	2007/12/31			jRod	9.2100	9.2700	0.651	0.0000	0.0000	0
31/05/2007	OTH1	2007/08/02			Index Future	254.8270	252.9590	(0.733)	0.0000	0.0000	15
31/05/2007	R153	2007/08/02			Bond Future	8.2600	8.3800	1.453	8.3500	8.3500	77
31/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,136.0000	4,338.0000	38.329	0	0	0
31/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	9,998.0000	7,763.0000	(22.354)	0	0	0
31/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,767.0000	2,544.0000	43.973	0	0	0
31/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	14,306.0000	11,646.0000	(18.594)	0	0	0
31/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	15,471.0000	12,722.0000	(17.769)	0	0	0
31/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,300.0000	1,907.0000	46.692	0	0	0
31/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	21,664.0000	18,579.0000	(14.240)	0	0	0
31/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	677.0000	1,030.0000	52.142	0	0	0
31/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	16,664.0000	13,834.0000	(16.983)	0	0	0
31/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,518.0000	2,207.0000	45.389	0	0	0
31/05/2007	R153	2007/11/01			Bond Future	8.2200	8.3200	1.217	0.0000	0.0000	0
31/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	8,302.0000	9,614.0000	15.803	0	0	0
31/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	9,097.0000	7,760.0000	(14.697)	0	0	0
31/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3,861.0000	3,134.0000	(18.829)	0	0	0
31/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	6,101.0000	5,082.0000	(16.702)	0	0	0
31/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	11,959.0000	13,590.0000	13.638	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
31/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	16,424.0000	18,346.0000	11.702	0	0	0
31/05/2007	R153	2008/02/07			Bond Future	8.1550	8.2250	0.858	0.0000	0.0000	0
31/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	10,252.0000	11,031.0000	7.599	0	0	0
31/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	12,541.0000	11,633.0000	(7.240)	0	0	0
31/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	7,171.0000	6,544.0000	(8.744)	0	0	0
31/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	13,362.0000	14,283.0000	6.893	0	0	0
31/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	9,613.0000	8,847.0000	(7.968)	0	0	0
31/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	17,000.0000	18,061.0000	6.241	0	0	0
31/05/2007	R157	2007/08/02			Bond Future	7.8450	7.9600	1.466	0.0000	0.0000	5
31/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	79,762.0000	71,727.0000	(10.074)	0	0	0
31/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,044.0000	3,050.0000	49.217	0	0	0
31/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	47,923.0000	40,718.0000	(15.035)	0	0	0
31/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	63,676.0000	55,934.0000	(12.158)	0	0	0
31/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,010.0000	1,560.0000	54.455	0	0	0
31/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	677.0000	1,067.0000	57.607	0	0	0
31/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	66,867.0000	59,047.0000	(11.695)	0	0	0
31/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	60,478.0000	52,817.0000	(12.667)	0	0	0
31/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	840.0000	1,309.0000	55.833	0	0	0
31/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	10,790.0000	7,554.0000	(29.991)	0	0	0
31/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	268.0000	444.0000	65.672	0	0	0
31/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	17,624.0000	22,599.0000	28.229	0	0	86
31/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1,445.0000	788.0000	(45.467)	0	0	0
31/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	45,022.0000	52,576.0000	16.778	0	0	0
31/05/2007	R157	2007/11/01			Bond Future	7.8000	7.9100	1.410	0.0000	0.0000	3
31/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	46,472.0000	52,440.0000	12.842	0	0	0
31/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12,266.0000	9,709.0000	(20.846)	0	0	0
31/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	7,222.0000	5,519.0000	(23.581)	0	0	0
31/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	33,488.0000	38,603.0000	15.274	0	0	0
31/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	33,488.0000	38,603.0000	15.274	0	0	0
31/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12,266.0000	9,709.0000	(20.846)	0	0	0
31/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	19,365.0000	15,828.0000	(18.265)	0	0	0
31/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	22,871.0000	27,005.0000	18.075	0	0	0

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31/05/2007	R157	2008/02/07			Bond Future	7.7500	7.8600	1.419	0.0000	0.0000	477
31/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	48,540.0000	53,722.0000	10.676	0	0	0
31/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	13,894.0000	11,610.0000	(16.439)	0	0	0
31/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	27,513.0000	31,278.0000	13.684	0	0	0
31/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	19,939.0000	16,969.0000	(14.895)	0	0	0
31/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	37,115.0000	41,610.0000	12.111	0	0	0
31/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	27,513.0000	23,813.0000	(13.448)	0	0	0
31/05/2007	R186	2007/08/02			Bond Future	7.5460	7.6750	1.710	0.0000	0.0000	6
31/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,582.0000	4,182.0000	61.967	0	0	0
31/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,229.0000	2,076.0000	68.918	0	0	0
31/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	85,075.0000	70,938.0000	(16.617)	0	0	0
31/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	116,054.0000	100,909.0000	(13.050)	0	0	0
31/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	110,896.0000	95,876.0000	(13.544)	0	0	0
31/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,015.0000	1,730.0000	70.443	0	0	0
31/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	105,709.0000	90,819.0000	(14.086)	0	0	0
31/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	809.0000	1,399.0000	72.930	0	0	0
31/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	136,643.0000	121,163.0000	(11.329)	0	0	0
31/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	307.0000	564.0000	83.713	0	0	0
31/05/2007	R186	2007/11/01			Bond Future	7.5000	7.6250	1.667	0.0000	0.0000	0
31/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	36,753.0000	44,551.0000	21.217	0	0	0
31/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	23,609.0000	18,162.0000	(23.072)	0	0	0
31/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	36,753.0000	29,312.0000	(20.246)	0	0	0
31/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	54,906.0000	64,698.0000	17.834	0	0	0
31/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	14,034.0000	10,373.0000	(26.087)	0	0	0
31/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	77,759.0000	89,337.0000	14.890	0	0	0
31/05/2007	R186	2008/02/07			Bond Future	7.4550	7.5650	1.476	0.0000	0.0000	0
31/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	30,038.0000	35,090.0000	16.819	0	0	0
31/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	43,423.0000	49,853.0000	14.808	0	0	0
31/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	48,929.0000	41,960.0000	(14.243)	0	0	0
31/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	60,537.0000	68,380.0000	12.956	0	0	0
31/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	35,008.0000	29,452.0000	(15.871)	0	0	0
31/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	65,514.0000	57,167.0000	(12.741)	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
31/05/2007	R196	2007/08/02			Bond Future	8.6050	8.7250	1.395	0.0000	0.0000	0
31/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	4,018.0000	3,000.0000	(25.336)	0	0	0
31/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,909.0000	2,637.0000	38.135	0	0	0
31/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,164.0000	7,548.0000	22.453	0	0	0
31/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	2,144.0000	1,479.0000	(31.017)	0	0	0
31/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	975.0000	613.0000	(37.128)	0	0	0
31/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,675.0000	4,756.0000	29.415	0	0	0
31/05/2007	R196	2007/11/01			Bond Future	8.4750	8.6060	1.546	0.0000	0.0000	0
31/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	2,818.0000	3,458.0000	22.711	0	0	0
31/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	4,159.0000	4,983.0000	19.812	0	0	0
31/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	4,469.0000	3,671.0000	(17.856)	0	0	0
31/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	5,858.0000	6,864.0000	17.173	0	0	0
31/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	6,217.0000	5,236.0000	(15.779)	0	0	0
31/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	3,065.0000	2,450.0000	(20.065)	0	0	0
31/05/2007	R196	2008/02/07			Bond Future	8.3310	8.4860	1.861	0.0000	0.0000	0
31/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	7,949.0000	7,019.0000	(11.700)	0	0	0
31/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	3,798.0000	4,407.0000	16.035	0	0	0
31/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	4,840.0000	5,554.0000	14.752	0	0	0
31/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	6,517.0000	5,693.0000	(12.644)	0	0	0
31/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	5,252.0000	4,535.0000	(13.652)	0	0	0
31/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	6,057.0000	6,879.0000	13.571	0	0	0
31/05/2007	R201	2007/08/02			Bond Future	7.8900	8.0200	1.648	0.0000	0.0000	0
31/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	35,684.0000	29,361.0000	(17.719)	0	0	0
31/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,776.0000	2,799.0000	57.601	0	0	0
31/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	60,940.0000	53,797.0000	(11.721)	0	0	0
31/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	272.0000	474.0000	74.265	0	0	0
31/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	595.0000	999.0000	67.899	0	0	0
31/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	866.0000	1,426.0000	64.665	0	0	0
31/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	48,120.0000	41,251.0000	(14.275)	0	0	0
31/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	718.0000	1,195.0000	66.435	0	0	0
31/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	45,587.0000	38,802.0000	(14.884)	0	0	0
31/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	50,667.0000	43,726.0000	(13.699)	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
31/05/2007	R201	2007/11/01			Bond Future	7.8100	7.9600	1.921	0.0000	0.0000	0
31/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	19,435.0000	24,016.0000	23.571	0	0	0
31/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	27,868.0000	33,443.0000	20.005	0	0	0
31/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	10,462.0000	7,742.0000	(25.999)	0	0	0
31/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	16,095.0000	12,381.0000	(23.075)	0	0	0
31/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	38,082.0000	44,525.0000	16.919	0	0	0
31/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6,374.0000	4,522.0000	(29.056)	0	0	0
31/05/2007	R201	2008/02/07			Bond Future	7.7400	7.8600	1.550	0.0000	0.0000	0
31/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	29,518.0000	33,394.0000	13.131	0	0	0
31/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	16,414.0000	13,813.0000	(15.846)	0	0	0
31/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	22,488.0000	19,264.0000	(14.337)	0	0	0
31/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	21,946.0000	25,198.0000	14.818	0	0	0
31/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	11,540.0000	9,527.0000	(17.444)	0	0	0
31/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	38,513.0000	42,976.0000	11.588	0	0	0
31/05/2007	R203	2007/08/02			Bond Future	7.7670	7.8850	1.519	0.0000	0.0000	0
31/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	63,947.0000	56,066.0000	(12.324)	0	0	0
31/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	686.0000	1,098.0000	60.058	0	0	0
31/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	67,072.0000	59,126.0000	(11.847)	0	0	0
31/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	566.0000	914.0000	61.484	0	0	0
31/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	70,187.0000	62,180.0000	(11.408)	0	0	0
31/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	451.0000	737.0000	63.415	0	0	0
31/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	82,687.0000	74,516.0000	(9.882)	0	0	0
31/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	170.0000	293.0000	72.353	0	0	0
31/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	51,578.0000	44,068.0000	(14.560)	0	0	0
31/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,440.0000	2,224.0000	54.444	0	0	0
31/05/2007	R203	2007/11/01			Bond Future	7.7110	7.8300	1.543	0.0000	0.0000	0
31/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	29,234.0000	34,395.0000	17.654	0	0	0
31/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	14,368.0000	11,265.0000	(21.597)	0	0	0
31/05/2007	R203	2008/02/07			Bond Future	7.6570	7.7500	1.215	0.0000	0.0000	0
31/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	22,284.0000	19,484.0000	(12.565)	0	0	0
31/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	33,157.0000	36,729.0000	10.773	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
31/05/2007	R204	2007/08/02			Bond Future	7.7620	7.8800	1.520	0.0000	0.0000	0
31/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,810.0000	3,944.0000	40.356	0	0	0
31/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	56,585.0000	48,856.0000	(13.659)	0	0	0
31/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	88,524.0000	79,909.0000	(9.732)	0	0	0
31/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	458.0000	704.0000	53.712	0	0	0
31/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	69,126.0000	60,918.0000	(11.874)	0	0	0
31/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	72,328.0000	64,029.0000	(11.474)	0	0	0
31/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,199.0000	1,762.0000	46.956	0	0	0
31/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	75,548.0000	67,168.0000	(11.092)	0	0	0
31/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,434.0000	2,088.0000	45.607	0	0	0
31/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	998.0000	1,480.0000	48.297	0	0	0
31/05/2007	R204	2007/11/01			Bond Future	7.7100	7.8300	1.556	0.0000	0.0000	0
31/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	23,143.0000	19,402.0000	(16.165)	0	0	0
31/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	39,022.0000	44,210.0000	13.295	0	0	0
31/05/2007	R204	2008/02/07			Bond Future	7.6590	7.7500	1.188	0.0000	0.0000	0
31/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	44,458.0000	48,040.0000	8.057	0	0	0
31/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	32,599.0000	29,473.0000	(9.589)	0	0	0
31/05/2007	R206	2007/08/02			Bond Future	7.8780	8.0100	1.676	0.0000	0.0000	0
31/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	6,422.0000	4,133.0000	(35.643)	0	0	0
31/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	20,880.0000	15,999.0000	(23.376)	0	0	0
31/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,741.0000	16,917.0000	32.776	0	0	0
31/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,796.0000	4,379.0000	56.617	0	0	0
31/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,502.0000	9,327.0000	43.448	0	0	0
31/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	12,479.0000	8,839.0000	(29.169)	0	0	0
31/05/2007	R206	2007/11/01			Bond Future	7.8040	7.9240	1.538	0.0000	0.0000	0
31/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	16,013.0000	19,130.0000	19.465	0	0	0
31/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	13,420.0000	10,804.0000	(19.493)	0	0	0
31/05/2007	R206	2008/02/07			Bond Future	7.7300	7.8540	1.604	0.0000	0.0000	0
31/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	18,011.0000	20,891.0000	15.990	0	0	0
31/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	18,941.0000	16,074.0000	(15.136)	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
31/05/2007	R207	2007/08/02			Bond Future	7.7030	7.8300	1.649	0.0000	0.0000	0
31/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	537.0000	1,007.0000	87.523	0	0	0
31/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	59,544.0000	50,273.0000	(15.570)	0	0	0
31/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	80,048.0000	70,408.0000	(12.043)	0	0	0
31/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	168.0000	343.0000	104.167	0	0	0
31/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	76,636.0000	67,029.0000	(12.536)	0	0	0
31/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	93,586.0000	83,875.0000	(10.377)	0	0	0
31/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	73,217.0000	63,651.0000	(13.065)	0	0	0
31/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	123.0000	256.0000	108.130	0	0	0
31/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	89.0000	190.0000	113.483	0	0	0
31/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	22.0000	52.0000	136.364	0	0	0
31/05/2007	R207	2007/11/01			Bond Future	7.6530	7.7800	1.659	0.0000	0.0000	0
31/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	28,492.0000	34,312.0000	20.427	0	0	0
31/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	16,658.0000	12,797.0000	(23.178)	0	0	0
31/05/2007	R207	2008/02/07			Bond Future	7.6030	7.7100	1.407	0.0000	0.0000	0
31/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	24,126.0000	20,460.0000	(15.195)	0	0	0
31/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	32,007.0000	36,438.0000	13.844	0	0	0
31/05/2007	R209	2007/08/02			Bond Future	7.2650	7.3850	1.652	0.0000	0.0000	314
31/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	37,382.0000	47,073.0000	25.924	0	0	0
31/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	2,747.0000	1,465.0000	(46.669)	0	0	0
31/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	7,971.0000	4,842.0000	(39.255)	0	0	0
31/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	61,363.0000	72,902.0000	18.804	0	0	0
31/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	19,732.0000	26,733.0000	35.480	0	0	0
31/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	18,108.0000	12,289.0000	(32.135)	0	0	0
31/05/2007	R209	2007/11/01			Bond Future	7.2250	7.3450	1.661	0.0000	0.0000	0
31/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	18,611.0000	14,021.0000	(24.663)	0	0	0
31/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	43,623.0000	51,926.0000	19.034	0	0	0
31/05/2007	R209	2008/02/07			Bond Future	7.1700	7.2900	1.674	0.0000	0.0000	0
31/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	48,662.0000	56,187.0000	15.464	0	0	0
31/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	29,710.0000	24,232.0000	(18.438)	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
31/05/2007	TRT1 2007/08/02			Index Future	255.9710	254.4260	(0.604)	0.0000	0.0000	500
Grand Total:										1,915