



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/05/2007

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
22/05/2007	ALBI	2007/08/02			Index Future	261.5400	262.0190	0.183	0.0000	0.0000	0
22/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	77,978.0000	82,292.0000	5.532	0	0	0
22/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,578.0000	2,102.0000	(18.464)	0	0	0
22/05/2007	ALBI	2007/11/01			Index Future	267.6160	268.1080	0.184	0.0000	0.0000	0
22/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,240.0000	1,943.0000	(13.259)	0	0	0
22/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	138,400.0000	143,023.0000	3.340	0	0	0
22/05/2007	ALBI	2008/02/07			Index Future	274.3030	274.8130	0.186	0.0000	0.0000	0
22/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	204,566.0000	209,490.0000	2.407	0	0	0
22/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,536.0000	1,360.0000	(11.458)	0	0	0
22/05/2007	CRD1	2007/08/02			Index Future	111.5040	111.6150	0.100	0.0000	0.0000	10
22/05/2007	GOVI	2007/08/02			jGovi	262.0390	262.4670	0.163	0.0000	0.0000	198
22/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	215,390.0000	219,670.0000	1.987	0	0	0
22/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
22/05/2007	GOVI	2007/11/01			jGovi	267.8840	268.3210	0.163	0.0000	0.0000	59
22/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	23,045.0000	21,380.0000	(7.225)	0	0	0
22/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	51,885.0000	54,590.0000	5.213	0	0	0
22/05/2007	GOVI	2008/02/07			jGovi	274.1300	274.5780	0.163	0.0000	0.0000	30
22/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,733.0000	12,773.0000	(6.990)	0	0	0
22/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	105,033.0000	108,553.0000	3.351	0	0	0

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22/05/2007	ILBI	2007/08/02			Index Future	280.7520	280.7040	(0.017)	0.0000	0.0000	0
22/05/2007	J153	2010/08/31			jSwap	8.9070	8.9030	(0.045)	0.0000	0.0000	0
22/05/2007	J157	2015/09/15			jSwap	8.4220	8.4020	(0.237)	0.0000	0.0000	0
22/05/2007	J186	2026/12/21			jSwap	7.8710	7.8560	(0.191)	0.0000	0.0000	0
22/05/2007	J201	2014/12/22			jSwap	8.4970	8.4850	(0.141)	0.0000	0.0000	0
22/05/2007	J203	2017/09/15			jSwap	8.3050	8.2910	(0.169)	0.0000	0.0000	0
22/05/2007	J204	2018/12/21			jSwap	8.2650	8.2450	(0.242)	0.0000	0.0000	0
22/05/2007	J207	2020/01/15			jSwap	8.1980	8.1740	(0.293)	0.0000	0.0000	0
22/05/2007	JBAR	2005/12/21			jBar	9.2290	9.2580	0.314	0.0000	0.0000	0
22/05/2007	JFRA	2007/08/02			jFra	9.3250	9.3260	0.011	0.0000	0.0000	0
22/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
22/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,448.0000	4,451.0000	0.067	0	0	0
22/05/2007	JFRA	2007/11/01			jFra	9.3030	9.3100	0.075	0.0000	0.0000	0
22/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	35.0000	34.0000	(2.857)	0	0	0
22/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,758.0000	4,775.0000	0.357	0	0	0
22/05/2007	JFRA	2008/02/07			jFra	9.2020	9.2010	(0.011)	0.0000	0.0000	0
22/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,022.0000	18,988.0000	(0.179)	0	0	0
22/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,868.0000	14,838.0000	(0.202)	0	0	0
22/05/2007	JN02	2007/08/02			jNote	9.0080	9.0060	(0.022)	0.0000	0.0000	0
22/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	11,316.0000	11,277.0000	(0.345)	0	0	0
22/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,909.0000	6,833.0000	(1.100)	0	0	0

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22/05/2007	JN02	2007/11/01			jNote	8.8910	8.8880	(0.034)	0.0000	0.0000	0
22/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	14,401.0000	14,389.0000	(0.083)	0	0	0
22/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	12,413.0000	12,346.0000	(0.540)	0	0	0
22/05/2007	JN02	2008/02/07			jNote	8.7560	8.7500	(0.069)	0.0000	0.0000	0
22/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	19,236.0000	19,263.0000	0.140	0	0	0
22/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,819.0000	14,738.0000	(0.547)	0	0	0
22/05/2007	JN05	2007/08/02			jNote	8.5010	8.4940	(0.082)	0.0000	0.0000	0
22/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	976.0000	925.0000	(5.225)	0	0	0
22/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	31,089.0000	31,323.0000	0.753	0	0	0
22/05/2007	JN05	2007/11/01			jNote	8.4260	8.4160	(0.119)	0.0000	0.0000	0
22/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	28,120.0000	28,396.0000	0.982	0	0	0
22/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,991.0000	4,861.0000	(2.605)	0	0	0
22/05/2007	JN05	2008/02/07			jNote	8.3430	8.3320	(0.132)	0.0000	0.0000	0
22/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	33,565.0000	33,871.0000	0.912	0	0	0
22/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	7,025.0000	6,882.0000	(2.036)	0	0	0
22/05/2007	JN10	2007/08/02			jNote	8.1730	8.1580	(0.184)	0.0000	0.0000	0
22/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	55,704.0000	56,730.0000	1.842	0	0	0
22/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	59.0000	48.0000	(18.644)	0	0	0
22/05/2007	JN10	2007/11/01			jNote	8.1150	8.0990	(0.197)	0.0000	0.0000	0
22/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	585.0000	533.0000	(8.889)	0	0	0
22/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	60,309.0000	61,368.0000	1.756	0	0	0
22/05/2007	JN10	2008/02/07			jNote	8.0530	8.0350	(0.224)	0.0000	0.0000	0
22/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	65,423.0000	66,582.0000	1.772	0	0	0
22/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,385.0000	1,291.0000	(6.787)	0	0	0
22/05/2007	JROD	2007/05/31			jRod	8.9220	8.6630	(2.903)	0.0000	0.0000	0
22/05/2007	JROD	2007/06/29			jRod	8.7900	8.7890	(0.011)	0.0000	0.0000	0

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22/05/2007	JROD	2007/07/31			jRod	9.0420	9.0490	0.077	0.0000	0.0000	0
22/05/2007	JROD	2007/08/31			jRod	8.9850	8.9950	0.111	0.0000	0.0000	0
22/05/2007	JROD	2007/09/28			jRod	9.1080	9.1260	0.198	0.0000	0.0000	0
22/05/2007	JROD	2007/10/31			jRod	9.2290	9.2550	0.282	0.0000	0.0000	0
22/05/2007	JROD	2007/11/30			jRod	9.1080	9.1300	0.242	0.0000	0.0000	0
22/05/2007	JROD	2007/12/31			jRod	9.1900	9.2170	0.294	0.0000	0.0000	0
22/05/2007	OTH1	2007/08/02			Index Future	258.3590	259.1520	0.307	0.0000	0.0000	15
22/05/2007	R153	2007/08/02			Bond Future	8.0000	7.9900	(0.125)	0.0000	0.0000	215
22/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,964.0000	16,172.0000	1.303	0	0	0
22/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,608.0000	1,527.0000	(5.037)	0	0	0
22/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	872.0000	820.0000	(5.963)	0	0	0
22/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	20,905.0000	21,143.0000	1.138	0	0	0
22/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,190.0000	22,434.0000	1.100	0	0	0
22/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,490.0000	23,739.0000	1.060	0	0	0
22/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	744.0000	698.0000	(6.183)	0	0	0
22/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,804.0000	29,069.0000	0.920	0	0	0
22/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	632.0000	592.0000	(6.329)	0	0	0
22/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	323.0000	299.0000	(7.430)	0	0	0
22/05/2007	R153	2007/11/01			Bond Future	7.9400	7.9300	(0.126)	0.0000	0.0000	0
22/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16,170.0000	16,263.0000	0.575	0	0	0
22/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,565.0000	14,391.0000	(1.195)	0	0	0
22/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	18,083.0000	17,891.0000	(1.062)	0	0	0
22/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	12,983.0000	13,058.0000	0.578	0	0	0
22/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,534.0000	11,379.0000	(1.344)	0	0	0
22/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	19,792.0000	19,905.0000	0.571	0	0	0
22/05/2007	R153	2008/02/07			Bond Future	7.8420	7.8350	(0.089)	0.0000	0.0000	0
22/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,243.0000	15,136.0000	(0.702)	0	0	0

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22/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	18,792.0000	18,837.0000	0.239	0	0	0
22/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	21,034.0000	20,910.0000	(0.590)	0	0	0
22/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,981.0000	17,865.0000	(0.645)	0	0	0
22/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	25,119.0000	25,183.0000	0.255	0	0	0
22/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	21,820.0000	21,874.0000	0.247	0	0	0
22/05/2007	R157	2007/08/02			Bond Future	7.6350	7.6050	(0.393)	0.0000	0.0000	5
22/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	32,669.0000	30,900.0000	(5.415)	0	0	0
22/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,214.0000	64,234.0000	3.247	0	0	0
22/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,166.0000	1,001.0000	(14.151)	0	0	0
22/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	4,260.0000	4,677.0000	9.789	0	0	96
22/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	386.0000	322.0000	(16.580)	0	0	0
22/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,213.0000	77,308.0000	2.785	0	0	0
22/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,745.0000	83,867.0000	2.596	0	0	0
22/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,814.0000	96,972.0000	2.276	0	0	0
22/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	481.0000	404.0000	(16.008)	0	0	0
22/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	152.0000	124.0000	(18.421)	0	0	0
22/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,485.0000	80,593.0000	2.686	0	0	0
22/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	576.0000	486.0000	(15.625)	0	0	0
22/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	19,505.0000	20,727.0000	6.265	0	0	0
22/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	11,170.0000	10,207.0000	(8.621)	0	0	86
22/05/2007	R157	2007/11/01			Bond Future	7.5850	7.5550	(0.396)	0.0000	0.0000	0
22/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	15,413.0000	16,346.0000	6.053	0	0	0
22/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	21,471.0000	20,270.0000	(5.594)	0	0	0
22/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	15,413.0000	16,346.0000	6.053	0	0	0
22/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	21,471.0000	20,270.0000	(5.594)	0	0	0
22/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	12,927.0000	12,056.0000	(6.738)	0	0	0
22/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	8,813.0000	9,435.0000	7.058	0	0	0
22/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	24,585.0000	25,848.0000	5.137	0	0	0
22/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	32,899.0000	31,387.0000	(4.596)	0	0	0
22/05/2007	R157	2008/02/07			Bond Future	7.5250	7.4950	(0.399)	0.0000	0.0000	477
22/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	34,580.0000	33,266.0000	(3.800)	0	0	0
22/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	15,379.0000	16,142.0000	4.961	0	0	0
22/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	24,483.0000	23,407.0000	(4.395)	0	0	0

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22/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	22,752.0000	23,754.0000	4.404	0	0	0
22/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	16,544.0000	15,709.0000	(5.047)	0	0	0
22/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	31,989.0000	33,231.0000	3.883	0	0	0
22/05/2007	R186	2007/08/02			Bond Future	7.3280	7.2710	(0.778)	0.0000	0.0000	6
22/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,371.0000	1,027.0000	(25.091)	0	0	0
22/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	111,122.0000	118,046.0000	6.231	0	0	0
22/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	163,755.0000	170,973.0000	4.408	0	0	0
22/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	539.0000	390.0000	(27.644)	0	0	0
22/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,679.0000	144,798.0000	5.171	0	0	0
22/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	161.0000	111.0000	(31.056)	0	0	0
22/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	132,390.0000	139,481.0000	5.356	0	0	0
22/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	652.0000	475.0000	(27.147)	0	0	0
22/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	428.0000	307.0000	(28.271)	0	0	0
22/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	142,932.0000	150,079.0000	5.000	0	0	0
22/05/2007	R186	2007/11/01			Bond Future	7.2810	7.2240	(0.783)	0.0000	0.0000	0
22/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,763.0000	7,505.0000	30.227	0	0	0
22/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	34,988.0000	40,444.0000	15.594	0	0	0
22/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	42,132.0000	36,614.0000	(13.097)	0	0	0
22/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	20,367.0000	16,710.0000	(17.956)	0	0	0
22/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	7,632.0000	5,828.0000	(23.637)	0	0	0
22/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	16,426.0000	20,029.0000	21.935	0	0	0
22/05/2007	R186	2008/02/07			Bond Future	7.2380	7.1790	(0.815)	0.0000	0.0000	0
22/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	22,012.0000	18,558.0000	(15.691)	0	0	0
22/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	66,189.0000	72,814.0000	10.009	0	0	0
22/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	23,529.0000	27,572.0000	17.183	0	0	0
22/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,667.0000	2,795.0000	(23.780)	0	0	0
22/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	9,870.0000	7,936.0000	(19.595)	0	0	0
22/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	42,422.0000	47,985.0000	13.113	0	0	0
22/05/2007	R196	2007/08/02			Bond Future	8.3150	8.2990	(0.192)	0.0000	0.0000	0
22/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,881.0000	1,778.0000	(5.476)	0	0	0
22/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	863.0000	803.0000	(6.952)	0	0	0
22/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,209.0000	7,383.0000	2.414	0	0	0

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22/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,586.0000	4,718.0000	2.878	0	0	0
22/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,549.0000	3,401.0000	(4.170)	0	0	0
22/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2,596.0000	2,683.0000	3.351	0	0	0
22/05/2007	R196	2007/11/01			Bond Future	8.1570	8.1430	(0.172)	0.0000	0.0000	0
22/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,337.0000	13,211.0000	(0.945)	0	0	0
22/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	14,495.0000	14,543.0000	0.331	0	0	0
22/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	16,121.0000	16,176.0000	0.341	0	0	0
22/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	17,850.0000	17,912.0000	0.347	0	0	0
22/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,501.0000	10,388.0000	(1.076)	0	0	0
22/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,861.0000	11,742.0000	(1.003)	0	0	0
22/05/2007	R196	2008/02/07			Bond Future	7.9980	7.9840	(0.175)	0.0000	0.0000	0
22/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,571.0000	15,475.0000	(0.617)	0	0	0
22/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,450.0000	14,357.0000	(0.644)	0	0	0
22/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	21,918.0000	21,964.0000	0.210	0	0	0
22/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20,565.0000	20,609.0000	0.214	0	0	0
22/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,263.0000	19,303.0000	0.208	0	0	0
22/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,751.0000	16,651.0000	(0.597)	0	0	0
22/05/2007	R201	2007/08/02			Bond Future	7.6550	7.6250	(0.392)	0.0000	0.0000	0
22/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,256.0000	49,858.0000	3.320	0	0	0
22/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	61,207.0000	62,880.0000	2.733	0	0	0
22/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,817.0000	65,499.0000	2.636	0	0	0
22/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	299.0000	249.0000	(16.722)	0	0	0
22/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	361.0000	302.0000	(16.343)	0	0	0
22/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	436.0000	366.0000	(16.055)	0	0	0
22/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	138.0000	113.0000	(18.116)	0	0	0
22/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,251.0000	75,958.0000	2.299	0	0	0
22/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	904.0000	774.0000	(14.381)	0	0	0
22/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,602.0000	60,264.0000	2.836	0	0	0
22/05/2007	R201	2007/11/01			Bond Future	7.5750	7.5450	(0.396)	0.0000	0.0000	0
22/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	25,872.0000	24,683.0000	(4.596)	0	0	0
22/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	7,326.0000	7,832.0000	6.907	0	0	0
22/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	20,029.0000	21,040.0000	5.048	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
22/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	10,208.0000	9,524.0000	(6.701)	0	0	0
22/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	16,910.0000	15,967.0000	(5.577)	0	0	0
22/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	12,666.0000	13,417.0000	5.929	0	0	0
22/05/2007	R201	2008/02/07			Bond Future	7.4900	7.4600	(0.401)	0.0000	0.0000	0
22/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	18,508.0000	19,333.0000	4.458	0	0	0
22/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	17,957.0000	17,129.0000	(4.611)	0	0	0
22/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,895.0000	11,263.0000	(5.313)	0	0	0
22/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	26,092.0000	27,113.0000	3.913	0	0	0
22/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	12,453.0000	13,082.0000	5.051	0	0	0
22/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	25,771.0000	24,747.0000	(3.973)	0	0	0
22/05/2007	R203	2007/08/02			Bond Future	7.5560	7.5300	(0.344)	0.0000	0.0000	0
22/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	85,039.0000	86,874.0000	2.158	0	0	0
22/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	65,993.0000	67,758.0000	2.675	0	0	0
22/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	805.0000	696.0000	(13.540)	0	0	0
22/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	95.0000	78.0000	(17.895)	0	0	0
22/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,662.0000	99,519.0000	1.901	0	0	0
22/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	253.0000	213.0000	(15.810)	0	0	0
22/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	319.0000	270.0000	(15.361)	0	0	0
22/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,875.0000	83,700.0000	2.229	0	0	0
22/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	385.0000	327.0000	(15.065)	0	0	0
22/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,696.0000	80,513.0000	2.309	0	0	0
22/05/2007	R203	2007/11/01			Bond Future	7.4990	7.4720	(0.360)	0.0000	0.0000	0
22/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	14,252.0000	15,205.0000	6.687	0	0	0
22/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	14,181.0000	13,211.0000	(6.840)	0	0	0
22/05/2007	R203	2008/02/07			Bond Future	7.4470	7.4200	(0.363)	0.0000	0.0000	0
22/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	16,566.0000	15,677.0000	(5.366)	0	0	0
22/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	20,269.0000	21,273.0000	4.953	0	0	0
22/05/2007	R204	2007/08/02			Bond Future	7.5470	7.5210	(0.345)	0.0000	0.0000	0
22/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,592.0000	93,518.0000	2.103	0	0	0
22/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	629.0000	547.0000	(13.037)	0	0	0
22/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,796.0000	1,601.0000	(10.857)	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
22/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,769.0000	106,735.0000	1.877	0	0	0
22/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	289.0000	247.0000	(14.533)	0	0	0
22/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	907.0000	795.0000	(12.348)	0	0	0
22/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	85,012.0000	86,909.0000	2.231	0	0	0
22/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	71,983.0000	73,797.0000	2.520	0	0	0
22/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,299.0000	90,212.0000	2.167	0	0	0
22/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	757.0000	661.0000	(12.682)	0	0	0
22/05/2007	R204	2007/11/01			Bond Future	7.4940	7.4670	(0.360)	0.0000	0.0000	0
22/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14,503.0000	15,541.0000	7.157	0	0	0
22/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	14,045.0000	13,016.0000	(7.326)	0	0	0
22/05/2007	R204	2008/02/07			Bond Future	7.4450	7.4180	(0.363)	0.0000	0.0000	0
22/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	19,896.0000	20,995.0000	5.524	0	0	0
22/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	15,752.0000	14,808.0000	(5.993)	0	0	0
22/05/2007	R206	2007/08/02			Bond Future	7.6440	7.6120	(0.419)	0.0000	0.0000	0
22/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	12,784.0000	13,679.0000	7.001	0	0	0
22/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,033.0000	32,433.0000	4.511	0	0	0
22/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	7,512.0000	6,809.0000	(9.358)	0	0	0
22/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,038.0000	22,226.0000	5.647	0	0	0
22/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,471.0000	3,061.0000	(11.812)	0	0	0
22/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,357.0000	1,159.0000	(14.591)	0	0	0
22/05/2007	R206	2007/11/01			Bond Future	7.5670	7.5340	(0.436)	0.0000	0.0000	0
22/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	18,458.0000	19,411.0000	5.163	0	0	0
22/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	9,607.0000	8,954.0000	(6.797)	0	0	0
22/05/2007	R206	2008/02/07			Bond Future	7.4940	7.4610	(0.440)	0.0000	0.0000	0
22/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	11,578.0000	10,966.0000	(5.286)	0	0	0
22/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	23,561.0000	24,506.0000	4.011	0	0	0
22/05/2007	R207	2007/08/02			Bond Future	7.4900	7.4630	(0.360)	0.0000	0.0000	0
22/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,203.0000	95,327.0000	2.279	0	0	0
22/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	110,210.0000	112,344.0000	1.936	0	0	0
22/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	9.0000	7.0000	(22.222)	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
22/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	53.0000	41.0000	(22.642)	0	0	0
22/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	242.0000	197.0000	(18.595)	0	0	0
22/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,885.0000	77,977.0000	2.757	0	0	0
22/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	38.0000	30.0000	(21.053)	0	0	0
22/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,634.0000	98,761.0000	2.201	0	0	0
22/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	73.0000	58.0000	(20.548)	0	0	0
22/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,758.0000	91,879.0000	2.363	0	0	0
22/05/2007	R207	2007/11/01			Bond Future	7.4370	7.4110	(0.350)	0.0000	0.0000	0
22/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	11,116.0000	10,211.0000	(8.141)	0	0	0
22/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	16,045.0000	17,183.0000	7.093	0	0	0
22/05/2007	R207	2008/02/07			Bond Future	7.3900	7.3630	(0.365)	0.0000	0.0000	0
22/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	12,823.0000	11,947.0000	(6.831)	0	0	0
22/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	21,332.0000	22,559.0000	5.752	0	0	0
22/05/2007	R209	2007/08/02			Bond Future	7.0450	6.9650	(1.136)	0.0000	0.0000	314
22/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	18,326.0000	22,799.0000	24.408	0	0	0
22/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	11,093.0000	8,347.0000	(24.754)	0	0	0
22/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	33,776.0000	40,135.0000	18.827	0	0	0
22/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	23,430.0000	18,798.0000	(19.770)	0	0	0
22/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	8,238.0000	10,814.0000	31.270	0	0	0
22/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	42,548.0000	36,019.0000	(15.345)	0	0	0
22/05/2007	R209	2007/11/01			Bond Future	7.0000	6.9200	(1.143)	0.0000	0.0000	0
22/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	12,224.0000	8,207.0000	(32.862)	0	0	0
22/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12,224.0000	17,372.0000	42.114	0	0	0
22/05/2007	R209	2008/02/07			Bond Future	6.9500	6.8700	(1.151)	0.0000	0.0000	0
22/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	13,101.0000	9,476.0000	(27.670)	0	0	0
22/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	18,797.0000	24,403.0000	29.824	0	0	0
22/05/2007	TRT1	2007/08/02			Index Future	258.9180	259.3500	0.167	0.0000	0.0000	500
Grand Total:											2,011