



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/05/2007

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
18/05/2007	ALBI	2007/08/02			Index Future	262.1750	262.0370	(0.053)	0.0000	0.0000	0
18/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	84,023.0000	82,698.0000	(1.577)	0	0	0
18/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,273.0000	2,328.0000	2.420	0	0	0
18/05/2007	ALBI	2007/11/01			Index Future	268.2370	268.1160	(0.045)	0.0000	0.0000	0
18/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	144,391.0000	143,215.0000	(0.814)	0	0	0
18/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,021.0000	2,055.0000	1.682	0	0	0
18/05/2007	ALBI	2008/02/07			Index Future	274.9160	274.8010	(0.042)	0.0000	0.0000	0
18/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,404.0000	1,424.0000	1.425	0	0	0
18/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	210,564.0000	209,434.0000	(0.537)	0	0	0
18/05/2007	CRD1	2007/08/02			Index Future	111.6530	111.6090	(0.039)	0.0000	0.0000	10
18/05/2007	GOVI	2007/08/02			jGovi	262.6625	262.5210	(0.054)	0.0000	0.0000	198
18/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	221,625.0000	220,210.0000	(0.638)	0	0	0
18/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
18/05/2007	GOVI	2007/11/01			jGovi	268.5225	268.3775	(0.054)	0.0000	0.0000	59
18/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	56,412.0000	55,362.0000	(1.861)	0	0	0
18/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	21,187.0000	21,587.0000	1.888	0	0	0
18/05/2007	GOVI	2008/02/07			jGovi	274.7810	274.6335	(0.054)	0.0000	0.0000	30
18/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	110,494.0000	109,244.0000	(1.131)	0	0	0
18/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,684.0000	12,909.0000	1.774	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
18/05/2007	ILBI	2007/08/02			Index Future	280.1960	280.1290	(0.024)	0.0000	0.0000	0
18/05/2007	J153	2010/08/31			jSwap	8.8760	8.8890	0.146	0.0000	0.0000	0
18/05/2007	J157	2015/09/15			jSwap	8.3620	8.3780	0.191	0.0000	0.0000	0
18/05/2007	J186	2026/12/21			jSwap	7.8170	7.8420	0.320	0.0000	0.0000	0
18/05/2007	J201	2014/12/22			jSwap	8.4450	8.4620	0.201	0.0000	0.0000	0
18/05/2007	J203	2017/09/15			jSwap	8.2470	8.2580	0.133	0.0000	0.0000	0
18/05/2007	J204	2018/12/21			jSwap	8.2030	8.2170	0.171	0.0000	0.0000	0
18/05/2007	J207	2020/01/15			jSwap	8.1330	8.1500	0.209	0.0000	0.0000	0
18/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
18/05/2007	JFRA	2007/08/02			jFra	9.2830	9.3100	0.291	0.0000	0.0000	0
18/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,348.0000	4,413.0000	1.495	0	0	0
18/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	3.0000	2.0000	(33.333)	0	0	0
18/05/2007	JFRA	2007/11/01			jFra	9.2690	9.2820	0.140	0.0000	0.0000	0
18/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,675.0000	4,707.0000	0.684	0	0	0
18/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	41.0000	39.0000	(4.878)	0	0	0
18/05/2007	JFRA	2008/02/07			jFra	9.1730	9.1840	0.120	0.0000	0.0000	0
18/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,111.0000	19,093.0000	(0.094)	0	0	0
18/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,029.0000	14,985.0000	(0.293)	0	0	0
18/05/2007	JN02	2007/08/02			jNote	8.9730	8.9840	0.123	0.0000	0.0000	0
18/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	11,928.0000	11,751.0000	(1.484)	0	0	0
18/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,881.0000	6,905.0000	0.349	0	0	0

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18/05/2007	JN02	2007/11/01			jNote	8.8570	8.8670	0.113	0.0000	0.0000	0
18/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	14,894.0000	14,756.0000	(0.927)	0	0	0
18/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,285.0000	12,330.0000	0.366	0	0	0
18/05/2007	JN02	2008/02/07			jNote	8.7220	8.7330	0.126	0.0000	0.0000	0
18/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	19,705.0000	19,562.0000	(0.726)	0	0	0
18/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,671.0000	14,728.0000	0.389	0	0	0
18/05/2007	JN05	2007/08/02			jNote	8.4620	8.4760	0.165	0.0000	0.0000	0
18/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	935.0000	960.0000	2.674	0	0	0
18/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	32,644.0000	32,096.0000	(1.679)	0	0	0
18/05/2007	JN05	2007/11/01			jNote	8.3850	8.3990	0.167	0.0000	0.0000	0
18/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	29,526.0000	29,056.0000	(1.592)	0	0	0
18/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,724.0000	4,825.0000	2.138	0	0	0
18/05/2007	JN05	2008/02/07			jNote	8.3010	8.3170	0.193	0.0000	0.0000	0
18/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,692.0000	6,830.0000	2.062	0	0	0
18/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	34,953.0000	34,437.0000	(1.476)	0	0	0
18/05/2007	JN10	2007/08/02			jNote	8.1140	8.1250	0.136	0.0000	0.0000	0
18/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	44.0000	45.0000	2.273	0	0	0
18/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	59,783.0000	59,012.0000	(1.290)	0	0	0
18/05/2007	JN10	2007/11/01			jNote	8.0550	8.0650	0.124	0.0000	0.0000	0
18/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	467.0000	483.0000	3.426	0	0	0
18/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	64,376.0000	63,684.0000	(1.075)	0	0	0
18/05/2007	JN10	2008/02/07			jNote	7.9900	8.0020	0.150	0.0000	0.0000	0
18/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	69,597.0000	68,790.0000	(1.160)	0	0	0
18/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,150.0000	1,189.0000	3.391	0	0	0
18/05/2007	JROD	2007/05/31			jRod	8.6720	8.6680	(0.046)	0.0000	0.0000	0
18/05/2007	JROD	2007/06/29			jRod	8.8100	8.7990	(0.125)	0.0000	0.0000	0

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18/05/2007	JROD	2007/07/31			jRod	9.0590	9.0420	(0.188)	0.0000	0.0000	0
18/05/2007	JROD	2007/08/31			jRod	8.9870	8.9800	(0.078)	0.0000	0.0000	0
18/05/2007	JROD	2007/09/28			jRod	9.1030	9.1000	(0.033)	0.0000	0.0000	0
18/05/2007	JROD	2007/10/31			jRod	9.2190	9.2210	0.022	0.0000	0.0000	0
18/05/2007	JROD	2007/11/30			jRod	9.1000	9.1040	0.044	0.0000	0.0000	0
18/05/2007	JROD	2007/12/31			jRod	9.1810	9.1870	0.065	0.0000	0.0000	0
18/05/2007	OTH1	2007/08/02			Index Future	259.2140	259.0450	(0.065)	0.0000	0.0000	15
18/05/2007	R153	2007/08/02			Bond Future	7.9600	7.9700	0.126	0.0000	0.0000	215
18/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	607.0000	613.0000	0.988	0	0	0
18/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,031.0000	16,763.0000	(1.574)	0	0	0
18/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,316.0000	23,034.0000	(1.209)	0	0	0
18/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,516.0000	1,539.0000	1.517	0	0	0
18/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	711.0000	719.0000	1.125	0	0	0
18/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	831.0000	841.0000	1.203	0	0	0
18/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,023.0000	21,743.0000	(1.271)	0	0	0
18/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,623.0000	24,340.0000	(1.149)	0	0	0
18/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	315.0000	317.0000	0.635	0	0	0
18/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,954.0000	29,666.0000	(0.961)	0	0	0
18/05/2007	R153	2007/11/01			Bond Future	7.9000	7.9100	0.127	0.0000	0.0000	0
18/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,246.0000	14,325.0000	0.555	0	0	0
18/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16,922.0000	16,733.0000	(1.117)	0	0	0
18/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,690.0000	17,787.0000	0.548	0	0	0
18/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	13,661.0000	13,491.0000	(1.244)	0	0	0
18/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,282.0000	11,345.0000	0.558	0	0	0
18/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	20,612.0000	20,406.0000	(0.999)	0	0	0
18/05/2007	R153	2008/02/07			Bond Future	7.8050	7.8150	0.128	0.0000	0.0000	0
18/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,730.0000	20,815.0000	0.410	0	0	0

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18/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	19,388.0000	19,229.0000	(0.820)	0	0	0
18/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,021.0000	15,084.0000	0.419	0	0	0
18/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	22,459.0000	22,289.0000	(0.757)	0	0	0
18/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	25,799.0000	25,618.0000	(0.702)	0	0	0
18/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,720.0000	17,793.0000	0.412	0	0	0
18/05/2007	R157	2007/08/02			Bond Future	7.5850	7.5950	0.132	0.0000	0.0000	5
18/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	78,823.0000	78,096.0000	(0.922)	0	0	0
18/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	541.0000	544.0000	0.555	0	0	0
18/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,079.0000	1,089.0000	0.927	0	0	0
18/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	30,168.0000	30,641.0000	1.568	0	0	0
18/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5,404.0000	5,148.0000	(4.737)	0	0	96
18/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	146.0000	146.0000	-	0	0	0
18/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	85,370.0000	84,641.0000	(0.854)	0	0	0
18/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,454.0000	97,724.0000	(0.741)	0	0	0
18/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	365.0000	366.0000	0.274	0	0	0
18/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,772.0000	65,052.0000	(1.095)	0	0	0
18/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	453.0000	455.0000	0.442	0	0	0
18/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	22,121.0000	21,569.0000	(2.495)	0	0	0
18/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	82,102.0000	81,374.0000	(0.887)	0	0	0
18/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,141.0000	10,319.0000	1.755	0	0	86
18/05/2007	R157	2007/11/01			Bond Future	7.5350	7.5450	0.133	0.0000	0.0000	0
18/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	11,792.0000	12,001.0000	1.772	0	0	0
18/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	27,009.0000	26,506.0000	(1.862)	0	0	0
18/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	30,683.0000	31,108.0000	1.385	0	0	0
18/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	17,306.0000	16,907.0000	(2.306)	0	0	0
18/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,804.0000	20,118.0000	1.586	0	0	0
18/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,804.0000	20,118.0000	1.586	0	0	0
18/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	10,156.0000	9,868.0000	(2.836)	0	0	0
18/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	17,306.0000	16,907.0000	(2.306)	0	0	0
18/05/2007	R157	2008/02/07			Bond Future	7.4750	7.4850	0.134	0.0000	0.0000	477
18/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	32,651.0000	33,022.0000	1.136	0	0	0
18/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	34,317.0000	33,837.0000	(1.399)	0	0	0
18/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	15,407.0000	15,621.0000	1.389	0	0	0

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18/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,915.0000	16,592.0000	(1.910)	0	0	0
18/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	22,960.0000	23,250.0000	1.263	0	0	0
18/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	24,694.0000	24,290.0000	(1.636)	0	0	0
18/05/2007	R186	2007/08/02			Bond Future	7.2560	7.2660	0.138	0.0000	0.0000	6
18/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	363.0000	364.0000	0.275	0	0	0
18/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	152,058.0000	150,776.0000	(0.843)	0	0	0
18/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	120,091.0000	118,819.0000	(1.059)	0	0	0
18/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,149.0000	1,160.0000	0.957	0	0	0
18/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	146,787.0000	145,507.0000	(0.872)	0	0	0
18/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	172,922.0000	171,640.0000	(0.741)	0	0	0
18/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	457.0000	459.0000	0.438	0	0	0
18/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	141,480.0000	140,200.0000	(0.905)	0	0	0
18/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	551.0000	554.0000	0.544	0	0	0
18/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	138.0000	137.0000	(0.725)	0	0	0
18/05/2007	R186	2007/11/01			Bond Future	7.2090	7.2190	0.139	0.0000	0.0000	0
18/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,111.0000	16,637.0000	3.265	0	0	0
18/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	21,350.0000	20,596.0000	(3.532)	0	0	0
18/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,621.0000	5,853.0000	4.127	0	0	0
18/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	8,278.0000	7,868.0000	(4.953)	0	0	0
18/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	35,466.0000	36,337.0000	2.456	0	0	0
18/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	42,158.0000	41,109.0000	(2.488)	0	0	0
18/05/2007	R186	2008/02/07			Bond Future	7.1650	7.1760	0.154	0.0000	0.0000	0
18/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,015.0000	18,566.0000	3.059	0	0	0
18/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	28,818.0000	27,963.0000	(2.967)	0	0	0
18/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,713.0000	2,834.0000	4.460	0	0	0
18/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	74,520.0000	73,236.0000	(1.723)	0	0	0
18/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	49,530.0000	48,413.0000	(2.255)	0	0	0
18/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,692.0000	7,980.0000	3.744	0	0	0
18/05/2007	R196	2007/08/02			Bond Future	8.2610	8.2730	0.145	0.0000	0.0000	0
18/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,906.0000	7,748.0000	(1.998)	0	0	0
18/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,053.0000	2,946.0000	(3.505)	0	0	0
18/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,182.0000	5,045.0000	(2.644)	0	0	0

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18/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,685.0000	1,724.0000	2.315	0	0	0
18/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,214.0000	3,283.0000	2.147	0	0	0
18/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	769.0000	787.0000	2.341	0	0	0
18/05/2007	R196	2007/11/01			Bond Future	8.1060	8.1210	0.185	0.0000	0.0000	0
18/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,203.0000	13,249.0000	0.348	0	0	0
18/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	18,391.0000	18,239.0000	(0.826)	0	0	0
18/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,407.0000	10,442.0000	0.336	0	0	0
18/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,748.0000	11,788.0000	0.340	0	0	0
18/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	14,996.0000	14,855.0000	(0.940)	0	0	0
18/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	16,643.0000	16,497.0000	(0.877)	0	0	0
18/05/2007	R196	2008/02/07			Bond Future	7.9530	7.9670	0.176	0.0000	0.0000	0
18/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20,950.0000	20,839.0000	(0.530)	0	0	0
18/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,311.0000	22,197.0000	(0.511)	0	0	0
18/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,639.0000	19,530.0000	(0.555)	0	0	0
18/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,394.0000	14,419.0000	0.174	0	0	0
18/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,506.0000	15,535.0000	0.187	0	0	0
18/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,677.0000	16,709.0000	0.192	0	0	0
18/05/2007	R201	2007/08/02			Bond Future	7.6050	7.6150	0.131	0.0000	0.0000	0
18/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	133.0000	132.0000	(0.752)	0	0	0
18/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,074.0000	63,497.0000	(0.901)	0	0	0
18/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	339.0000	340.0000	0.295	0	0	0
18/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,462.0000	60,886.0000	(0.937)	0	0	0
18/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	77,134.0000	76,555.0000	(0.751)	0	0	0
18/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	407.0000	410.0000	0.737	0	0	0
18/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	51,074.0000	50,504.0000	(1.116)	0	0	0
18/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	282.0000	283.0000	0.355	0	0	0
18/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	833.0000	841.0000	0.960	0	0	0
18/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,688.0000	66,111.0000	(0.865)	0	0	0
18/05/2007	R201	2007/11/01			Bond Future	7.5250	7.5350	0.133	0.0000	0.0000	0
18/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,320.0000	9,484.0000	1.760	0	0	0
18/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,418.0000	8,184.0000	(2.780)	0	0	0
18/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	24,137.0000	24,469.0000	1.375	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
18/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	21,969.0000	21,566.0000	(1.834)	0	0	0
18/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,607.0000	15,852.0000	1.570	0	0	0
18/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,190.0000	13,869.0000	(2.262)	0	0	0
18/05/2007	R201	2008/02/07			Bond Future	7.4400	7.4500	0.134	0.0000	0.0000	0
18/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,786.0000	17,009.0000	1.328	0	0	0
18/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,094.0000	19,764.0000	(1.642)	0	0	0
18/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,991.0000	27,600.0000	(1.397)	0	0	0
18/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,037.0000	11,198.0000	1.459	0	0	0
18/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,708.0000	13,445.0000	(1.919)	0	0	0
18/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,268.0000	24,557.0000	1.191	0	0	0
18/05/2007	R203	2007/08/02			Bond Future	7.5140	7.5200	0.080	0.0000	0.0000	0
18/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	100,692.0000	100,257.0000	(0.432)	0	0	0
18/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	96.0000	94.0000	(2.083)	0	0	0
18/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	84,899.0000	84,460.0000	(0.517)	0	0	0
18/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	313.0000	308.0000	(1.597)	0	0	0
18/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	250.0000	246.0000	(1.600)	0	0	0
18/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	88,066.0000	87,628.0000	(0.497)	0	0	0
18/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,717.0000	81,279.0000	(0.536)	0	0	0
18/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	376.0000	371.0000	(1.330)	0	0	0
18/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,990.0000	68,550.0000	(0.638)	0	0	0
18/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	772.0000	766.0000	(0.777)	0	0	0
18/05/2007	R203	2007/11/01			Bond Future	7.4570	7.4630	0.080	0.0000	0.0000	0
18/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	12,929.0000	13,084.0000	1.199	0	0	0
18/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15,992.0000	15,719.0000	(1.707)	0	0	0
18/05/2007	R203	2008/02/07			Bond Future	7.4070	7.4120	0.068	0.0000	0.0000	0
18/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	15,449.0000	15,568.0000	0.770	0	0	0
18/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	21,958.0000	21,726.0000	(1.057)	0	0	0
18/05/2007	R204	2007/08/02			Bond Future	7.5050	7.5110	0.080	0.0000	0.0000	0
18/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,248.0000	87,772.0000	(0.539)	0	0	0
18/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	896.0000	885.0000	(1.228)	0	0	0
18/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,540.0000	91,065.0000	(0.519)	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
18/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	627.0000	617.0000	(1.595)	0	0	0
18/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	751.0000	740.0000	(1.465)	0	0	0
18/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,836.0000	94,362.0000	(0.500)	0	0	0
18/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,751.0000	1,737.0000	(0.800)	0	0	0
18/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	75,186.0000	74,707.0000	(0.637)	0	0	0
18/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	293.0000	287.0000	(2.048)	0	0	0
18/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	108,020.0000	107,549.0000	(0.436)	0	0	0
18/05/2007	R204	2007/11/01			Bond Future	7.4520	7.4580	0.081	0.0000	0.0000	0
18/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	12,704.0000	12,871.0000	1.315	0	0	0
18/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	16,379.0000	16,086.0000	(1.789)	0	0	0
18/05/2007	R204	2008/02/07			Bond Future	7.4050	7.4100	0.068	0.0000	0.0000	0
18/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	21,721.0000	21,472.0000	(1.146)	0	0	0
18/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	14,550.0000	14,679.0000	0.887	0	0	0
18/05/2007	R206	2007/08/02			Bond Future	7.5910	7.6020	0.145	0.0000	0.0000	0
18/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,203.0000	1,228.0000	2.078	0	0	0
18/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	33,527.0000	33,002.0000	(1.566)	0	0	0
18/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,300.0000	22,818.0000	(2.069)	0	0	0
18/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,084.0000	3,152.0000	2.205	0	0	0
18/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,733.0000	6,877.0000	2.139	0	0	0
18/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,653.0000	14,247.0000	(2.771)	0	0	0
18/05/2007	R206	2007/11/01			Bond Future	7.5140	7.5260	0.160	0.0000	0.0000	0
18/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	20,223.0000	19,813.0000	(2.027)	0	0	0
18/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,791.0000	8,966.0000	1.991	0	0	0
18/05/2007	R206	2008/02/07			Bond Future	7.4430	7.4540	0.148	0.0000	0.0000	0
18/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,200.0000	24,838.0000	(1.437)	0	0	0
18/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,809.0000	10,967.0000	1.462	0	0	0
18/05/2007	R207	2007/08/02			Bond Future	7.4420	7.4480	0.081	0.0000	0.0000	0
18/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	50.0000	49.0000	(2.000)	0	0	0
18/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,666.0000	79,187.0000	(0.601)	0	0	0
18/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	97,001.0000	96,524.0000	(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
18/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	221.0000	218.0000	(1.357)	0	0	0
18/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	93,555.0000	93,077.0000	(0.511)	0	0	0
18/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	68.0000	67.0000	(1.471)	0	0	0
18/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	36.0000	35.0000	(2.778)	0	0	0
18/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
18/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	114,012.0000	113,535.0000	(0.418)	0	0	0
18/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	100,433.0000	99,956.0000	(0.475)	0	0	0
18/05/2007	R207	2007/11/01			Bond Future	7.3910	7.3970	0.081	0.0000	0.0000	0
18/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	18,323.0000	17,999.0000	(1.768)	0	0	0
18/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	9,775.0000	9,923.0000	1.514	0	0	0
18/05/2007	R207	2008/02/07			Bond Future	7.3440	7.3500	0.082	0.0000	0.0000	0
18/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	11,528.0000	11,676.0000	1.284	0	0	0
18/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	23,625.0000	23,304.0000	(1.359)	0	0	0
18/05/2007	R209	2007/08/02			Bond Future	6.9750	6.9850	0.143	0.0000	0.0000	314
18/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,889.0000	22,146.0000	(3.246)	0	0	0
18/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	37,432.0000	38,084.0000	1.742	0	0	0
18/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	9,232.0000	9,430.0000	2.145	0	0	0
18/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	39,875.0000	38,928.0000	(2.375)	0	0	0
18/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,081.0000	10,589.0000	(4.440)	0	0	0
18/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	20,034.0000	20,434.0000	1.997	0	0	0
18/05/2007	R209	2007/11/01			Bond Future	6.9300	6.9400	0.144	0.0000	0.0000	0
18/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,829.0000	9,253.0000	4.802	0	0	0
18/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	16,841.0000	16,113.0000	(4.323)	0	0	0
18/05/2007	R209	2008/02/07			Bond Future	6.8800	6.8900	0.145	0.0000	0.0000	0
18/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	10,026.0000	10,418.0000	3.910	0	0	0
18/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	23,791.0000	23,024.0000	(3.224)	0	0	0
18/05/2007	TRT1	2007/08/02			Index Future	259.5390	259.3990	(0.054)	0.0000	0.0000	500

Grand Total: **2,011**