



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/05/2007

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
23/05/2007	ALBI	2007/08/02			Index Future	262.0190	261.2170	(0.306)	0.0000	0.0000	0
23/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	82,292.0000	74,923.0000	(8.955)	0	0	0
23/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,102.0000	2,753.0000	30.971	0	0	0
23/05/2007	ALBI	2007/11/01			Index Future	268.1080	267.3000	(0.301)	0.0000	0.0000	0
23/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	143,023.0000	135,363.0000	(5.356)	0	0	0
23/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,943.0000	2,363.0000	21.616	0	0	0
23/05/2007	ALBI	2008/02/07			Index Future	274.8130	274.0030	(0.295)	0.0000	0.0000	0
23/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,360.0000	1,604.0000	17.941	0	0	0
23/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	209,490.0000	201,634.0000	(3.750)	0	0	0
23/05/2007	CRD1	2007/08/02			Index Future	111.6150	111.1400	(0.426)	0.0000	0.0000	10
23/05/2007	GOVI	2007/08/02			jGovi	262.4670	261.7110	(0.288)	0.0000	0.0000	198
23/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	219,670.0000	212,110.0000	(3.442)	0	0	0
23/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
23/05/2007	GOVI	2007/11/01			jGovi	268.3210	267.5475	(0.288)	0.0000	0.0000	59
23/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,590.0000	49,570.0000	(9.196)	0	0	0
23/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	21,380.0000	24,095.0000	12.699	0	0	0
23/05/2007	GOVI	2008/02/07			jGovi	274.5780	273.7900	(0.287)	0.0000	0.0000	30
23/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	108,553.0000	102,218.0000	(5.836)	0	0	0
23/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,773.0000	14,318.0000	12.096	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
23/05/2007	ILBI	2007/08/02			Index Future	280.7040	279.9830	(0.257)	0.0000	0.0000	0
23/05/2007	J153	2010/08/31			jSwap	8.9030	8.9430	0.449	0.0000	0.0000	0
23/05/2007	J157	2015/09/15			jSwap	8.4020	8.4330	0.369	0.0000	0.0000	0
23/05/2007	J186	2026/12/21			jSwap	7.8560	7.8940	0.484	0.0000	0.0000	0
23/05/2007	J201	2014/12/22			jSwap	8.4850	8.5130	0.330	0.0000	0.0000	0
23/05/2007	J203	2017/09/15			jSwap	8.2910	8.3170	0.314	0.0000	0.0000	0
23/05/2007	J204	2018/12/21			jSwap	8.2450	8.2810	0.437	0.0000	0.0000	0
23/05/2007	J207	2020/01/15			jSwap	8.1740	8.2160	0.514	0.0000	0.0000	0
23/05/2007	JBAR	2005/12/21			jBar	9.2580	9.2750	0.184	0.0000	0.0000	0
23/05/2007	JFRA	2007/08/02			jFra	9.3260	9.3450	0.204	0.0000	0.0000	0
23/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,451.0000	4,497.0000	1.033	0	0	0
23/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	2.0000	1.0000	(50.000)	0	0	0
23/05/2007	JFRA	2007/08/23			jFra	0.0000	9.3600	100.000	0.0000	0.0000	0
23/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	0.0000	10,198.0000	100.000	0	0	0
23/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	0.0000	9,836.0000	100.000	0	0	0
23/05/2007	JFRA	2007/11/01			jFra	9.3100	9.3360	0.279	0.0000	0.0000	0
23/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,775.0000	4,840.0000	1.361	0	0	0
23/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	34.0000	31.0000	(8.824)	0	0	0
23/05/2007	JFRA	2008/02/07			jFra	9.2010	9.2370	0.391	0.0000	0.0000	0
23/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,988.0000	19,001.0000	0.068	0	0	0
23/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,838.0000	14,765.0000	(0.492)	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
23/05/2007	JN02	2007/08/02			jNote	9.0060	9.0360	0.333	0.0000	0.0000	0
23/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	11,277.0000	10,899.0000	(3.352)	0	0	0
23/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,833.0000	7,003.0000	2.488	0	0	0
23/05/2007	JN02	2007/11/01			jNote	8.8880	8.9260	0.428	0.0000	0.0000	0
23/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	14,389.0000	13,983.0000	(2.822)	0	0	0
23/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,346.0000	12,633.0000	2.325	0	0	0
23/05/2007	JN02	2008/02/07			jNote	8.7500	8.7960	0.526	0.0000	0.0000	0
23/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	19,263.0000	18,775.0000	(2.533)	0	0	0
23/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,738.0000	15,084.0000	2.348	0	0	0
23/05/2007	JN05	2007/08/02			jNote	8.4940	8.5350	0.483	0.0000	0.0000	0
23/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	925.0000	1,053.0000	13.838	0	0	0
23/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	31,323.0000	29,776.0000	(4.939)	0	0	0
23/05/2007	JN05	2007/11/01			jNote	8.4160	8.4600	0.523	0.0000	0.0000	0
23/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	28,396.0000	27,009.0000	(4.884)	0	0	0
23/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,861.0000	5,269.0000	8.393	0	0	0
23/05/2007	JN05	2008/02/07			jNote	8.3320	8.3770	0.540	0.0000	0.0000	0
23/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,882.0000	7,342.0000	6.684	0	0	0
23/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	33,871.0000	32,487.0000	(4.086)	0	0	0
23/05/2007	JN10	2007/08/02			jNote	8.1580	8.1840	0.319	0.0000	0.0000	0
23/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	48.0000	58.0000	20.833	0	0	0
23/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,730.0000	54,913.0000	(3.203)	0	0	0
23/05/2007	JN10	2007/11/01			jNote	8.0990	8.1270	0.346	0.0000	0.0000	0
23/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	533.0000	601.0000	12.758	0	0	0
23/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	61,368.0000	59,463.0000	(3.104)	0	0	0
23/05/2007	JN10	2008/02/07			jNote	8.0350	8.0650	0.373	0.0000	0.0000	0
23/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	66,582.0000	64,595.0000	(2.984)	0	0	0
23/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,291.0000	1,422.0000	10.147	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
23/05/2007	JROD	2007/05/31			jRod	8.6630	8.6620	(0.012)	0.0000	0.0000	0
23/05/2007	JROD	2007/06/29			jRod	8.7890	8.7880	(0.011)	0.0000	0.0000	0
23/05/2007	JROD	2007/07/31			jRod	9.0490	9.0530	0.044	0.0000	0.0000	0
23/05/2007	JROD	2007/08/31			jRod	8.9950	8.9990	0.044	0.0000	0.0000	0
23/05/2007	JROD	2007/09/28			jRod	9.1260	9.1290	0.033	0.0000	0.0000	0
23/05/2007	JROD	2007/10/31			jRod	9.2550	9.2560	0.011	0.0000	0.0000	0
23/05/2007	JROD	2007/11/30			jRod	9.1300	9.1290	(0.011)	0.0000	0.0000	0
23/05/2007	JROD	2007/12/31			jRod	9.2170	9.2150	(0.022)	0.0000	0.0000	0
23/05/2007	OTH1	2007/08/02			Index Future	259.1520	258.0670	(0.419)	0.0000	0.0000	15
23/05/2007	R153	2007/08/02			Bond Future	7.9900	8.0200	0.375	0.0000	0.0000	198
23/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	592.0000	645.0000	8.953	0	0	0
23/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,172.0000	15,433.0000	(4.570)	0	0	0
23/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,434.0000	21,628.0000	(3.593)	0	0	0
23/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,527.0000	1,656.0000	8.448	0	0	0
23/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	698.0000	760.0000	8.883	0	0	0
23/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	820.0000	893.0000	8.902	0	0	0
23/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,143.0000	20,348.0000	(3.760)	0	0	0
23/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	299.0000	327.0000	9.365	0	0	0
23/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,069.0000	28,229.0000	(2.890)	0	0	0
23/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,739.0000	22,925.0000	(3.429)	0	0	0
23/05/2007	R153	2007/11/01			Bond Future	7.9300	7.9600	0.378	0.0000	0.0000	0
23/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,391.0000	14,728.0000	2.342	0	0	0
23/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16,263.0000	15,797.0000	(2.865)	0	0	0
23/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,379.0000	11,662.0000	2.487	0	0	0
23/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	19,905.0000	19,385.0000	(2.612)	0	0	0
23/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,891.0000	18,284.0000	2.197	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
23/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	13,058.0000	12,648.0000	(3.140)	0	0	0
23/05/2007	R153	2008/02/07			Bond Future	7.8350	7.7300	(1.340)	0.0000	0.0000	0
23/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,910.0000	19,597.0000	(6.279)	0	0	0
23/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	18,837.0000	20,085.0000	6.625	0	0	0
23/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	21,874.0000	23,246.0000	6.272	0	0	0
23/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,136.0000	14,071.0000	(7.036)	0	0	0
23/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	25,183.0000	26,679.0000	5.941	0	0	0
23/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,865.0000	16,677.0000	(6.650)	0	0	0
23/05/2007	R157	2007/08/02			Bond Future	7.6050	7.6450	0.526	0.0000	0.0000	5
23/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,308.0000	74,466.0000	(3.676)	0	0	0
23/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	486.0000	557.0000	14.609	0	0	0
23/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,001.0000	1,141.0000	13.986	0	0	0
23/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	30,900.0000	33,103.0000	7.129	0	0	0
23/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	4,677.0000	3,967.0000	(15.181)	0	0	96
23/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	124.0000	143.0000	15.323	0	0	0
23/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,867.0000	81,002.0000	(3.416)	0	0	0
23/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,972.0000	94,078.0000	(2.984)	0	0	0
23/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	322.0000	370.0000	14.907	0	0	0
23/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	64,234.0000	61,462.0000	(4.315)	0	0	0
23/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	404.0000	463.0000	14.604	0	0	0
23/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	20,727.0000	18,874.0000	(8.940)	0	0	0
23/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,593.0000	77,739.0000	(3.541)	0	0	0
23/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,207.0000	11,267.0000	10.385	0	0	86
23/05/2007	R157	2007/11/01			Bond Future	7.5550	7.5950	0.529	0.0000	0.0000	0
23/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	12,056.0000	13,100.0000	8.660	0	0	0
23/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9,435.0000	8,499.0000	(9.921)	0	0	0
23/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	16,346.0000	14,982.0000	(8.345)	0	0	0
23/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	16,346.0000	14,982.0000	(8.345)	0	0	0
23/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	20,270.0000	21,750.0000	7.301	0	0	0
23/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	20,270.0000	21,750.0000	7.301	0	0	0
23/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	31,387.0000	33,296.0000	6.082	0	0	0
23/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	25,848.0000	24,048.0000	(6.964)	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
23/05/2007	R157	2008/02/07			Bond Future	7.4950	7.4810	(0.187)	0.0000	0.0000	477
23/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	15,709.0000	15,305.0000	(2.572)	0	0	0
23/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	33,266.0000	32,637.0000	(1.891)	0	0	0
23/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	33,231.0000	33,798.0000	1.706	0	0	0
23/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,142.0000	16,485.0000	2.125	0	0	0
23/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	23,407.0000	22,890.0000	(2.209)	0	0	0
23/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	23,754.0000	24,208.0000	1.911	0	0	0
23/05/2007	R186	2007/08/02			Bond Future	7.2710	7.3290	0.798	0.0000	0.0000	6
23/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	307.0000	391.0000	27.362	0	0	0
23/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	150,079.0000	142,768.0000	(4.871)	0	0	0
23/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	118,046.0000	110,909.0000	(6.046)	0	0	0
23/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,027.0000	1,285.0000	25.122	0	0	0
23/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	144,798.0000	137,507.0000	(5.035)	0	0	0
23/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	170,973.0000	163,610.0000	(4.307)	0	0	0
23/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	390.0000	495.0000	26.923	0	0	0
23/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	139,481.0000	132,212.0000	(5.211)	0	0	0
23/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	475.0000	601.0000	26.526	0	0	0
23/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	111.0000	144.0000	29.730	0	0	0
23/05/2007	R186	2007/11/01			Bond Future	7.2240	7.2810	0.789	0.0000	0.0000	0
23/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,710.0000	20,255.0000	21.215	0	0	0
23/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	20,029.0000	16,314.0000	(18.548)	0	0	0
23/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	7,505.0000	5,680.0000	(24.317)	0	0	0
23/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	40,444.0000	34,895.0000	(13.720)	0	0	0
23/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,828.0000	7,540.0000	29.375	0	0	0
23/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	36,614.0000	42,049.0000	14.844	0	0	0
23/05/2007	R186	2008/02/07			Bond Future	7.1790	7.2370	0.808	0.0000	0.0000	0
23/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,558.0000	21,864.0000	17.814	0	0	0
23/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	27,572.0000	23,508.0000	(14.740)	0	0	0
23/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,936.0000	9,763.0000	23.022	0	0	0
23/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,795.0000	3,606.0000	29.016	0	0	0
23/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	47,985.0000	42,442.0000	(11.552)	0	0	0
23/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	72,814.0000	66,254.0000	(9.009)	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
23/05/2007	R196	2007/08/02			Bond Future	8.2990	8.3350	0.434	0.0000	0.0000	0
23/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,383.0000	6,946.0000	(5.919)	0	0	0
23/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2,683.0000	2,425.0000	(9.616)	0	0	0
23/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,718.0000	4,360.0000	(7.588)	0	0	0
23/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,778.0000	1,948.0000	9.561	0	0	0
23/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,401.0000	3,670.0000	7.909	0	0	0
23/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	803.0000	893.0000	11.208	0	0	0
23/05/2007	R196	2007/11/01			Bond Future	8.1430	8.1760	0.405	0.0000	0.0000	0
23/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,211.0000	13,366.0000	1.173	0	0	0
23/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,742.0000	11,882.0000	1.192	0	0	0
23/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	17,912.0000	17,628.0000	(1.586)	0	0	0
23/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	16,176.0000	15,906.0000	(1.669)	0	0	0
23/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	14,543.0000	14,287.0000	(1.760)	0	0	0
23/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,388.0000	10,515.0000	1.223	0	0	0
23/05/2007	R196	2008/02/07			Bond Future	7.9840	8.0140	0.376	0.0000	0.0000	0
23/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20,609.0000	20,409.0000	(0.970)	0	0	0
23/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	21,964.0000	21,758.0000	(0.938)	0	0	0
23/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,303.0000	19,109.0000	(1.005)	0	0	0
23/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,357.0000	14,450.0000	0.648	0	0	0
23/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,475.0000	15,574.0000	0.640	0	0	0
23/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,651.0000	16,757.0000	0.637	0	0	0
23/05/2007	R201	2007/08/02			Bond Future	7.6250	7.6750	0.656	0.0000	0.0000	0
23/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	113.0000	137.0000	21.239	0	0	0
23/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,880.0000	60,058.0000	(4.488)	0	0	0
23/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,958.0000	73,097.0000	(3.767)	0	0	0
23/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	302.0000	364.0000	20.530	0	0	0
23/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,264.0000	57,454.0000	(4.663)	0	0	0
23/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	366.0000	440.0000	20.219	0	0	0
23/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	49,858.0000	47,122.0000	(5.488)	0	0	0
23/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	249.0000	300.0000	20.482	0	0	0
23/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	774.0000	922.0000	19.121	0	0	0
23/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,499.0000	62,666.0000	(4.325)	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
23/05/2007	R201	2007/11/01			Bond Future	7.5450	7.5950	0.663	0.0000	0.0000	0
23/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	24,683.0000	26,574.0000	7.661	0	0	0
23/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	7,832.0000	6,899.0000	(11.913)	0	0	0
23/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,524.0000	10,566.0000	10.941	0	0	0
23/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	21,040.0000	19,259.0000	(8.465)	0	0	0
23/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,967.0000	17,436.0000	9.200	0	0	0
23/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	13,417.0000	12,064.0000	(10.084)	0	0	0
23/05/2007	R201	2008/02/07			Bond Future	7.4600	7.5350	1.005	0.0000	0.0000	0
23/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	17,129.0000	19,118.0000	11.612	0	0	0
23/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,333.0000	17,195.0000	(11.059)	0	0	0
23/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,113.0000	24,490.0000	(9.674)	0	0	0
23/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,263.0000	12,767.0000	13.353	0	0	0
23/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,082.0000	11,437.0000	(12.575)	0	0	0
23/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,747.0000	27,229.0000	10.029	0	0	0
23/05/2007	R203	2007/08/02			Bond Future	7.5300	7.5880	0.770	0.0000	0.0000	0
23/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	78.0000	100.0000	28.205	0	0	0
23/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	99,519.0000	95,366.0000	(4.173)	0	0	0
23/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,700.0000	79,593.0000	(4.907)	0	0	0
23/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	270.0000	338.0000	25.185	0	0	0
23/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	213.0000	268.0000	25.822	0	0	0
23/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	86,874.0000	82,754.0000	(4.743)	0	0	0
23/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,513.0000	76,420.0000	(5.084)	0	0	0
23/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	327.0000	409.0000	25.076	0	0	0
23/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	67,758.0000	63,748.0000	(5.918)	0	0	0
23/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	696.0000	861.0000	23.707	0	0	0
23/05/2007	R203	2007/11/01			Bond Future	7.4720	7.5300	0.776	0.0000	0.0000	0
23/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	13,211.0000	15,205.0000	15.093	0	0	0
23/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15,205.0000	13,075.0000	(14.009)	0	0	0
23/05/2007	R203	2008/02/07			Bond Future	7.4200	7.4790	0.795	0.0000	0.0000	0
23/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	15,677.0000	17,546.0000	11.922	0	0	0
23/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	21,273.0000	19,011.0000	(10.633)	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
23/05/2007	R204	2007/08/02			Bond Future	7.5210	7.5680	0.625	0.0000	0.0000	0
23/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	86,909.0000	83,398.0000	(4.040)	0	0	0
23/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	795.0000	911.0000	14.591	0	0	0
23/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,212.0000	86,683.0000	(3.912)	0	0	0
23/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	547.0000	630.0000	15.174	0	0	0
23/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	661.0000	759.0000	14.826	0	0	0
23/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,518.0000	89,974.0000	(3.790)	0	0	0
23/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,601.0000	1,817.0000	13.492	0	0	0
23/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	73,797.0000	70,387.0000	(4.621)	0	0	0
23/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,735.0000	103,148.0000	(3.361)	0	0	0
23/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	247.0000	286.0000	15.789	0	0	0
23/05/2007	R204	2007/11/01			Bond Future	7.4670	7.5150	0.643	0.0000	0.0000	0
23/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	13,016.0000	14,755.0000	13.360	0	0	0
23/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	15,541.0000	13,610.0000	(12.425)	0	0	0
23/05/2007	R204	2008/02/07			Bond Future	7.4180	7.4650	0.634	0.0000	0.0000	0
23/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	20,995.0000	19,015.0000	(9.431)	0	0	0
23/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	14,808.0000	16,380.0000	10.616	0	0	0
23/05/2007	R206	2007/08/02			Bond Future	7.6120	7.6710	0.775	0.0000	0.0000	0
23/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,226.0000	19,911.0000	(10.416)	0	0	0
23/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,433.0000	29,775.0000	(8.195)	0	0	0
23/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,061.0000	3,689.0000	20.516	0	0	0
23/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,159.0000	1,445.0000	24.676	0	0	0
23/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,809.0000	7,945.0000	16.684	0	0	0
23/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,679.0000	11,870.0000	(13.225)	0	0	0
23/05/2007	R206	2007/11/01			Bond Future	7.5340	7.5930	0.783	0.0000	0.0000	0
23/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	19,411.0000	17,616.0000	(9.247)	0	0	0
23/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,954.0000	10,029.0000	12.006	0	0	0
23/05/2007	R206	2008/02/07			Bond Future	7.4610	7.5210	0.804	0.0000	0.0000	0
23/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,966.0000	12,007.0000	9.493	0	0	0
23/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	24,506.0000	22,718.0000	(7.296)	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
23/05/2007	R207	2007/08/02			Bond Future	7.4630	7.5110	0.643	0.0000	0.0000	0
23/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	41.0000	54.0000	31.707	0	0	0
23/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,977.0000	74,235.0000	(4.799)	0	0	0
23/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	95,327.0000	91,546.0000	(3.966)	0	0	0
23/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	197.0000	248.0000	25.888	0	0	0
23/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	91,879.0000	88,102.0000	(4.111)	0	0	0
23/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	58.0000	74.0000	27.586	0	0	0
23/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	30.0000	38.0000	26.667	0	0	0
23/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	98,761.0000	94,977.0000	(3.831)	0	0	0
23/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
23/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	112,344.0000	108,553.0000	(3.374)	0	0	0
23/05/2007	R207	2007/11/01			Bond Future	7.4110	7.4580	0.634	0.0000	0.0000	0
23/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	17,183.0000	15,049.0000	(12.419)	0	0	0
23/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	10,211.0000	11,767.0000	15.238	0	0	0
23/05/2007	R207	2008/02/07			Bond Future	7.3630	7.4100	0.638	0.0000	0.0000	0
23/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	11,947.0000	13,410.0000	12.246	0	0	0
23/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	22,559.0000	20,365.0000	(9.726)	0	0	0
23/05/2007	R209	2007/08/02			Bond Future	6.9650	7.0450	1.149	0.0000	0.0000	314
23/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,799.0000	18,041.0000	(20.869)	0	0	0
23/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	36,019.0000	42,313.0000	17.474	0	0	0
23/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,347.0000	10,837.0000	29.831	0	0	0
23/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	40,135.0000	33,520.0000	(16.482)	0	0	0
23/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,814.0000	8,003.0000	(25.994)	0	0	0
23/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	18,798.0000	23,145.0000	23.125	0	0	0
23/05/2007	R209	2007/11/01			Bond Future	6.9200	7.0000	1.156	0.0000	0.0000	0
23/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,207.0000	12,149.0000	48.032	0	0	0
23/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	17,372.0000	12,149.0000	(30.066)	0	0	0
23/05/2007	R209	2008/02/07			Bond Future	6.8700	6.9500	1.164	0.0000	0.0000	0
23/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,476.0000	13,041.0000	37.621	0	0	0
23/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	24,403.0000	18,737.0000	(23.218)	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
23/05/2007	TRT1 2007/08/02			Index Future	259.3500	258.5900	(0.293)	0.0000	0.0000	500
Grand Total:										1,994