



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/05/2007

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
14/05/2007	ALBI	2007/08/02			Index Future	262.9060	263.2390	0.127	0.0000	0.0000	0
14/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	91,103.0000	94,060.0000	3.246	0	0	0
14/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,043.0000	1,670.0000	(18.257)	0	0	0
14/05/2007	ALBI	2007/11/01			Index Future	268.9700	269.3150	0.128	0.0000	0.0000	0
14/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,823.0000	1,594.0000	(12.562)	0	0	0
14/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	151,523.0000	154,744.0000	2.126	0	0	0
14/05/2007	ALBI	2008/02/07			Index Future	275.6360	275.9810	0.125	0.0000	0.0000	0
14/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,282.0000	1,151.0000	(10.218)	0	0	0
14/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	217,642.0000	220,961.0000	1.525	0	0	0
14/05/2007	CRD1	2007/08/02			Index Future	112.0940	112.1900	0.086	0.0000	0.0000	10
14/05/2007	GOVI	2007/08/02			jGovi	263.4425	263.6830	0.091	0.0000	0.0000	195
14/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
14/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	229,425.0000	231,830.0000	1.048	0	0	0
14/05/2007	GOVI	2007/11/01			jGovi	269.3220	269.5670	0.091	0.0000	0.0000	59
14/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	19,150.0000	18,111.0000	(5.426)	0	0	0
14/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	62,370.0000	63,781.0000	2.262	0	0	0
14/05/2007	GOVI	2008/02/07			jGovi	275.5925	275.8440	0.091	0.0000	0.0000	30
14/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,541.0000	10,938.0000	(5.225)	0	0	0
14/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	117,466.0000	119,378.0000	1.628	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
14/05/2007	ILBI	2007/08/02			Index Future	280.6990	280.6290	(0.025)	0.0000	0.0000	0
14/05/2007	J153	2010/08/31			jSwap	8.8270	8.7940	(0.374)	0.0000	0.0000	0
14/05/2007	J157	2015/09/15			jSwap	8.3380	8.2960	(0.504)	0.0000	0.0000	0
14/05/2007	J186	2026/12/21			jSwap	7.8010	7.7640	(0.474)	0.0000	0.0000	0
14/05/2007	J201	2014/12/22			jSwap	8.4190	8.3800	(0.463)	0.0000	0.0000	0
14/05/2007	J203	2017/09/15			jSwap	8.2140	8.1780	(0.438)	0.0000	0.0000	0
14/05/2007	J204	2018/12/21			jSwap	8.1740	8.1430	(0.379)	0.0000	0.0000	0
14/05/2007	J207	2020/01/15			jSwap	8.1050	8.0750	(0.370)	0.0000	0.0000	0
14/05/2007	JBAR	2005/12/21			jBar	9.2130	9.2130	-	0.0000	0.0000	0
14/05/2007	JFRA	2007/08/02			jFra	9.2660	9.2700	0.043	0.0000	0.0000	0
14/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,308.0000	4,317.0000	0.209	0	0	0
14/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
14/05/2007	JFRA	2007/11/01			jFra	9.2230	9.2140	(0.098)	0.0000	0.0000	0
14/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	50.0000	49.0000	(2.000)	0	0	0
14/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,565.0000	4,540.0000	(0.548)	0	0	0
14/05/2007	JFRA	2008/02/07			jFra	9.1320	9.1210	(0.120)	0.0000	0.0000	0
14/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,246.0000	19,138.0000	(0.561)	0	0	0
14/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,268.0000	15,186.0000	(0.537)	0	0	0
14/05/2007	JN02	2007/08/02			jNote	8.9140	8.8950	(0.213)	0.0000	0.0000	0
14/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,790.0000	6,486.0000	(4.477)	0	0	0
14/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	12,914.0000	12,957.0000	0.333	0	0	0

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14/05/2007	JN02	2007/11/01			jNote	8.7900	8.7640	(0.296)	0.0000	0.0000	0
14/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	15,799.0000	15,944.0000	0.918	0	0	0
14/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,966.0000	11,636.0000	(2.758)	0	0	0
14/05/2007	JN02	2008/02/07			jNote	8.6510	8.6170	(0.393)	0.0000	0.0000	0
14/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,295.0000	13,935.0000	(2.518)	0	0	0
14/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	20,618.0000	20,875.0000	1.246	0	0	0
14/05/2007	JN05	2007/08/02			jNote	8.4230	8.3800	(0.511)	0.0000	0.0000	0
14/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	940.0000	742.0000	(21.064)	0	0	0
14/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,257.0000	35,820.0000	4.563	0	0	0
14/05/2007	JN05	2007/11/01			jNote	8.3450	8.3000	(0.539)	0.0000	0.0000	0
14/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,539.0000	4,061.0000	(10.531)	0	0	0
14/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	30,986.0000	32,352.0000	4.408	0	0	0
14/05/2007	JN05	2008/02/07			jNote	8.2610	8.2150	(0.557)	0.0000	0.0000	0
14/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,441.0000	5,923.0000	(8.042)	0	0	0
14/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	36,355.0000	37,733.0000	3.790	0	0	0
14/05/2007	JN10	2007/08/02			jNote	8.0790	8.0420	(0.458)	0.0000	0.0000	0
14/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	45.0000	27.0000	(40.000)	0	0	0
14/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,254.0000	64,841.0000	4.156	0	0	0
14/05/2007	JN10	2007/11/01			jNote	8.0200	7.9820	(0.474)	0.0000	0.0000	0
14/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	435.0000	341.0000	(21.609)	0	0	0
14/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	66,830.0000	69,431.0000	3.892	0	0	0
14/05/2007	JN10	2008/02/07			jNote	7.9570	7.9180	(0.490)	0.0000	0.0000	0
14/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	71,884.0000	74,498.0000	3.636	0	0	0
14/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,075.0000	908.0000	(15.535)	0	0	0
14/05/2007	JROD	2007/05/31			jRod	8.6880	8.6800	(0.092)	0.0000	0.0000	0
14/05/2007	JROD	2007/06/29			jRod	8.8490	8.8320	(0.192)	0.0000	0.0000	0

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14/05/2007	JROD	2007/07/31			jRod	9.1080	9.0890	(0.209)	0.0000	0.0000	0
14/05/2007	JROD	2007/08/31			jRod	9.0110	9.0020	(0.100)	0.0000	0.0000	0
14/05/2007	JROD	2007/09/28			jRod	9.1250	9.1170	(0.088)	0.0000	0.0000	0
14/05/2007	JROD	2007/10/31			jRod	9.2400	9.2320	(0.087)	0.0000	0.0000	0
14/05/2007	JROD	2007/11/30			jRod	9.1160	9.1090	(0.077)	0.0000	0.0000	0
14/05/2007	JROD	2007/12/31			jRod	9.2000	9.1920	(0.087)	0.0000	0.0000	0
14/05/2007	OTH1	2007/08/02			Index Future	259.9490	260.2280	0.107	0.0000	0.0000	15
14/05/2007	R153	2007/08/02			Bond Future	7.9000	7.8800	(0.253)	0.0000	0.0000	215
14/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,644.0000	19,067.0000	2.269	0	0	0
14/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,389.0000	1,231.0000	(11.375)	0	0	0
14/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	664.0000	572.0000	(13.855)	0	0	0
14/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	570.0000	488.0000	(14.386)	0	0	0
14/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,705.0000	24,183.0000	2.016	0	0	0
14/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	773.0000	670.0000	(13.325)	0	0	0
14/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,010.0000	25,499.0000	1.955	0	0	0
14/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,682.0000	32,214.0000	1.679	0	0	0
14/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	302.0000	253.0000	(16.225)	0	0	0
14/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,327.0000	26,826.0000	1.895	0	0	0
14/05/2007	R153	2007/11/01			Bond Future	7.8350	7.8150	(0.255)	0.0000	0.0000	0
14/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,050.0000	16,637.0000	(2.422)	0	0	0
14/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,764.0000	14,888.0000	0.840	0	0	0
14/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,723.0000	13,347.0000	(2.740)	0	0	0
14/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	10,866.0000	10,531.0000	(3.083)	0	0	0
14/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	21,939.0000	22,141.0000	0.921	0	0	0
14/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	18,142.0000	18,304.0000	0.893	0	0	0
14/05/2007	R153	2008/02/07			Bond Future	7.5920	7.5660	(0.342)	0.0000	0.0000	0
14/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,312.0000	22,546.0000	1.049	0	0	0

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14/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,447.0000	18,043.0000	(2.190)	0	0	0
14/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,222.0000	12,883.0000	(2.564)	0	0	0
14/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	29,206.0000	29,505.0000	1.024	0	0	0
14/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,683.0000	15,311.0000	(2.372)	0	0	0
14/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	25,629.0000	25,895.0000	1.038	0	0	0
14/05/2007	R157	2007/08/02			Bond Future	7.5300	7.5150	(0.199)	0.0000	0.0000	5
14/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	9,261.0000	8,626.0000	(6.857)	0	0	86
14/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,972.0000	7,064.0000	1.320	0	0	96
14/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	25,266.0000	25,731.0000	1.840	0	0	0
14/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	450.0000	376.0000	(16.444)	0	0	0
14/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	86,124.0000	87,151.0000	1.192	0	0	0
14/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	27,710.0000	26,701.0000	(3.641)	0	0	0
14/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	89,394.0000	90,433.0000	1.162	0	0	0
14/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,484.0000	103,554.0000	1.044	0	0	0
14/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	151.0000	121.0000	(19.868)	0	0	0
14/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	365.0000	303.0000	(16.986)	0	0	0
14/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	533.0000	449.0000	(15.760)	0	0	0
14/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	82,840.0000	83,856.0000	1.226	0	0	0
14/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,037.0000	895.0000	(13.693)	0	0	0
14/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,755.0000	70,713.0000	1.373	0	0	0
14/05/2007	R157	2007/11/01			Bond Future	7.4800	7.4650	(0.201)	0.0000	0.0000	0
14/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	19,607.0000	20,006.0000	2.035	0	0	0
14/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	11,850.0000	12,097.0000	2.084	0	0	0
14/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,176.0000	17,501.0000	(3.714)	0	0	0
14/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	28,448.0000	27,620.0000	(2.911)	0	0	0
14/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,176.0000	17,501.0000	(3.714)	0	0	0
14/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	19,607.0000	20,006.0000	2.035	0	0	0
14/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	29,868.0000	30,438.0000	1.908	0	0	0
14/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	10,721.0000	10,217.0000	(4.701)	0	0	0
14/05/2007	R157	2008/02/07			Bond Future	7.4250	7.4100	(0.202)	0.0000	0.0000	477
14/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	26,808.0000	27,246.0000	1.634	0	0	0
14/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	21,598.0000	20,991.0000	(2.810)	0	0	0
14/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	18,625.0000	18,945.0000	1.718	0	0	0

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14/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	14,417.0000	13,936.0000	(3.336)	0	0	0
14/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	36,803.0000	37,366.0000	1.530	0	0	0
14/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	30,885.0000	30,160.0000	(2.347)	0	0	0
14/05/2007	R186	2007/08/02			Bond Future	7.1960	7.1810	(0.208)	0.0000	0.0000	6
14/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	159,783.0000	161,660.0000	1.175	0	0	0
14/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	140.0000	109.0000	(22.143)	0	0	0
14/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	180,656.0000	182,569.0000	1.059	0	0	0
14/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	357.0000	290.0000	(18.768)	0	0	0
14/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	154,508.0000	156,371.0000	1.206	0	0	0
14/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	534.0000	440.0000	(17.603)	0	0	0
14/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	446.0000	365.0000	(18.161)	0	0	0
14/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	149,194.0000	151,044.0000	1.240	0	0	0
14/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,084.0000	917.0000	(15.406)	0	0	0
14/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	127,758.0000	129,534.0000	1.390	0	0	0
14/05/2007	R186	2007/11/01			Bond Future	7.1500	7.1340	(0.224)	0.0000	0.0000	0
14/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,410.0000	3,970.0000	(9.977)	0	0	0
14/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	48,540.0000	50,170.0000	3.358	0	0	0
14/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	10,989.0000	11,571.0000	5.296	0	0	0
14/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	30,584.0000	29,096.0000	(4.865)	0	0	0
14/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	26,097.0000	27,226.0000	4.326	0	0	0
14/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	13,264.0000	12,323.0000	(7.094)	0	0	0
14/05/2007	R186	2008/02/07			Bond Future	7.1070	7.0920	(0.211)	0.0000	0.0000	0
14/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,332.0000	5,884.0000	(7.075)	0	0	0
14/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	55,615.0000	57,103.0000	2.676	0	0	0
14/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	81,412.0000	83,153.0000	2.139	0	0	0
14/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,159.0000	1,964.0000	(9.032)	0	0	0
14/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	33,587.0000	34,698.0000	3.308	0	0	0
14/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	15,339.0000	14,514.0000	(5.378)	0	0	0
14/05/2007	R196	2007/08/02			Bond Future	8.1850	8.1600	(0.305)	0.0000	0.0000	0
14/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,799.0000	2,578.0000	(7.896)	0	0	0
14/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,753.0000	3,899.0000	3.890	0	0	0
14/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,910.0000	9,189.0000	3.131	0	0	0

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14/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	658.0000	570.0000	(13.374)	0	0	0
14/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,450.0000	1,299.0000	(10.414)	0	0	0
14/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,062.0000	6,279.0000	3.580	0	0	0
14/05/2007	R196	2007/11/01			Bond Future	8.0340	7.9990	(0.436)	0.0000	0.0000	0
14/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,604.0000	11,296.0000	(2.654)	0	0	0
14/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,722.0000	15,834.0000	0.712	0	0	0
14/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,398.0000	17,526.0000	0.736	0	0	0
14/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,289.0000	9,998.0000	(2.828)	0	0	0
14/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,172.0000	19,318.0000	0.762	0	0	0
14/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,031.0000	12,706.0000	(2.494)	0	0	0
14/05/2007	R196	2008/02/07			Bond Future	7.8820	7.8400	(0.533)	0.0000	0.0000	0
14/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,922.0000	23,069.0000	0.641	0	0	0
14/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,295.0000	14,022.0000	(1.910)	0	0	0
14/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,552.0000	16,258.0000	(1.776)	0	0	0
14/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,223.0000	20,350.0000	0.628	0	0	0
14/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,548.0000	21,685.0000	0.636	0	0	0
14/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,395.0000	15,111.0000	(1.845)	0	0	0
14/05/2007	R201	2007/08/02			Bond Future	7.5600	7.5450	(0.198)	0.0000	0.0000	0
14/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,080.0000	64,885.0000	1.256	0	0	0
14/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,693.0000	67,507.0000	1.221	0	0	0
14/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	417.0000	351.0000	(15.827)	0	0	0
14/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,308.0000	70,130.0000	1.186	0	0	0
14/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	829.0000	715.0000	(13.752)	0	0	0
14/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,679.0000	54,436.0000	1.410	0	0	0
14/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	293.0000	243.0000	(17.065)	0	0	0
14/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	350.0000	292.0000	(16.571)	0	0	0
14/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	143.0000	116.0000	(18.881)	0	0	0
14/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,753.0000	80,597.0000	1.058	0	0	0
14/05/2007	R201	2007/11/01			Bond Future	7.4800	7.4650	(0.201)	0.0000	0.0000	0
14/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	14,608.0000	14,070.0000	(3.683)	0	0	0
14/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	23,876.0000	24,325.0000	1.881	0	0	0
14/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	15,743.0000	16,058.0000	2.001	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
14/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	22,745.0000	22,088.0000	(2.889)	0	0	0
14/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	8,675.0000	8,272.0000	(4.646)	0	0	0
14/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,578.0000	9,773.0000	2.036	0	0	0
14/05/2007	R201	2008/02/07			Bond Future	7.4310	7.4150	(0.215)	0.0000	0.0000	0
14/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14,120.0000	14,396.0000	1.955	0	0	0
14/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,568.0000	20,948.0000	1.848	0	0	0
14/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	28,507.0000	28,995.0000	1.712	0	0	0
14/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,763.0000	16,258.0000	(3.013)	0	0	0
14/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,056.0000	10,659.0000	(3.591)	0	0	0
14/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,183.0000	23,575.0000	(2.514)	0	0	0
14/05/2007	R203	2007/08/02			Bond Future	7.4580	7.4430	(0.201)	0.0000	0.0000	0
14/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,771.0000	86,799.0000	1.199	0	0	0
14/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	251.0000	206.0000	(17.928)	0	0	0
14/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,955.0000	89,991.0000	1.165	0	0	0
14/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	312.0000	258.0000	(17.308)	0	0	0
14/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,754.0000	105,823.0000	1.020	0	0	0
14/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	100.0000	79.0000	(21.000)	0	0	0
14/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,125.0000	93,169.0000	1.133	0	0	0
14/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	373.0000	310.0000	(16.890)	0	0	0
14/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,020.0000	74,000.0000	1.342	0	0	0
14/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	745.0000	635.0000	(14.765)	0	0	0
14/05/2007	R203	2007/11/01			Bond Future	7.4030	7.3870	(0.216)	0.0000	0.0000	0
14/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,486.0000	10,888.0000	(5.206)	0	0	0
14/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	18,413.0000	18,963.0000	2.987	0	0	0
14/05/2007	R203	2008/02/07			Bond Future	7.3530	7.3370	(0.218)	0.0000	0.0000	0
14/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,055.0000	13,502.0000	(3.935)	0	0	0
14/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	24,368.0000	24,945.0000	2.368	0	0	0
14/05/2007	R204	2007/08/02			Bond Future	7.4550	7.4400	(0.201)	0.0000	0.0000	0
14/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	79,069.0000	80,029.0000	1.214	0	0	0
14/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,751.0000	1,542.0000	(11.936)	0	0	0
14/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	649.0000	551.0000	(15.100)	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
14/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	772.0000	660.0000	(14.508)	0	0	0
14/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,922.0000	113,037.0000	0.996	0	0	0
14/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	95,445.0000	96,501.0000	1.106	0	0	0
14/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	98,742.0000	99,813.0000	1.085	0	0	0
14/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	916.0000	788.0000	(13.974)	0	0	0
14/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	92,151.0000	93,192.0000	1.130	0	0	0
14/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	312.0000	258.0000	(17.308)	0	0	0
14/05/2007	R204	2007/11/01			Bond Future	7.4040	7.3880	(0.216)	0.0000	0.0000	0
14/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	18,725.0000	19,331.0000	3.236	0	0	0
14/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	11,357.0000	10,730.0000	(5.521)	0	0	0
14/05/2007	R204	2008/02/07			Bond Future	7.3570	7.3410	(0.217)	0.0000	0.0000	0
14/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,061.0000	24,705.0000	2.677	0	0	0
14/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,241.0000	12,665.0000	(4.350)	0	0	0
14/05/2007	R206	2007/08/02			Bond Future	7.5540	7.5400	(0.185)	0.0000	0.0000	0
14/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	2,984.0000	2,716.0000	(8.981)	0	0	0
14/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,192.0000	1,049.0000	(11.997)	0	0	0
14/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,371.0000	35,931.0000	1.583	0	0	0
14/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,055.0000	25,489.0000	1.732	0	0	0
14/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,204.0000	16,484.0000	1.728	0	0	0
14/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,430.0000	6,007.0000	(6.579)	0	0	0
14/05/2007	R206	2007/11/01			Bond Future	7.4800	7.4640	(0.214)	0.0000	0.0000	0
14/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,429.0000	8,047.0000	(4.532)	0	0	0
14/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	21,521.0000	21,922.0000	1.863	0	0	0
14/05/2007	R206	2008/02/07			Bond Future	7.4120	7.3950	(0.229)	0.0000	0.0000	0
14/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,469.0000	10,102.0000	(3.506)	0	0	0
14/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	26,327.0000	26,766.0000	1.667	0	0	0
14/05/2007	R207	2007/08/02			Bond Future	7.3870	7.3780	(0.122)	0.0000	0.0000	0
14/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	211.0000	176.0000	(16.588)	0	0	0
14/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	50.0000	39.0000	(22.000)	0	0	0
14/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,037.0000	84,720.0000	0.813	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
14/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
14/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	118,392.0000	119,109.0000	0.606	0	0	0
14/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	101,381.0000	102,090.0000	0.699	0	0	0
14/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,814.0000	105,525.0000	0.678	0	0	0
14/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	36.0000	28.0000	(22.222)	0	0	0
14/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,935.0000	98,640.0000	0.720	0	0	0
14/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	67.0000	54.0000	(19.403)	0	0	0
14/05/2007	R207	2007/11/01			Bond Future	7.3370	7.3270	(0.136)	0.0000	0.0000	0
14/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,416.0000	8,030.0000	(4.587)	0	0	0
14/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	21,235.0000	21,643.0000	1.921	0	0	0
14/05/2007	R207	2008/02/07			Bond Future	7.2910	7.2810	(0.137)	0.0000	0.0000	0
14/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	26,456.0000	26,886.0000	1.625	0	0	0
14/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,205.0000	9,849.0000	(3.488)	0	0	0
14/05/2007	R209	2007/08/02			Bond Future	6.9200	6.9000	(0.289)	0.0000	0.0000	314
14/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	34,076.0000	32,247.0000	(5.367)	0	0	0
14/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,248.0000	46,712.0000	3.236	0	0	0
14/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,274.0000	7,417.0000	(10.358)	0	0	0
14/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,220.0000	28,178.0000	3.519	0	0	0
14/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,057.0000	14,548.0000	3.493	0	0	0
14/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	18,032.0000	16,671.0000	(7.548)	0	0	0
14/05/2007	R209	2007/11/01			Bond Future	6.8750	6.8550	(0.291)	0.0000	0.0000	0
14/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	21,158.0000	22,681.0000	7.198	0	0	0
14/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,774.0000	5,962.0000	(11.987)	0	0	0
14/05/2007	R209	2008/02/07			Bond Future	6.8300	6.8100	(0.293)	0.0000	0.0000	0
14/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,254.0000	7,479.0000	(9.389)	0	0	0
14/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	27,852.0000	29,426.0000	5.651	0	0	0
14/05/2007	TRT1	2007/08/02			Index Future	260.3110	260.5490	0.091	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,008</b>