



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/05/2007

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
25/05/2007	ALBI	2007/08/02			Index Future	260.3030	259.9110	(0.151)	0.0000	0.0000	0
25/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	66,747.0000	63,270.0000	(5.209)	0	0	0
25/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	3,717.0000	4,160.0000	11.918	0	0	0
25/05/2007	ALBI	2007/11/01			Index Future	266.3870	265.9870	(0.150)	0.0000	0.0000	0
25/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	126,808.0000	123,074.0000	(2.945)	0	0	0
25/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,938.0000	3,204.0000	9.054	0	0	0
25/05/2007	ALBI	2008/02/07			Index Future	273.0820	272.6680	(0.152)	0.0000	0.0000	0
25/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	192,752.0000	188,767.0000	(2.067)	0	0	0
25/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,932.0000	2,087.0000	8.023	0	0	0
25/05/2007	CRD1	2007/08/02			Index Future	110.8180	110.7520	(0.060)	0.0000	0.0000	10
25/05/2007	GOVI	2007/08/02			jGovi	260.7930	260.4940	(0.115)	0.0000	0.0000	198
25/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	202,930.0000	199,940.0000	(1.473)	0	0	0
25/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
25/05/2007	GOVI	2007/11/01			jGovi	266.6090	266.3030	(0.115)	0.0000	0.0000	118
25/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,750.0000	21,273.0000	(23.341)	0	0	0
25/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	43,840.0000	34,303.0000	(21.754)	0	0	0
25/05/2007	GOVI	2008/02/07			jGovi	272.8300	272.5180	(0.114)	0.0000	0.0000	30
25/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,417.0000	9,572.0000	(41.695)	0	0	0
25/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	94,717.0000	84,752.0000	(10.521)	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
25/05/2007	ILBI	2007/08/02			Index Future	279.9760	280.3050	0.118	0.0000	0.0000	0
25/05/2007	J153	2010/08/31			jSwap	8.9960	9.0160	0.222	0.0000	0.0000	0
25/05/2007	J157	2015/09/15			jSwap	8.4970	8.5300	0.388	0.0000	0.0000	0
25/05/2007	J186	2026/12/21			jSwap	7.9640	7.9980	0.427	0.0000	0.0000	0
25/05/2007	J201	2014/12/22			jSwap	8.5790	8.6050	0.303	0.0000	0.0000	0
25/05/2007	J203	2017/09/15			jSwap	8.3830	8.4180	0.418	0.0000	0.0000	0
25/05/2007	J204	2018/12/21			jSwap	8.3400	8.3790	0.468	0.0000	0.0000	0
25/05/2007	J207	2020/01/15			jSwap	8.2740	8.3150	0.496	0.0000	0.0000	0
25/05/2007	JBAR	2005/12/21			jBar	9.2750	9.2790	0.043	0.0000	0.0000	0
25/05/2007	JFRA	2007/08/02			jFra	9.3760	9.3760	-	0.0000	0.0000	0
25/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
25/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,571.0000	4,571.0000	-	0	0	0
25/05/2007	JFRA	2007/08/23			jFra	9.3800	9.3800	-	0.0000	0.0000	10
25/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	9,819.0000	605.0000	(93.838)	0	0	0
25/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	10,105.0000	877.0000	(91.321)	0	0	0
25/05/2007	JFRA	2007/11/01			jFra	9.3580	9.3520	(0.064)	0.0000	0.0000	0
25/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,895.0000	4,880.0000	(0.306)	0	0	0
25/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	29.0000	29.0000	-	0	0	0
25/05/2007	JFRA	2008/02/07			jFra	9.2810	9.2700	(0.119)	0.0000	0.0000	0
25/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,683.0000	14,663.0000	(0.136)	0	0	0
25/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,026.0000	18,980.0000	(0.242)	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
25/05/2007	JN02	2007/08/02			jNote	9.0810	9.0860	0.055	0.0000	0.0000	0
25/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10,373.0000	10,260.0000	(1.089)	0	0	0
25/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,296.0000	7,274.0000	(0.302)	0	0	0
25/05/2007	JN02	2007/11/01			jNote	8.9750	8.9880	0.145	0.0000	0.0000	0
25/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13,480.0000	13,318.0000	(1.202)	0	0	0
25/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	13,023.0000	13,098.0000	0.576	0	0	0
25/05/2007	JN02	2008/02/07			jNote	8.8540	8.8770	0.260	0.0000	0.0000	0
25/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	15,536.0000	15,699.0000	1.049	0	0	0
25/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	18,177.0000	17,924.0000	(1.392)	0	0	0
25/05/2007	JN05	2007/08/02			jNote	8.5960	8.6260	0.349	0.0000	0.0000	0
25/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	27,527.0000	26,425.0000	(4.003)	0	0	0
25/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,289.0000	1,403.0000	8.844	0	0	0
25/05/2007	JN05	2007/11/01			jNote	8.5220	8.5550	0.387	0.0000	0.0000	0
25/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	5,905.0000	6,249.0000	5.826	0	0	0
25/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	25,122.0000	24,129.0000	(3.953)	0	0	0
25/05/2007	JN05	2008/02/07			jNote	8.4420	8.4790	0.438	0.0000	0.0000	0
25/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	30,549.0000	29,462.0000	(3.558)	0	0	0
25/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	8,061.0000	8,480.0000	5.198	0	0	0
25/05/2007	JN10	2007/08/02			jNote	8.2520	8.2880	0.436	0.0000	0.0000	0
25/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	99.0000	128.0000	29.293	0	0	0
25/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	50,244.0000	47,796.0000	(4.872)	0	0	0
25/05/2007	JN10	2007/11/01			jNote	8.1960	8.2330	0.451	0.0000	0.0000	0
25/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	820.0000	957.0000	16.707	0	0	0
25/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	54,874.0000	52,450.0000	(4.417)	0	0	0
25/05/2007	JN10	2008/02/07			jNote	8.1340	8.1750	0.504	0.0000	0.0000	0
25/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,787.0000	2,031.0000	13.654	0	0	0
25/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	60,123.0000	57,519.0000	(4.331)	0	0	0

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25/05/2007	JROD	2007/05/31			jRod	8.6600	8.6590	(0.012)	0.0000	0.0000	0
25/05/2007	JROD	2007/06/29			jRod	8.7810	8.7720	(0.102)	0.0000	0.0000	0
25/05/2007	JROD	2007/07/31			jRod	9.0430	9.0290	(0.155)	0.0000	0.0000	0
25/05/2007	JROD	2007/08/31			jRod	8.9950	8.9880	(0.078)	0.0000	0.0000	0
25/05/2007	JROD	2007/09/28			jRod	9.1270	9.1230	(0.044)	0.0000	0.0000	0
25/05/2007	JROD	2007/10/31			jRod	9.2560	9.2580	0.022	0.0000	0.0000	0
25/05/2007	JROD	2007/11/30			jRod	9.1300	9.1340	0.044	0.0000	0.0000	0
25/05/2007	JROD	2007/12/31			jRod	9.2170	9.2230	0.065	0.0000	0.0000	0
25/05/2007	OTH1	2007/08/02			Index Future	257.0500	256.5750	(0.185)	0.0000	0.0000	15
25/05/2007	R153	2007/08/02			Bond Future	8.1200	8.1300	0.123	0.0000	0.0000	155
25/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	17,811.0000	17,539.0000	(1.527)	0	0	0
25/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,244.0000	1,261.0000	1.367	0	0	0
25/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	13,132.0000	12,878.0000	(1.934)	0	0	0
25/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,243.0000	2,277.0000	1.516	0	0	0
25/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	25,487.0000	25,202.0000	(1.118)	0	0	0
25/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	473.0000	477.0000	0.846	0	0	0
25/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	911.0000	921.0000	1.098	0	0	0
25/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,066.0000	1,079.0000	1.220	0	0	0
25/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	20,302.0000	20,024.0000	(1.369)	0	0	0
25/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	19,046.0000	18,771.0000	(1.444)	0	0	0
25/05/2007	R153	2007/11/01			Bond Future	8.0800	8.0900	0.124	0.0000	0.0000	0
25/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	20,059.0000	14,182.0000	(29.299)	0	0	0
25/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	16,280.0000	10,124.0000	(37.813)	0	0	0
25/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	11,219.0000	5,076.0000	(54.755)	0	0	0
25/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	14,145.0000	7,723.0000	(45.401)	0	0	0
25/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	12,992.0000	6,882.0000	(47.029)	0	0	0

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25/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	17,511.0000	11,135.0000	(36.411)	0	0	0
25/05/2007	R153	2008/02/07			Bond Future	7.8150	8.0250	2.687	0.0000	0.0000	0
25/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	19,002.0000	8,510.0000	(55.215)	0	0	0
25/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,587.0000	15,197.0000	(26.182)	0	0	0
25/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,567.0000	11,822.0000	(32.703)	0	0	0
25/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	22,062.0000	11,216.0000	(49.161)	0	0	0
25/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	25,396.0000	14,407.0000	(43.271)	0	0	0
25/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	14,862.0000	8,975.0000	(39.611)	0	0	0
25/05/2007	R157	2007/08/02			Bond Future	7.7250	7.7450	0.259	0.0000	0.0000	5
25/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	202.0000	212.0000	4.950	0	0	0
25/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	88,336.0000	86,901.0000	(1.624)	0	0	0
25/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	72,107.0000	70,692.0000	(1.962)	0	0	0
25/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	56,041.0000	54,672.0000	(2.443)	0	0	0
25/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	756.0000	794.0000	5.026	0	0	0
25/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	2,845.0000	2,565.0000	(9.842)	0	0	96
25/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	75,339.0000	73,919.0000	(1.885)	0	0	0
25/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	509.0000	533.0000	4.715	0	0	0
25/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	631.0000	662.0000	4.913	0	0	0
25/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	13,740.0000	14,333.0000	4.316	0	0	86
25/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	15,546.0000	14,694.0000	(5.481)	0	0	0
25/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	68,864.0000	67,456.0000	(2.045)	0	0	0
25/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	37,782.0000	38,947.0000	3.083	0	0	0
25/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,522.0000	1,598.0000	4.993	0	0	0
25/05/2007	R157	2007/11/01			Bond Future	7.6800	7.7000	0.260	0.0000	0.0000	0
25/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	25,178.0000	29,442.0000	16.935	0	0	0
25/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	37,599.0000	41,553.0000	10.516	0	0	0
25/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12,392.0000	15,244.0000	23.015	0	0	0
25/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	6,784.0000	9,327.0000	37.485	0	0	0
25/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	15,595.0000	19,751.0000	26.650	0	0	0
25/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	20,525.0000	23,270.0000	13.374	0	0	0
25/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12,392.0000	15,244.0000	23.015	0	0	0
25/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	25,178.0000	29,442.0000	16.935	0	0	0

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25/05/2007	R157	2008/02/07			Bond Future	7.5460	7.6500	1.378	0.0000	0.0000	477
25/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	16,984.0000	24,567.0000	44.648	0	0	0
25/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	30,977.0000	31,403.0000	1.375	0	0	0
25/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	25,085.0000	33,498.0000	33.538	0	0	0
25/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	21,903.0000	23,157.0000	5.725	0	0	0
25/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	35,356.0000	44,260.0000	25.184	0	0	0
25/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	14,704.0000	16,449.0000	11.868	0	0	0
25/05/2007	R186	2007/08/02			Bond Future	7.4000	7.4420	0.568	0.0000	0.0000	6
25/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	804.0000	936.0000	16.418	0	0	0
25/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,691.0000	1,956.0000	15.671	0	0	0
25/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	123,445.0000	118,314.0000	(4.157)	0	0	0
25/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	528.0000	617.0000	16.856	0	0	0
25/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	128,707.0000	123,554.0000	(4.004)	0	0	0
25/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	102,346.0000	97,347.0000	(4.884)	0	0	0
25/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	664.0000	774.0000	16.566	0	0	0
25/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	133,935.0000	128,761.0000	(3.863)	0	0	0
25/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	199.0000	235.0000	18.090	0	0	0
25/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	154,696.0000	149,469.0000	(3.379)	0	0	0
25/05/2007	R186	2007/11/01			Bond Future	7.3540	7.3960	0.571	0.0000	0.0000	0
25/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	25,432.0000	47,870.0000	88.227	0	0	0
25/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	12,278.0000	29,458.0000	139.925	0	0	0
25/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	49,458.0000	69,057.0000	39.628	0	0	0
25/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	3,876.0000	18,218.0000	370.021	0	0	0
25/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	10,265.0000	31,429.0000	206.176	0	0	0
25/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	28,408.0000	44,314.0000	55.991	0	0	0
25/05/2007	R186	2008/02/07			Bond Future	7.3100	7.3520	0.575	0.0000	0.0000	0
25/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	26,530.0000	54,022.0000	103.626	0	0	0
25/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	18,982.0000	41,228.0000	117.195	0	0	0
25/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	35,978.0000	56,487.0000	57.004	0	0	0
25/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	12,491.0000	38,245.0000	206.180	0	0	0
25/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,894.0000	26,103.0000	433.367	0	0	0
25/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	58,350.0000	74,314.0000	27.359	0	0	0

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25/05/2007	R196	2007/08/02			Bond Future	8.4160	8.4170	0.012	0.0000	0.0000	0
25/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,355.0000	4,344.0000	(0.253)	0	0	0
25/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1,924.0000	1,899.0000	(1.299)	0	0	0
25/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,152.0000	1,139.0000	(1.128)	0	0	0
25/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3,632.0000	3,603.0000	(0.798)	0	0	0
25/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	6,019.0000	5,991.0000	(0.465)	0	0	0
25/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,405.0000	2,390.0000	(0.624)	0	0	0
25/05/2007	R196	2007/11/01			Bond Future	8.2680	8.2670	(0.012)	0.0000	0.0000	0
25/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,952.0000	2,024.0000	(81.519)	0	0	0
25/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	15,238.0000	5,983.0000	(60.736)	0	0	0
25/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,359.0000	3,092.0000	(74.982)	0	0	0
25/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	13,660.0000	4,288.0000	(68.609)	0	0	0
25/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	16,920.0000	8,004.0000	(52.695)	0	0	0
25/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,884.0000	4,500.0000	(67.589)	0	0	0
25/05/2007	R196	2008/02/07			Bond Future	8.1150	8.1070	(0.099)	0.0000	0.0000	0
25/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,851.0000	3,063.0000	(79.375)	0	0	0
25/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,997.0000	3,958.0000	(75.258)	0	0	0
25/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	21,151.0000	9,443.0000	(55.354)	0	0	0
25/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	19,824.0000	7,865.0000	(60.326)	0	0	0
25/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	18,546.0000	6,447.0000	(65.238)	0	0	0
25/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	17,202.0000	5,023.0000	(70.800)	0	0	0
25/05/2007	R201	2007/08/02			Bond Future	7.7600	7.7800	0.258	0.0000	0.0000	0
25/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	57,908.0000	56,784.0000	(1.941)	0	0	0
25/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	424.0000	445.0000	4.953	0	0	0
25/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	68,275.0000	67,140.0000	(1.662)	0	0	0
25/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,261.0000	1,326.0000	5.155	0	0	0
25/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	197.0000	206.0000	4.569	0	0	0
25/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	52,747.0000	51,634.0000	(2.110)	0	0	0
25/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	55,323.0000	54,205.0000	(2.021)	0	0	0
25/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	42,579.0000	41,500.0000	(2.534)	0	0	0
25/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	615.0000	647.0000	5.203	0	0	0
25/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	511.0000	537.0000	5.088	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
25/05/2007	R201	2007/11/01			Bond Future	7.6800	7.7000	0.260	0.0000	0.0000	0
25/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	20,153.0000	24,355.0000	20.850	0	0	0
25/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	29,978.0000	33,845.0000	12.899	0	0	0
25/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	5,525.0000	8,272.0000	49.719	0	0	0
25/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	16,465.0000	19,481.0000	18.318	0	0	0
25/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	10,002.0000	13,084.0000	30.814	0	0	0
25/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	12,550.0000	16,686.0000	32.956	0	0	0
25/05/2007	R201	2008/02/07			Bond Future	7.6050	7.6300	0.329	0.0000	0.0000	0
25/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	21,098.0000	26,380.0000	25.036	0	0	0
25/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	14,290.0000	19,386.0000	35.661	0	0	0
25/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	22,177.0000	25,909.0000	16.828	0	0	0
25/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	15,340.0000	19,257.0000	25.535	0	0	0
25/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	29,662.0000	34,804.0000	17.335	0	0	0
25/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	10,036.0000	13,812.0000	37.625	0	0	0
25/05/2007	R203	2007/08/02			Bond Future	7.6500	7.6710	0.275	0.0000	0.0000	0
25/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	430.0000	453.0000	5.349	0	0	0
25/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	519.0000	547.0000	5.395	0	0	0
25/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	72,090.0000	70,621.0000	(2.038)	0	0	0
25/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	75,246.0000	73,771.0000	(1.960)	0	0	0
25/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	59,527.0000	58,089.0000	(2.416)	0	0	0
25/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,079.0000	1,139.0000	5.561	0	0	0
25/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	78,389.0000	76,910.0000	(1.887)	0	0	0
25/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	90,957.0000	89,466.0000	(1.639)	0	0	0
25/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	343.0000	361.0000	5.248	0	0	0
25/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	131.0000	138.0000	5.344	0	0	0
25/05/2007	R203	2007/11/01			Bond Future	7.5940	7.6150	0.277	0.0000	0.0000	0
25/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	10,963.0000	17,549.0000	60.075	0	0	0
25/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	17,620.0000	25,686.0000	45.778	0	0	0
25/05/2007	R203	2008/02/07			Bond Future	7.5420	7.5640	0.292	0.0000	0.0000	0
25/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	16,773.0000	25,561.0000	52.394	0	0	0
25/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	19,696.0000	30,011.0000	52.371	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
25/05/2007	R204	2007/08/02			Bond Future	7.6350	7.6610	0.341	0.0000	0.0000	0
25/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	98,080.0000	96,116.0000	(2.002)	0	0	0
25/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	84,983.0000	83,044.0000	(2.282)	0	0	0
25/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	360.0000	382.0000	6.111	0	0	0
25/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	780.0000	828.0000	6.154	0	0	0
25/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	81,719.0000	79,789.0000	(2.362)	0	0	0
25/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	65,625.0000	63,767.0000	(2.831)	0	0	0
25/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	937.0000	993.0000	5.977	0	0	0
25/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	78,465.0000	76,546.0000	(2.446)	0	0	0
25/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,198.0000	2,325.0000	5.778	0	0	0
25/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,120.0000	1,187.0000	5.982	0	0	0
25/05/2007	R204	2007/11/01			Bond Future	7.5830	7.6090	0.343	0.0000	0.0000	0
25/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	17,479.0000	35,340.0000	102.185	0	0	0
25/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	11,164.0000	27,058.0000	142.368	0	0	0
25/05/2007	R204	2008/02/07			Bond Future	7.5340	7.5610	0.358	0.0000	0.0000	0
25/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,343.0000	36,505.0000	123.368	0	0	0
25/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	18,894.0000	41,076.0000	117.402	0	0	0
25/05/2007	R206	2007/08/02			Bond Future	7.7390	7.7600	0.271	0.0000	0.0000	0
25/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	9,972.0000	9,377.0000	(5.967)	0	0	0
25/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,427.0000	9,872.0000	4.720	0	0	0
25/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,546.0000	4,798.0000	5.543	0	0	0
25/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	17,388.0000	16,599.0000	(4.538)	0	0	0
25/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,855.0000	1,971.0000	6.253	0	0	0
25/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	26,805.0000	25,880.0000	(3.451)	0	0	0
25/05/2007	R206	2007/11/01			Bond Future	7.6630	7.6850	0.287	0.0000	0.0000	0
25/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	11,427.0000	13,443.0000	17.642	0	0	0
25/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	15,622.0000	16,576.0000	6.107	0	0	0
25/05/2007	R206	2008/02/07			Bond Future	7.5910	7.6130	0.290	0.0000	0.0000	0
25/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	20,734.0000	22,073.0000	6.458	0	0	0
25/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	13,313.0000	15,683.0000	17.802	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
25/05/2007	R207	2007/08/02			Bond Future	7.5730	7.5980	0.330	0.0000	0.0000	0
25/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	76.0000	84.0000	10.526	0	0	0
25/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	90,123.0000	88,174.0000	(2.163)	0	0	0
25/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	55.0000	61.0000	10.909	0	0	0
25/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	103,687.0000	101,733.0000	(1.885)	0	0	0
25/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
25/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	86,698.0000	84,751.0000	(2.246)	0	0	0
25/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	69,454.0000	67,533.0000	(2.766)	0	0	0
25/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	104.0000	115.0000	10.577	0	0	0
25/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	83,262.0000	81,318.0000	(2.335)	0	0	0
25/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	338.0000	372.0000	10.059	0	0	0
25/05/2007	R207	2007/11/01			Bond Future	7.5210	7.5480	0.359	0.0000	0.0000	0
25/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	12,468.0000	20,699.0000	66.017	0	0	0
25/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	14,104.0000	24,433.0000	73.235	0	0	0
25/05/2007	R207	2008/02/07			Bond Future	7.4730	7.5000	0.361	0.0000	0.0000	0
25/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	17,645.0000	28,277.0000	60.255	0	0	0
25/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	15,565.0000	28,277.0000	81.670	0	0	0
25/05/2007	R209	2007/08/02			Bond Future	7.1050	7.1550	0.704	0.0000	0.0000	314
25/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	26,740.0000	29,949.0000	12.001	0	0	0
25/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	14,901.0000	12,559.0000	(15.717)	0	0	0
25/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	12,999.0000	14,999.0000	15.386	0	0	0
25/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	47,301.0000	51,614.0000	9.118	0	0	0
25/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	28,947.0000	25,397.0000	(12.264)	0	0	0
25/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	6,256.0000	5,018.0000	(19.789)	0	0	0
25/05/2007	R209	2007/11/01			Bond Future	7.0650	7.1150	0.708	0.0000	0.0000	0
25/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	16,087.0000	37,016.0000	130.099	0	0	0
25/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,747.0000	24,094.0000	175.454	0	0	0
25/05/2007	R209	2008/02/07			Bond Future	7.0100	7.0600	0.713	0.0000	0.0000	0
25/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	16,210.0000	42,554.0000	162.517	0	0	0
25/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	15,078.0000	35,793.0000	137.386	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
25/05/2007	TRT1 2007/08/02			Index Future	257.6810	257.3820	(0.116)	0.0000	0.0000	500
Grand Total:										2,020