



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/05/2007

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
30/05/2007	ALBI 2007/08/02			Index Future	259.8920	258.4120	(0.569)	0.0000	0.0000	0
30/05/2007	ALBI 2007/08/02	254.00	Call	Index Future	62,738.0000	50,316.0000	(19.800)	0	0	0
30/05/2007	ALBI 2007/08/02	254.00	Put	Index Future	3,818.0000	6,196.0000	62.284	0	0	0
30/05/2007	ALBI 2007/11/01			Index Future	265.9670	264.5000	(0.552)	0.0000	0.0000	0
30/05/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,058.0000	4,333.0000	41.694	0	0	0
30/05/2007	ALBI 2007/11/01	254.00	Call	Index Future	122,728.0000	109,333.0000	(10.914)	0	0	0
30/05/2007	ALBI 2008/02/07			Index Future	272.6510	271.2180	(0.526)	0.0000	0.0000	0
30/05/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,013.0000	2,689.0000	33.582	0	0	0
30/05/2007	ALBI 2008/02/07	254.00	Call	Index Future	188,523.0000	174,869.0000	(7.243)	0	0	0
30/05/2007	CRD1 2007/08/02			Index Future	110.7990	110.2630	(0.484)	0.0000	0.0000	10
30/05/2007	GOVI 2007/08/02			jGovi	260.5470	259.0750	(0.565)	0.0000	0.0000	264
30/05/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
30/05/2007	GOVI 2007/08/02	240.50	Call	jGovi	200,470.0000	185,750.0000	(7.343)	0	0	0
30/05/2007	GOVI 2007/11/01			jGovi	266.3560	264.8500	(0.565)	0.0000	0.0000	118
30/05/2007	GOVI 2007/11/01	265.00	Put	jGovi	20,715.0000	27,548.0000	32.986	0	0	0
30/05/2007	GOVI 2007/11/01	265.00	Call	jGovi	34,275.0000	26,048.0000	(24.003)	0	0	0
30/05/2007	GOVI 2008/02/07			jGovi	272.5740	271.0370	(0.564)	0.0000	0.0000	30
30/05/2007	GOVI 2008/02/07	265.00	Call	jGovi	85,017.0000	72,865.0000	(14.294)	0	0	0
30/05/2007	GOVI 2008/02/07	265.00	Put	jGovi	9,277.0000	12,495.0000	34.688	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
30/05/2007	ILBI	2007/08/02			Index Future	280.2360	252.2390	(9.991)	0.0000	0.0000	0
30/05/2007	J153	2010/08/31			jSwap	8.9980	9.1150	1.300	0.0000	0.0000	0
30/05/2007	J157	2015/09/15			jSwap	8.5140	8.6200	1.245	0.0000	0.0000	0
30/05/2007	J186	2026/12/21			jSwap	7.9670	8.0740	1.343	0.0000	0.0000	0
30/05/2007	J201	2014/12/22			jSwap	8.5890	8.6970	1.257	0.0000	0.0000	0
30/05/2007	J203	2017/09/15			jSwap	8.3980	8.4990	1.203	0.0000	0.0000	0
30/05/2007	J204	2018/12/21			jSwap	8.3510	8.4560	1.257	0.0000	0.0000	0
30/05/2007	J207	2020/01/15			jSwap	8.2830	8.3920	1.316	0.0000	0.0000	0
30/05/2007	JBAR	2005/12/21			jBar	9.2790	9.2700	(0.097)	0.0000	0.0000	0
30/05/2007	JFRA	2007/08/02			jFra	9.3600	9.4400	0.855	0.0000	0.0000	0
30/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
30/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,532.0000	4,726.0000	4.281	0	0	0
30/05/2007	JFRA	2007/08/23			jFra	9.3600	9.4600	1.068	0.0000	0.0000	10
30/05/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	872.0000	763.0000	(12.500)	0	0	0
30/05/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	580.0000	664.0000	14.483	0	0	0
30/05/2007	JFRA	2007/11/01			jFra	9.3500	9.4590	1.166	0.0000	0.0000	0
30/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,872.0000	5,149.0000	5.686	0	0	0
30/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	27.0000	20.0000	(25.926)	0	0	0
30/05/2007	JFRA	2008/02/07			jFra	9.2680	9.4110	1.543	0.0000	0.0000	0
30/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,850.0000	19,003.0000	0.812	0	0	0
30/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,534.0000	14,340.0000	(1.335)	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
30/05/2007	JN02	2007/08/02			jNote	9.0840	9.2200	1.497	0.0000	0.0000	0
30/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,005.0000	8,084.0000	15.403	0	0	0
30/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10,027.0000	8,631.0000	(13.922)	0	0	0
30/05/2007	JN02	2007/11/01			jNote	8.9800	9.1260	1.626	0.0000	0.0000	0
30/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13,226.0000	11,871.0000	(10.245)	0	0	0
30/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,860.0000	14,160.0000	10.109	0	0	0
30/05/2007	JN02	2008/02/07			jNote	8.8610	9.0110	1.693	0.0000	0.0000	0
30/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	17,947.0000	16,506.0000	(8.029)	0	0	0
30/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	15,433.0000	16,703.0000	8.229	0	0	0
30/05/2007	JN05	2007/08/02			jNote	8.6160	8.7480	1.532	0.0000	0.0000	0
30/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,223.0000	1,939.0000	58.545	0	0	0
30/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	26,652.0000	22,010.0000	(17.417)	0	0	0
30/05/2007	JN05	2007/11/01			jNote	8.5440	8.6790	1.580	0.0000	0.0000	0
30/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	24,303.0000	20,504.0000	(15.632)	0	0	0
30/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	5,976.0000	7,645.0000	27.928	0	0	0
30/05/2007	JN05	2008/02/07			jNote	8.4640	8.6000	1.607	0.0000	0.0000	0
30/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	29,772.0000	25,980.0000	(12.737)	0	0	0
30/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	8,181.0000	9,921.0000	21.269	0	0	0
30/05/2007	JN10	2007/08/02			jNote	8.2690	8.3730	1.258	0.0000	0.0000	0
30/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	49,056.0000	41,994.0000	(14.396)	0	0	0
30/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	87.0000	204.0000	134.483	0	0	0
30/05/2007	JN10	2007/11/01			jNote	8.2120	8.3180	1.291	0.0000	0.0000	0
30/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	821.0000	1,310.0000	59.562	0	0	0
30/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	53,756.0000	46,890.0000	(12.773)	0	0	0
30/05/2007	JN10	2008/02/07			jNote	8.1510	8.2570	1.300	0.0000	0.0000	0
30/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,822.0000	2,562.0000	40.615	0	0	0
30/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	58,962.0000	52,313.0000	(11.277)	0	0	0

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30/05/2007	JROD	2007/05/31			jRod	8.6570	8.6580	0.012	0.0000	0.0000	0
30/05/2007	JROD	2007/06/29			jRod	8.7520	8.7470	(0.057)	0.0000	0.0000	0
30/05/2007	JROD	2007/07/31			jRod	8.9990	8.9910	(0.089)	0.0000	0.0000	0
30/05/2007	JROD	2007/08/31			jRod	8.9740	8.9690	(0.056)	0.0000	0.0000	0
30/05/2007	JROD	2007/09/28			jRod	9.1100	9.1050	(0.055)	0.0000	0.0000	0
30/05/2007	JROD	2007/10/31			jRod	9.2460	9.2400	(0.065)	0.0000	0.0000	0
30/05/2007	JROD	2007/11/30			jRod	9.1270	9.1210	(0.066)	0.0000	0.0000	0
30/05/2007	JROD	2007/12/31			jRod	9.2150	9.2100	(0.054)	0.0000	0.0000	0
30/05/2007	OTH1	2007/08/02			Index Future	256.5050	254.8270	(0.654)	0.0000	0.0000	15
30/05/2007	R153	2007/08/02			Bond Future	8.1400	8.2600	1.474	0.0000	0.0000	75
30/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	12,517.0000	9,998.0000	(20.125)	0	0	0
30/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,204.0000	3,136.0000	42.287	0	0	0
30/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	862.0000	1,300.0000	50.812	0	0	0
30/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	434.0000	677.0000	55.991	0	0	0
30/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	24,871.0000	21,664.0000	(12.895)	0	0	0
30/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	19,677.0000	16,664.0000	(15.312)	0	0	0
30/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,016.0000	1,518.0000	49.409	0	0	0
30/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	18,420.0000	15,471.0000	(16.010)	0	0	0
30/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,194.0000	1,767.0000	47.990	0	0	0
30/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	17,184.0000	14,306.0000	(16.748)	0	0	0
30/05/2007	R153	2007/11/01			Bond Future	8.1000	8.2200	1.481	0.0000	0.0000	0
30/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	10,158.0000	11,959.0000	17.730	0	0	0
30/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	14,255.0000	16,424.0000	15.216	0	0	0
30/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	4,883.0000	3,861.0000	(20.930)	0	0	0
30/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	7,490.0000	6,101.0000	(18.545)	0	0	0
30/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	10,871.0000	9,097.0000	(16.319)	0	0	0

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30/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	6,885.0000	8,302.0000	20.581	0	0	0
30/05/2007	R153	2008/02/07			Bond Future	8.0350	8.1550	1.493	0.0000	0.0000	0
30/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	11,855.0000	13,362.0000	12.712	0	0	0
30/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	15,252.0000	17,000.0000	11.461	0	0	0
30/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	11,007.0000	9,613.0000	(12.665)	0	0	0
30/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	8,323.0000	7,171.0000	(13.841)	0	0	0
30/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	14,179.0000	12,541.0000	(11.552)	0	0	0
30/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	8,989.0000	10,252.0000	14.051	0	0	0
30/05/2007	R157	2007/08/02			Bond Future	7.7450	7.8450	1.291	0.0000	0.0000	5
30/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	449.0000	677.0000	50.780	0	0	0
30/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	86,859.0000	79,762.0000	(8.171)	0	0	0
30/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	171.0000	268.0000	56.725	0	0	0
30/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	13,906.0000	17,624.0000	26.737	0	0	86
30/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	73,835.0000	66,867.0000	(9.437)	0	0	0
30/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	14,267.0000	10,790.0000	(24.371)	0	0	0
30/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	681.0000	1,010.0000	48.311	0	0	0
30/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	563.0000	840.0000	49.201	0	0	0
30/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	2,338.0000	1,445.0000	(38.195)	0	0	0
30/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,419.0000	2,044.0000	44.045	0	0	0
30/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	38,720.0000	45,022.0000	16.276	0	0	0
30/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	70,593.0000	63,676.0000	(9.798)	0	0	0
30/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	54,493.0000	47,923.0000	(12.057)	0	0	0
30/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	67,344.0000	60,478.0000	(10.195)	0	0	0
30/05/2007	R157	2007/11/01			Bond Future	7.7000	7.8000	1.299	0.0000	0.0000	0
30/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,982.0000	12,266.0000	(18.128)	0	0	0
30/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	41,324.0000	46,472.0000	12.458	0	0	0
30/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9,098.0000	7,222.0000	(20.620)	0	0	0
30/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,179.0000	33,488.0000	14.767	0	0	0
30/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	19,482.0000	22,871.0000	17.396	0	0	0
30/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	14,982.0000	12,266.0000	(18.128)	0	0	0
30/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	23,000.0000	19,365.0000	(15.804)	0	0	0
30/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	29,179.0000	33,488.0000	14.767	0	0	0

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30/05/2007	R157	2008/02/07			Bond Future	7.6500	7.7500	1.307	0.0000	0.0000	477
30/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	33,282.0000	37,115.0000	11.517	0	0	0
30/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	22,942.0000	19,939.0000	(13.090)	0	0	0
30/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,246.0000	13,894.0000	(14.477)	0	0	0
30/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	44,057.0000	48,540.0000	10.175	0	0	0
30/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	24,352.0000	27,513.0000	12.980	0	0	0
30/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	31,187.0000	27,513.0000	(11.781)	0	0	0
30/05/2007	R186	2007/08/02			Bond Future	7.4530	7.5460	1.248	0.0000	0.0000	6
30/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	122,090.0000	110,896.0000	(9.169)	0	0	0
30/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	148,058.0000	136,643.0000	(7.710)	0	0	0
30/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	197.0000	307.0000	55.838	0	0	0
30/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	127,310.0000	116,054.0000	(8.841)	0	0	0
30/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,798.0000	2,582.0000	43.604	0	0	0
30/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	684.0000	1,015.0000	48.392	0	0	0
30/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	95,816.0000	85,075.0000	(11.210)	0	0	0
30/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	833.0000	1,229.0000	47.539	0	0	0
30/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	116,838.0000	105,709.0000	(9.525)	0	0	0
30/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	540.0000	809.0000	49.815	0	0	0
30/05/2007	R186	2007/11/01			Bond Future	7.4070	7.5000	1.256	0.0000	0.0000	0
30/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	43,070.0000	36,753.0000	(14.667)	0	0	0
30/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	31,557.0000	36,753.0000	16.465	0	0	0
30/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	17,379.0000	14,034.0000	(19.247)	0	0	0
30/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	48,179.0000	54,906.0000	13.963	0	0	0
30/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	69,590.0000	77,759.0000	11.739	0	0	0
30/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	28,396.0000	23,609.0000	(16.858)	0	0	0
30/05/2007	R186	2008/02/07			Bond Future	7.3630	7.4550	1.249	0.0000	0.0000	0
30/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	55,337.0000	48,929.0000	(11.580)	0	0	0
30/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	73,059.0000	65,514.0000	(10.327)	0	0	0
30/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	38,464.0000	43,423.0000	12.893	0	0	0
30/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	54,379.0000	60,537.0000	11.324	0	0	0
30/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	26,217.0000	30,038.0000	14.575	0	0	0
30/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	40,216.0000	35,008.0000	(12.950)	0	0	0

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30/05/2007	R196	2007/08/02			Bond Future	8.4270	8.6050	2.112	0.0000	0.0000	0
30/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,355.0000	6,164.0000	41.538	0	0	0
30/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1,763.0000	975.0000	(44.697)	0	0	0
30/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,368.0000	3,675.0000	55.194	0	0	0
30/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	5,812.0000	4,018.0000	(30.867)	0	0	0
30/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3,435.0000	2,144.0000	(37.584)	0	0	0
30/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,106.0000	1,909.0000	72.604	0	0	0
30/05/2007	R196	2007/11/01			Bond Future	8.2750	8.4750	2.417	0.0000	0.0000	0
30/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	3,078.0000	4,159.0000	35.120	0	0	0
30/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	4,495.0000	5,858.0000	30.323	0	0	0
30/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	5,870.0000	4,469.0000	(23.867)	0	0	0
30/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	4,184.0000	3,065.0000	(26.745)	0	0	0
30/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	7,886.0000	6,217.0000	(21.164)	0	0	0
30/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	2,006.0000	2,818.0000	40.479	0	0	0
30/05/2007	R196	2008/02/07			Bond Future	8.1110	8.3310	2.712	0.0000	0.0000	0
30/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	6,381.0000	5,252.0000	(17.693)	0	0	0
30/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	4,997.0000	6,057.0000	21.213	0	0	0
30/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	3,036.0000	3,798.0000	25.099	0	0	0
30/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9,376.0000	7,949.0000	(15.220)	0	0	0
30/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	7,798.0000	6,517.0000	(16.427)	0	0	0
30/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	3,931.0000	4,840.0000	23.124	0	0	0
30/05/2007	R201	2007/08/02			Bond Future	7.7800	7.8900	1.414	0.0000	0.0000	0
30/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	458.0000	718.0000	56.769	0	0	0
30/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	167.0000	272.0000	62.874	0	0	0
30/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	51,544.0000	45,587.0000	(11.557)	0	0	0
30/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,181.0000	1,776.0000	50.381	0	0	0
30/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	557.0000	866.0000	55.476	0	0	0
30/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	67,101.0000	60,940.0000	(9.182)	0	0	0
30/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	376.0000	595.0000	58.245	0	0	0
30/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	54,126.0000	48,120.0000	(11.096)	0	0	0
30/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	56,715.0000	50,667.0000	(10.664)	0	0	0
30/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	41,355.0000	35,684.0000	(13.713)	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
30/05/2007	R201	2007/11/01			Bond Future	7.7000	7.8100	1.429	0.0000	0.0000	0
30/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	33,649.0000	38,082.0000	13.174	0	0	0
30/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,075.0000	6,374.0000	(21.065)	0	0	0
30/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	19,254.0000	16,095.0000	(16.407)	0	0	0
30/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	16,460.0000	19,435.0000	18.074	0	0	0
30/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	12,862.0000	10,462.0000	(18.660)	0	0	0
30/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	24,133.0000	27,868.0000	15.477	0	0	0
30/05/2007	R201	2008/02/07			Bond Future	7.6300	7.7400	1.442	0.0000	0.0000	0
30/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	34,638.0000	38,513.0000	11.187	0	0	0
30/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,646.0000	11,540.0000	(15.433)	0	0	0
30/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	25,735.0000	22,488.0000	(12.617)	0	0	0
30/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,082.0000	16,414.0000	(13.982)	0	0	0
30/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	26,206.0000	29,518.0000	12.638	0	0	0
30/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	19,212.0000	21,946.0000	14.231	0	0	0
30/05/2007	R203	2007/08/02			Bond Future	7.6680	7.7670	1.291	0.0000	0.0000	0
30/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	456.0000	686.0000	50.439	0	0	0
30/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	984.0000	1,440.0000	46.341	0	0	0
30/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	295.0000	451.0000	52.881	0	0	0
30/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	58,148.0000	51,578.0000	(11.299)	0	0	0
30/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	374.0000	566.0000	51.337	0	0	0
30/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	77,057.0000	70,187.0000	(8.915)	0	0	0
30/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	73,906.0000	67,072.0000	(9.247)	0	0	0
30/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	70,743.0000	63,947.0000	(9.607)	0	0	0
30/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	89,649.0000	82,687.0000	(7.766)	0	0	0
30/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	107.0000	170.0000	58.879	0	0	0
30/05/2007	R203	2007/11/01			Bond Future	7.6110	7.7110	1.314	0.0000	0.0000	0
30/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	25,265.0000	29,234.0000	15.709	0	0	0
30/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,410.0000	14,368.0000	(17.473)	0	0	0
30/05/2007	R203	2008/02/07			Bond Future	7.5580	7.6570	1.310	0.0000	0.0000	0
30/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	29,583.0000	33,157.0000	12.081	0	0	0
30/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	25,549.0000	22,284.0000	(12.779)	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
30/05/2007	R204	2007/08/02			Bond Future	7.6580	7.7620	1.358	0.0000	0.0000	0
30/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	83,143.0000	75,548.0000	(9.135)	0	0	0
30/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	96,273.0000	88,524.0000	(8.049)	0	0	0
30/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,059.0000	2,810.0000	36.474	0	0	0
30/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	63,729.0000	56,585.0000	(11.210)	0	0	0
30/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,018.0000	1,434.0000	40.864	0	0	0
30/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	76,606.0000	69,126.0000	(9.764)	0	0	0
30/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	310.0000	458.0000	47.742	0	0	0
30/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	845.0000	1,199.0000	41.893	0	0	0
30/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	79,870.0000	72,328.0000	(9.443)	0	0	0
30/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	698.0000	998.0000	42.980	0	0	0
30/05/2007	R204	2007/11/01			Bond Future	7.6050	7.7100	1.381	0.0000	0.0000	0
30/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	34,792.0000	39,022.0000	12.158	0	0	0
30/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	26,813.0000	23,143.0000	(13.687)	0	0	0
30/05/2007	R204	2008/02/07			Bond Future	7.5550	7.6590	1.377	0.0000	0.0000	0
30/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	40,551.0000	44,458.0000	9.635	0	0	0
30/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	36,428.0000	32,599.0000	(10.511)	0	0	0
30/05/2007	R206	2007/08/02			Bond Future	7.7680	7.8780	1.416	0.0000	0.0000	0
30/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	16,075.0000	12,479.0000	(22.370)	0	0	0
30/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,790.0000	12,741.0000	30.143	0	0	0
30/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,864.0000	2,796.0000	50.000	0	0	0
30/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	8,898.0000	6,422.0000	(27.826)	0	0	0
30/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,671.0000	6,502.0000	39.199	0	0	0
30/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	25,376.0000	20,880.0000	(17.718)	0	0	0
30/05/2007	R206	2007/11/01			Bond Future	7.6920	7.8040	1.456	0.0000	0.0000	0
30/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	16,206.0000	13,420.0000	(17.191)	0	0	0
30/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	13,411.0000	16,013.0000	19.402	0	0	0
30/05/2007	R206	2008/02/07			Bond Future	7.6190	7.7300	1.457	0.0000	0.0000	0
30/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	21,771.0000	18,941.0000	(12.999)	0	0	0
30/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	15,661.0000	18,011.0000	15.005	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
30/05/2007	R207	2007/08/02			Bond Future	7.6000	7.7030	1.355	0.0000	0.0000	0
30/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	67,318.0000	59,544.0000	(11.548)	0	0	0
30/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	101,573.0000	93,586.0000	(7.863)	0	0	0
30/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	11.0000	22.0000	100.000	0	0	0
30/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	313.0000	537.0000	71.565	0	0	0
30/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	92.0000	168.0000	82.609	0	0	0
30/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	81,138.0000	73,217.0000	(9.762)	0	0	0
30/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	47.0000	89.0000	89.362	0	0	0
30/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	88,004.0000	80,048.0000	(9.040)	0	0	0
30/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	84,577.0000	76,636.0000	(9.389)	0	0	0
30/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	66.0000	123.0000	86.364	0	0	0
30/05/2007	R207	2007/11/01			Bond Future	7.5480	7.6530	1.391	0.0000	0.0000	0
30/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	24,150.0000	28,492.0000	17.979	0	0	0
30/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	20,417.0000	16,658.0000	(18.411)	0	0	0
30/05/2007	R207	2008/02/07			Bond Future	7.5000	7.6030	1.373	0.0000	0.0000	0
30/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	28,057.0000	24,126.0000	(14.011)	0	0	0
30/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	28,057.0000	32,007.0000	14.078	0	0	0
30/05/2007	R209	2007/08/02			Bond Future	7.1750	7.2650	1.254	0.0000	0.0000	314
30/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	4,243.0000	2,747.0000	(35.258)	0	0	0
30/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	53,043.0000	61,363.0000	15.685	0	0	0
30/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	11,206.0000	7,971.0000	(28.868)	0	0	0
30/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	23,534.0000	18,108.0000	(23.056)	0	0	0
30/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	15,342.0000	19,732.0000	28.614	0	0	0
30/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,800.0000	37,382.0000	21.370	0	0	0
30/05/2007	R209	2007/11/01			Bond Future	7.1350	7.2250	1.261	0.0000	0.0000	0
30/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	22,742.0000	18,611.0000	(18.165)	0	0	0
30/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	37,882.0000	43,623.0000	15.155	0	0	0
30/05/2007	R209	2008/02/07			Bond Future	7.0800	7.1700	1.271	0.0000	0.0000	0
30/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	43,395.0000	48,662.0000	12.137	0	0	0
30/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	34,397.0000	29,710.0000	(13.626)	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
30/05/2007	TRT1 2007/08/02			Index Future	257.4300	255.9710	(0.567)	0.0000	0.0000	500
Grand Total:										1,910