



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/05/2007

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
21/05/2007	ALBI 2007/08/02			Index Future	262.0370	261.5400	(0.190)	0.0000	0.0000	0
21/05/2007	ALBI 2007/08/02	254.00	Call	Index Future	82,698.0000	77,978.0000	(5.708)	0	0	0
21/05/2007	ALBI 2007/08/02	254.00	Put	Index Future	2,328.0000	2,578.0000	10.739	0	0	0
21/05/2007	ALBI 2007/11/01			Index Future	268.1160	267.6160	(0.186)	0.0000	0.0000	0
21/05/2007	ALBI 2007/11/01	254.00	Call	Index Future	143,215.0000	138,400.0000	(3.362)	0	0	0
21/05/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,055.0000	2,240.0000	9.002	0	0	0
21/05/2007	ALBI 2008/02/07			Index Future	274.8010	274.3030	(0.181)	0.0000	0.0000	0
21/05/2007	ALBI 2008/02/07	254.00	Call	Index Future	209,434.0000	204,566.0000	(2.324)	0	0	0
21/05/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,424.0000	1,536.0000	7.865	0	0	0
21/05/2007	CRD1 2007/08/02			Index Future	111.6090	111.5040	(0.094)	0.0000	0.0000	10
21/05/2007	GOVI 2007/08/02			jGovi	262.5210	262.0390	(0.184)	0.0000	0.0000	198
21/05/2007	GOVI 2007/08/02	240.50	Call	jGovi	220,210.0000	215,390.0000	(2.189)	0	0	0
21/05/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
21/05/2007	GOVI 2007/11/01			jGovi	268.3775	267.8840	(0.184)	0.0000	0.0000	59
21/05/2007	GOVI 2007/11/01	265.00	Put	jGovi	21,587.0000	23,045.0000	6.754	0	0	0
21/05/2007	GOVI 2007/11/01	265.00	Call	jGovi	55,362.0000	51,885.0000	(6.280)	0	0	0
21/05/2007	GOVI 2008/02/07			jGovi	274.6335	274.1300	(0.183)	0.0000	0.0000	30
21/05/2007	GOVI 2008/02/07	265.00	Call	jGovi	109,244.0000	105,033.0000	(3.855)	0	0	0
21/05/2007	GOVI 2008/02/07	265.00	Put	jGovi	12,909.0000	13,733.0000	6.383	0	0	0

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21/05/2007	ILBI	2007/08/02			Index Future	280.1290	280.7520	0.222	0.0000	0.0000	0
21/05/2007	J153	2010/08/31			jSwap	8.8890	8.9070	0.202	0.0000	0.0000	0
21/05/2007	J157	2015/09/15			jSwap	8.3780	8.4220	0.525	0.0000	0.0000	0
21/05/2007	J186	2026/12/21			jSwap	7.8420	7.8710	0.370	0.0000	0.0000	0
21/05/2007	J201	2014/12/22			jSwap	8.4620	8.4970	0.414	0.0000	0.0000	0
21/05/2007	J203	2017/09/15			jSwap	8.2580	8.3050	0.569	0.0000	0.0000	0
21/05/2007	J204	2018/12/21			jSwap	8.2170	8.2650	0.584	0.0000	0.0000	0
21/05/2007	J207	2020/01/15			jSwap	8.1500	8.1980	0.589	0.0000	0.0000	0
21/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2290	0.228	0.0000	0.0000	0
21/05/2007	JFRA	2007/08/02			jFra	9.3100	9.3250	0.161	0.0000	0.0000	0
21/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,413.0000	4,448.0000	0.793	0	0	0
21/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
21/05/2007	JFRA	2007/11/01			jFra	9.2820	9.3030	0.226	0.0000	0.0000	0
21/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,707.0000	4,758.0000	1.083	0	0	0
21/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	39.0000	35.0000	(10.256)	0	0	0
21/05/2007	JFRA	2008/02/07			jFra	9.1840	9.2020	0.196	0.0000	0.0000	0
21/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,093.0000	19,022.0000	(0.372)	0	0	0
21/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,985.0000	14,868.0000	(0.781)	0	0	0
21/05/2007	JN02	2007/08/02			jNote	8.9840	9.0080	0.267	0.0000	0.0000	0
21/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,905.0000	6,909.0000	0.058	0	0	0
21/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	11,751.0000	11,316.0000	(3.702)	0	0	0

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21/05/2007	JN02	2007/11/01			jNote	8.8670	8.8910	0.271	0.0000	0.0000	0
21/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,330.0000	12,413.0000	0.673	0	0	0
21/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	14,756.0000	14,401.0000	(2.406)	0	0	0
21/05/2007	JN02	2008/02/07			jNote	8.7330	8.7560	0.263	0.0000	0.0000	0
21/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,728.0000	14,819.0000	0.618	0	0	0
21/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	19,562.0000	19,236.0000	(1.666)	0	0	0
21/05/2007	JN05	2007/08/02			jNote	8.4760	8.5010	0.295	0.0000	0.0000	0
21/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	32,096.0000	31,089.0000	(3.137)	0	0	0
21/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	960.0000	976.0000	1.667	0	0	0
21/05/2007	JN05	2007/11/01			jNote	8.3990	8.4260	0.321	0.0000	0.0000	0
21/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,825.0000	4,991.0000	3.440	0	0	0
21/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	29,056.0000	28,120.0000	(3.221)	0	0	0
21/05/2007	JN05	2008/02/07			jNote	8.3170	8.3430	0.313	0.0000	0.0000	0
21/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,830.0000	7,025.0000	2.855	0	0	0
21/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	34,437.0000	33,565.0000	(2.532)	0	0	0
21/05/2007	JN10	2007/08/02			jNote	8.1250	8.1730	0.591	0.0000	0.0000	0
21/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	45.0000	59.0000	31.111	0	0	0
21/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	59,012.0000	55,704.0000	(5.606)	0	0	0
21/05/2007	JN10	2007/11/01			jNote	8.0650	8.1150	0.620	0.0000	0.0000	0
21/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	483.0000	585.0000	21.118	0	0	0
21/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	63,684.0000	60,309.0000	(5.300)	0	0	0
21/05/2007	JN10	2008/02/07			jNote	8.0020	8.0530	0.637	0.0000	0.0000	0
21/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	68,790.0000	65,423.0000	(4.895)	0	0	0
21/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,189.0000	1,385.0000	16.484	0	0	0
21/05/2007	JROD	2007/05/31			jRod	8.6680	8.9220	2.930	0.0000	0.0000	0
21/05/2007	JROD	2007/06/29			jRod	8.7990	8.7900	(0.102)	0.0000	0.0000	0

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21/05/2007	JROD	2007/07/31			jRod	9.0420	9.0420	-	0.0000	0.0000	0
21/05/2007	JROD	2007/08/31			jRod	8.9800	8.9850	0.056	0.0000	0.0000	0
21/05/2007	JROD	2007/09/28			jRod	9.1000	9.1080	0.088	0.0000	0.0000	0
21/05/2007	JROD	2007/10/31			jRod	9.2210	9.2290	0.087	0.0000	0.0000	0
21/05/2007	JROD	2007/11/30			jRod	9.1040	9.1080	0.044	0.0000	0.0000	0
21/05/2007	JROD	2007/12/31			jRod	9.1870	9.1900	0.033	0.0000	0.0000	0
21/05/2007	OTH1	2007/08/02			Index Future	259.0450	258.3590	(0.265)	0.0000	0.0000	15
21/05/2007	R153	2007/08/02			Bond Future	7.9700	8.0000	0.376	0.0000	0.0000	215
21/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,539.0000	1,608.0000	4.483	0	0	0
21/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,763.0000	15,964.0000	(4.766)	0	0	0
21/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,743.0000	20,905.0000	(3.854)	0	0	0
21/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	613.0000	632.0000	3.100	0	0	0
21/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	317.0000	323.0000	1.893	0	0	0
21/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	841.0000	872.0000	3.686	0	0	0
21/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	719.0000	744.0000	3.477	0	0	0
21/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,340.0000	23,490.0000	(3.492)	0	0	0
21/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,666.0000	28,804.0000	(2.906)	0	0	0
21/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,034.0000	22,190.0000	(3.664)	0	0	0
21/05/2007	R153	2007/11/01			Bond Future	7.9100	7.9400	0.379	0.0000	0.0000	0
21/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,325.0000	14,565.0000	1.675	0	0	0
21/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16,733.0000	16,170.0000	(3.365)	0	0	0
21/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	13,491.0000	12,983.0000	(3.765)	0	0	0
21/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,787.0000	18,083.0000	1.664	0	0	0
21/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,345.0000	11,534.0000	1.666	0	0	0
21/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	20,406.0000	19,792.0000	(3.009)	0	0	0
21/05/2007	R153	2008/02/07			Bond Future	7.8150	7.8420	0.345	0.0000	0.0000	0
21/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	19,229.0000	18,792.0000	(2.273)	0	0	0

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21/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,815.0000	21,034.0000	1.052	0	0	0
21/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,084.0000	15,243.0000	1.054	0	0	0
21/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,793.0000	17,981.0000	1.057	0	0	0
21/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	25,618.0000	25,119.0000	(1.948)	0	0	0
21/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	22,289.0000	21,820.0000	(2.104)	0	0	0
21/05/2007	R157	2007/08/02			Bond Future	7.5950	7.6350	0.527	0.0000	0.0000	5
21/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,374.0000	78,485.0000	(3.550)	0	0	0
21/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	78,096.0000	75,213.0000	(3.692)	0	0	0
21/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	455.0000	481.0000	5.714	0	0	0
21/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	97,724.0000	94,814.0000	(2.978)	0	0	0
21/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	146.0000	152.0000	4.110	0	0	0
21/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	366.0000	386.0000	5.464	0	0	0
21/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,641.0000	81,745.0000	(3.422)	0	0	0
21/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	544.0000	576.0000	5.882	0	0	0
21/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5,148.0000	4,260.0000	(17.249)	0	0	96
21/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,052.0000	62,214.0000	(4.363)	0	0	0
21/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,319.0000	11,170.0000	8.247	0	0	86
21/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,089.0000	1,166.0000	7.071	0	0	0
21/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	21,569.0000	19,505.0000	(9.569)	0	0	0
21/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	30,641.0000	32,669.0000	6.619	0	0	0
21/05/2007	R157	2007/11/01			Bond Future	7.5450	7.5850	0.530	0.0000	0.0000	0
21/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	12,001.0000	12,927.0000	7.716	0	0	0
21/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	26,506.0000	24,585.0000	(7.247)	0	0	0
21/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	20,118.0000	21,471.0000	6.725	0	0	0
21/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9,868.0000	8,813.0000	(10.691)	0	0	0
21/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	31,108.0000	32,899.0000	5.757	0	0	0
21/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	16,907.0000	15,413.0000	(8.837)	0	0	0
21/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	20,118.0000	21,471.0000	6.725	0	0	0
21/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	16,907.0000	15,413.0000	(8.837)	0	0	0
21/05/2007	R157	2008/02/07			Bond Future	7.4850	7.5250	0.534	0.0000	0.0000	477
21/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	33,837.0000	31,989.0000	(5.461)	0	0	0
21/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	15,621.0000	16,544.0000	5.909	0	0	0
21/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16,592.0000	15,379.0000	(7.311)	0	0	0

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21/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	23,250.0000	24,483.0000	5.303	0	0	0
21/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	33,022.0000	34,580.0000	4.718	0	0	0
21/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	24,290.0000	22,752.0000	(6.332)	0	0	0
21/05/2007	R186	2007/08/02			Bond Future	7.2660	7.3280	0.853	0.0000	0.0000	6
21/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,160.0000	1,371.0000	18.190	0	0	0
21/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	150,776.0000	142,932.0000	(5.202)	0	0	0
21/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	118,819.0000	111,122.0000	(6.478)	0	0	0
21/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	137.0000	161.0000	17.518	0	0	0
21/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	364.0000	428.0000	17.582	0	0	0
21/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	171,640.0000	163,755.0000	(4.594)	0	0	0
21/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	145,507.0000	137,679.0000	(5.380)	0	0	0
21/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	459.0000	539.0000	17.429	0	0	0
21/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	140,200.0000	132,390.0000	(5.571)	0	0	0
21/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	554.0000	652.0000	17.690	0	0	0
21/05/2007	R186	2007/11/01			Bond Future	7.2190	7.2810	0.859	0.0000	0.0000	0
21/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	20,596.0000	16,426.0000	(20.247)	0	0	0
21/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	41,109.0000	34,988.0000	(14.890)	0	0	0
21/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,637.0000	20,367.0000	22.420	0	0	0
21/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,853.0000	7,632.0000	30.395	0	0	0
21/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	36,337.0000	42,132.0000	15.948	0	0	0
21/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	7,868.0000	5,763.0000	(26.754)	0	0	0
21/05/2007	R186	2008/02/07			Bond Future	7.1760	7.2380	0.864	0.0000	0.0000	0
21/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	73,236.0000	66,189.0000	(9.622)	0	0	0
21/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,566.0000	22,012.0000	18.561	0	0	0
21/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,980.0000	9,870.0000	23.684	0	0	0
21/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,834.0000	3,667.0000	29.393	0	0	0
21/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	27,963.0000	23,529.0000	(15.857)	0	0	0
21/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	48,413.0000	42,422.0000	(12.375)	0	0	0
21/05/2007	R196	2007/08/02			Bond Future	8.2730	8.3150	0.508	0.0000	0.0000	0
21/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,724.0000	1,881.0000	9.107	0	0	0
21/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,045.0000	4,586.0000	(9.098)	0	0	0
21/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,748.0000	7,209.0000	(6.957)	0	0	0

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21/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2,946.0000	2,596.0000	(11.881)	0	0	0
21/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	787.0000	863.0000	9.657	0	0	0
21/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,283.0000	3,549.0000	8.102	0	0	0
21/05/2007	R196	2007/11/01			Bond Future	8.1210	8.1570	0.443	0.0000	0.0000	0
21/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	14,855.0000	14,495.0000	(2.423)	0	0	0
21/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,249.0000	13,337.0000	0.664	0	0	0
21/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,788.0000	11,861.0000	0.619	0	0	0
21/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	16,497.0000	16,121.0000	(2.279)	0	0	0
21/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	18,239.0000	17,850.0000	(2.133)	0	0	0
21/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,442.0000	10,501.0000	0.565	0	0	0
21/05/2007	R196	2008/02/07			Bond Future	7.9670	7.9980	0.389	0.0000	0.0000	0
21/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,419.0000	14,450.0000	0.215	0	0	0
21/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,197.0000	21,918.0000	(1.257)	0	0	0
21/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20,839.0000	20,565.0000	(1.315)	0	0	0
21/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,535.0000	15,571.0000	0.232	0	0	0
21/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,530.0000	19,263.0000	(1.367)	0	0	0
21/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,709.0000	16,751.0000	0.251	0	0	0
21/05/2007	R201	2007/08/02			Bond Future	7.6150	7.6550	0.525	0.0000	0.0000	0
21/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,555.0000	74,251.0000	(3.010)	0	0	0
21/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	50,504.0000	48,256.0000	(4.451)	0	0	0
21/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	132.0000	138.0000	4.545	0	0	0
21/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	841.0000	904.0000	7.491	0	0	0
21/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,111.0000	63,817.0000	(3.470)	0	0	0
21/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	410.0000	436.0000	6.341	0	0	0
21/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,886.0000	58,602.0000	(3.751)	0	0	0
21/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	283.0000	299.0000	5.654	0	0	0
21/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,497.0000	61,207.0000	(3.606)	0	0	0
21/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	340.0000	361.0000	6.176	0	0	0
21/05/2007	R201	2007/11/01			Bond Future	7.5350	7.5750	0.531	0.0000	0.0000	0
21/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	21,566.0000	20,029.0000	(7.127)	0	0	0
21/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,184.0000	7,326.0000	(10.484)	0	0	0
21/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,484.0000	10,208.0000	7.634	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
21/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	13,869.0000	12,666.0000	(8.674)	0	0	0
21/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,852.0000	16,910.0000	6.674	0	0	0
21/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	24,469.0000	25,872.0000	5.734	0	0	0
21/05/2007	R201	2008/02/07			Bond Future	7.4500	7.4900	0.537	0.0000	0.0000	0
21/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,764.0000	18,508.0000	(6.355)	0	0	0
21/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	17,009.0000	17,957.0000	5.574	0	0	0
21/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,445.0000	12,453.0000	(7.378)	0	0	0
21/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,198.0000	11,895.0000	6.224	0	0	0
21/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,600.0000	26,092.0000	(5.464)	0	0	0
21/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,557.0000	25,771.0000	4.944	0	0	0
21/05/2007	R203	2007/08/02			Bond Future	7.5200	7.5560	0.479	0.0000	0.0000	0
21/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,279.0000	78,696.0000	(3.178)	0	0	0
21/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	371.0000	385.0000	3.774	0	0	0
21/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	94.0000	95.0000	1.064	0	0	0
21/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	100,257.0000	97,662.0000	(2.588)	0	0	0
21/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	246.0000	253.0000	2.846	0	0	0
21/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	766.0000	805.0000	5.091	0	0	0
21/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,550.0000	65,993.0000	(3.730)	0	0	0
21/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	308.0000	319.0000	3.571	0	0	0
21/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	87,628.0000	85,039.0000	(2.955)	0	0	0
21/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	84,460.0000	81,875.0000	(3.061)	0	0	0
21/05/2007	R203	2007/11/01			Bond Future	7.4630	7.4990	0.482	0.0000	0.0000	0
21/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	13,084.0000	14,181.0000	8.384	0	0	0
21/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15,719.0000	14,252.0000	(9.333)	0	0	0
21/05/2007	R203	2008/02/07			Bond Future	7.4120	7.4470	0.472	0.0000	0.0000	0
21/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	21,726.0000	20,269.0000	(6.706)	0	0	0
21/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	15,568.0000	16,566.0000	6.411	0	0	0
21/05/2007	R204	2007/08/02			Bond Future	7.5110	7.5470	0.479	0.0000	0.0000	0
21/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	617.0000	629.0000	1.945	0	0	0
21/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,772.0000	85,012.0000	(3.145)	0	0	0
21/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,707.0000	71,983.0000	(3.646)	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
21/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	740.0000	757.0000	2.297	0	0	0
21/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,737.0000	1,796.0000	3.397	0	0	0
21/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	107,549.0000	104,769.0000	(2.585)	0	0	0
21/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	287.0000	289.0000	0.697	0	0	0
21/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,362.0000	91,592.0000	(2.936)	0	0	0
21/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	885.0000	907.0000	2.486	0	0	0
21/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,065.0000	88,299.0000	(3.037)	0	0	0
21/05/2007	R204	2007/11/01			Bond Future	7.4580	7.4940	0.483	0.0000	0.0000	0
21/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	12,871.0000	14,045.0000	9.121	0	0	0
21/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	16,086.0000	14,503.0000	(9.841)	0	0	0
21/05/2007	R204	2008/02/07			Bond Future	7.4100	7.4450	0.472	0.0000	0.0000	0
21/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	14,679.0000	15,752.0000	7.310	0	0	0
21/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	21,472.0000	19,896.0000	(7.340)	0	0	0
21/05/2007	R206	2007/08/02			Bond Future	7.6020	7.6440	0.552	0.0000	0.0000	0
21/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,228.0000	1,357.0000	10.505	0	0	0
21/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,818.0000	21,038.0000	(7.801)	0	0	0
21/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,247.0000	12,784.0000	(10.269)	0	0	0
21/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	33,002.0000	31,033.0000	(5.966)	0	0	0
21/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,152.0000	3,471.0000	10.121	0	0	0
21/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,877.0000	7,512.0000	9.234	0	0	0
21/05/2007	R206	2007/11/01			Bond Future	7.5260	7.5670	0.545	0.0000	0.0000	0
21/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	19,813.0000	18,458.0000	(6.839)	0	0	0
21/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,966.0000	9,607.0000	7.149	0	0	0
21/05/2007	R206	2008/02/07			Bond Future	7.4540	7.4940	0.537	0.0000	0.0000	0
21/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	24,838.0000	23,561.0000	(5.141)	0	0	0
21/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,967.0000	11,578.0000	5.571	0	0	0
21/05/2007	R207	2007/08/02			Bond Future	7.4480	7.4900	0.564	0.0000	0.0000	0
21/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	93,077.0000	89,758.0000	(3.566)	0	0	0
21/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	49.0000	53.0000	8.163	0	0	0
21/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	35.0000	38.0000	8.571	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
21/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	218.0000	242.0000	11.009	0	0	0
21/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	96,524.0000	93,203.0000	(3.441)	0	0	0
21/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,956.0000	96,634.0000	(3.323)	0	0	0
21/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,187.0000	75,885.0000	(4.170)	0	0	0
21/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	113,535.0000	110,210.0000	(2.929)	0	0	0
21/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
21/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	67.0000	73.0000	8.955	0	0	0
21/05/2007	R207	2007/11/01			Bond Future	7.3970	7.4370	0.541	0.0000	0.0000	0
21/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	17,999.0000	16,045.0000	(10.856)	0	0	0
21/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	9,923.0000	11,116.0000	12.023	0	0	0
21/05/2007	R207	2008/02/07			Bond Future	7.3500	7.3900	0.544	0.0000	0.0000	0
21/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	23,304.0000	21,332.0000	(8.462)	0	0	0
21/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	11,676.0000	12,823.0000	9.824	0	0	0
21/05/2007	R209	2007/08/02			Bond Future	6.9850	7.0450	0.859	0.0000	0.0000	314
21/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,146.0000	18,326.0000	(17.249)	0	0	0
21/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	20,434.0000	23,430.0000	14.662	0	0	0
21/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	38,084.0000	42,548.0000	11.721	0	0	0
21/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	9,430.0000	11,093.0000	17.635	0	0	0
21/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,928.0000	33,776.0000	(13.235)	0	0	0
21/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,589.0000	8,238.0000	(22.202)	0	0	0
21/05/2007	R209	2007/11/01			Bond Future	6.9400	7.0000	0.865	0.0000	0.0000	0
21/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	16,113.0000	12,224.0000	(24.136)	0	0	0
21/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	9,253.0000	12,224.0000	32.109	0	0	0
21/05/2007	R209	2008/02/07			Bond Future	6.8900	6.9500	0.871	0.0000	0.0000	0
21/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	10,418.0000	13,101.0000	25.754	0	0	0
21/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	23,024.0000	18,797.0000	(18.359)	0	0	0
21/05/2007	TRT1	2007/08/02			Index Future	259.3990	258.9180	(0.185)	0.0000	0.0000	500
Grand Total:											2,011