



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 16/05/2007

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
16/05/2007	ALBI	2007/08/02			Index Future	262.8390	262.5560	(0.108)	0.0000	0.0000	0
16/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	1,883.0000	2,033.0000	7.966	0	0	0
16/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	90,273.0000	87,593.0000	(2.969)	0	0	0
16/05/2007	ALBI	2007/11/01			Index Future	268.9010	268.6120	(0.107)	0.0000	0.0000	0
16/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	150,761.0000	147,980.0000	(1.845)	0	0	0
16/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,751.0000	1,860.0000	6.225	0	0	0
16/05/2007	ALBI	2008/02/07			Index Future	275.5580	275.2640	(0.107)	0.0000	0.0000	0
16/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	216,828.0000	213,956.0000	(1.325)	0	0	0
16/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,248.0000	1,316.0000	5.449	0	0	0
16/05/2007	CRD1	2007/08/02			Index Future	112.0400	111.7480	(0.261)	0.0000	0.0000	10
16/05/2007	GOVI	2007/08/02			jGovi	263.2685	262.9450	(0.123)	0.0000	0.0000	198
16/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	227,685.0000	224,450.0000	(1.421)	0	0	0
16/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
16/05/2007	GOVI	2007/11/01			jGovi	269.1435	268.8115	(0.123)	0.0000	0.0000	59
16/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	19,332.0000	20,313.0000	5.074	0	0	0
16/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	60,767.0000	58,428.0000	(3.849)	0	0	0
16/05/2007	GOVI	2008/02/07			jGovi	275.4115	275.0755	(0.122)	0.0000	0.0000	30
16/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	115,749.0000	112,943.0000	(2.424)	0	0	0
16/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,634.0000	12,188.0000	4.762	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
16/05/2007	ILBI	2007/08/02			Index Future	280.5650	280.3810	(0.066)	0.0000	0.0000	0
16/05/2007	J153	2010/08/31			jSwap	8.8210	8.8360	0.170	0.0000	0.0000	0
16/05/2007	J157	2015/09/15			jSwap	8.3300	8.3310	0.012	0.0000	0.0000	0
16/05/2007	J186	2026/12/21			jSwap	7.7830	7.7920	0.116	0.0000	0.0000	0
16/05/2007	J201	2014/12/22			jSwap	8.4120	8.4150	0.036	0.0000	0.0000	0
16/05/2007	J203	2017/09/15			jSwap	8.2120	8.2170	0.061	0.0000	0.0000	0
16/05/2007	J204	2018/12/21			jSwap	8.1690	8.1790	0.122	0.0000	0.0000	0
16/05/2007	J207	2020/01/15			jSwap	8.1000	8.1110	0.136	0.0000	0.0000	0
16/05/2007	JBAR	2005/12/21			jBar	9.2130	0.0000	(100.000)	0.0000	0.0000	0
16/05/2007	JFRA	2007/08/02			jFra	9.2620	9.2630	0.011	0.0000	0.0000	0
16/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	3.0000	3.0000	-	0	0	0
16/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,297.0000	4,299.0000	0.047	0	0	0
16/05/2007	JFRA	2007/11/01			jFra	9.2150	9.2180	0.033	0.0000	0.0000	0
16/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,542.0000	4,548.0000	0.132	0	0	0
16/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	48.0000	47.0000	(2.083)	0	0	0
16/05/2007	JFRA	2008/02/07			jFra	9.1210	9.1330	0.132	0.0000	0.0000	0
16/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,107.0000	19,091.0000	(0.084)	0	0	0
16/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,153.0000	15,107.0000	(0.304)	0	0	0
16/05/2007	JN02	2007/08/02			jNote	8.9090	8.9280	0.213	0.0000	0.0000	0
16/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,529.0000	6,608.0000	1.210	0	0	0
16/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	12,745.0000	12,477.0000	(2.103)	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
16/05/2007	JN02	2007/11/01			jNote	8.7850	8.8090	0.273	0.0000	0.0000	0
16/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,767.0000	11,924.0000	1.334	0	0	0
16/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	15,691.0000	15,410.0000	(1.791)	0	0	0
16/05/2007	JN02	2008/02/07			jNote	8.6480	8.6750	0.312	0.0000	0.0000	0
16/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,145.0000	14,327.0000	1.287	0	0	0
16/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	20,522.0000	20,214.0000	(1.501)	0	0	0
16/05/2007	JN05	2007/08/02			jNote	8.4120	8.4230	0.131	0.0000	0.0000	0
16/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	816.0000	828.0000	1.471	0	0	0
16/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,583.0000	34,140.0000	(1.281)	0	0	0
16/05/2007	JN05	2007/11/01			jNote	8.3340	8.3460	0.144	0.0000	0.0000	0
16/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	31,219.0000	30,800.0000	(1.342)	0	0	0
16/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,321.0000	4,397.0000	1.759	0	0	0
16/05/2007	JN05	2008/02/07			jNote	8.2510	8.2630	0.145	0.0000	0.0000	0
16/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	36,567.0000	36,162.0000	(1.108)	0	0	0
16/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,241.0000	6,334.0000	1.490	0	0	0
16/05/2007	JN10	2007/08/02			jNote	8.0770	8.0830	0.074	0.0000	0.0000	0
16/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,391.0000	61,962.0000	(0.688)	0	0	0
16/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	35.0000	35.0000	-	0	0	0
16/05/2007	JN10	2007/11/01			jNote	8.0170	8.0240	0.087	0.0000	0.0000	0
16/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	67,012.0000	66,518.0000	(0.737)	0	0	0
16/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	400.0000	407.0000	1.750	0	0	0
16/05/2007	JN10	2008/02/07			jNote	7.9540	7.9610	0.088	0.0000	0.0000	0
16/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	72,052.0000	71,565.0000	(0.676)	0	0	0
16/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,027.0000	1,044.0000	1.655	0	0	0
16/05/2007	JROD	2007/05/31			jRod	8.6770	8.6750	(0.023)	0.0000	0.0000	0
16/05/2007	JROD	2007/06/29			jRod	8.8250	8.8180	(0.079)	0.0000	0.0000	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
16/05/2007	JROD	2007/07/31			jRod	9.0810	9.0720	(0.099)	0.0000	0.0000	0
16/05/2007	JROD	2007/08/31			jRod	8.9980	8.9940	(0.044)	0.0000	0.0000	0
16/05/2007	JROD	2007/09/28			jRod	9.1140	9.1100	(0.044)	0.0000	0.0000	0
16/05/2007	JROD	2007/10/31			jRod	9.2280	9.2250	(0.033)	0.0000	0.0000	0
16/05/2007	JROD	2007/11/30			jRod	9.1060	9.1040	(0.022)	0.0000	0.0000	0
16/05/2007	JROD	2007/12/31			jRod	9.1900	9.1870	(0.033)	0.0000	0.0000	0
16/05/2007	OTH1	2007/08/02			Index Future	259.8800	259.5710	(0.119)	0.0000	0.0000	15
16/05/2007	R153	2007/08/02			Bond Future	7.9100	7.9300	0.253	0.0000	0.0000	215
16/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,998.0000	25,444.0000	(2.131)	0	0	0
16/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	623.0000	653.0000	4.815	0	0	0
16/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,679.0000	24,129.0000	(2.229)	0	0	0
16/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,371.0000	22,826.0000	(2.332)	0	0	0
16/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	729.0000	765.0000	4.938	0	0	0
16/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,365.0000	30,798.0000	(1.808)	0	0	0
16/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	531.0000	557.0000	4.896	0	0	0
16/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,335.0000	1,400.0000	4.869	0	0	0
16/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,299.0000	17,784.0000	(2.814)	0	0	0
16/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	276.0000	289.0000	4.710	0	0	0
16/05/2007	R153	2007/11/01			Bond Future	7.8500	7.8700	0.255	0.0000	0.0000	0
16/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,387.0000	14,085.0000	(2.099)	0	0	0
16/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,723.0000	13,921.0000	1.443	0	0	0
16/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,075.0000	17,310.0000	1.376	0	0	0
16/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	17,739.0000	17,401.0000	(1.905)	0	0	0
16/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	10,845.0000	11,010.0000	1.521	0	0	0
16/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	21,516.0000	21,143.0000	(1.734)	0	0	0
16/05/2007	R153	2008/02/07			Bond Future	7.7550	7.7750	0.258	0.0000	0.0000	0
16/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	20,077.0000	19,792.0000	(1.420)	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
16/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,199.0000	20,402.0000	1.005	0	0	0
16/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	26,601.0000	26,272.0000	(1.237)	0	0	0
16/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,246.0000	17,427.0000	1.050	0	0	0
16/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	23,205.0000	22,898.0000	(1.323)	0	0	0
16/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	14,604.0000	14,762.0000	1.082	0	0	0
16/05/2007	R157	2007/08/02			Bond Future	7.5550	7.5650	0.132	0.0000	0.0000	5
16/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,136.0000	5,860.0000	(4.498)	0	0	96
16/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,988.0000	80,259.0000	(0.900)	0	0	0
16/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	28,706.0000	29,162.0000	1.589	0	0	0
16/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	513.0000	516.0000	0.585	0	0	0
16/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	430.0000	432.0000	0.465	0	0	0
16/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	9,532.0000	9,700.0000	1.762	0	0	86
16/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,641.0000	99,909.0000	(0.727)	0	0	0
16/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,017.0000	1,027.0000	0.983	0	0	0
16/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	140.0000	139.0000	(0.714)	0	0	0
16/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,904.0000	67,182.0000	(1.063)	0	0	0
16/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	23,706.0000	23,142.0000	(2.379)	0	0	0
16/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,273.0000	83,543.0000	(0.866)	0	0	0
16/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	347.0000	348.0000	0.288	0	0	0
16/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,545.0000	86,815.0000	(0.834)	0	0	0
16/05/2007	R157	2007/11/01			Bond Future	7.5050	7.5150	0.133	0.0000	0.0000	0
16/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,475.0000	18,062.0000	(2.235)	0	0	0
16/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,475.0000	18,062.0000	(2.235)	0	0	0
16/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	10,997.0000	10,695.0000	(2.746)	0	0	0
16/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	29,383.0000	29,795.0000	1.402	0	0	0
16/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,832.0000	19,134.0000	1.604	0	0	0
16/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	28,490.0000	27,975.0000	(1.808)	0	0	0
16/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	18,832.0000	19,134.0000	1.604	0	0	0
16/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	11,132.0000	11,331.0000	1.788	0	0	0
16/05/2007	R157	2008/02/07			Bond Future	7.4450	7.4550	0.134	0.0000	0.0000	477
16/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	14,740.0000	14,946.0000	1.398	0	0	0
16/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	35,734.0000	35,244.0000	(1.371)	0	0	0
16/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	17,860.0000	17,527.0000	(1.865)	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
16/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	31,512.0000	31,874.0000	1.149	0	0	0
16/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	22,063.0000	22,344.0000	1.274	0	0	0
16/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	25,881.0000	25,467.0000	(1.600)	0	0	0
16/05/2007	R186	2007/08/02			Bond Future	7.2120	7.2290	0.236	0.0000	0.0000	6
16/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,015.0000	1,057.0000	4.138	0	0	0
16/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	125,620.0000	123,469.0000	(1.712)	0	0	0
16/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	147,080.0000	144,906.0000	(1.478)	0	0	0
16/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	178,570.0000	176,382.0000	(1.225)	0	0	0
16/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	152,399.0000	150,222.0000	(1.428)	0	0	0
16/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	322.0000	334.0000	3.727	0	0	0
16/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	157,680.0000	155,499.0000	(1.383)	0	0	0
16/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	405.0000	420.0000	3.704	0	0	0
16/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	122.0000	126.0000	3.279	0	0	0
16/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	488.0000	507.0000	3.893	0	0	0
16/05/2007	R186	2007/11/01			Bond Future	7.1660	7.1820	0.223	0.0000	0.0000	0
16/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	13,867.0000	14,660.0000	5.719	0	0	0
16/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	24,634.0000	23,367.0000	(5.143)	0	0	0
16/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	46,692.0000	44,973.0000	(3.682)	0	0	0
16/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,628.0000	4,970.0000	7.390	0	0	0
16/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	31,745.0000	33,092.0000	4.243	0	0	0
16/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	10,085.0000	9,370.0000	(7.090)	0	0	0
16/05/2007	R186	2008/02/07			Bond Future	7.1230	7.1390	0.225	0.0000	0.0000	0
16/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	32,136.0000	30,837.0000	(4.042)	0	0	0
16/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	15,948.0000	16,705.0000	4.747	0	0	0
16/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,614.0000	7,002.0000	5.866	0	0	0
16/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	53,837.0000	52,170.0000	(3.096)	0	0	0
16/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	79,455.0000	77,559.0000	(2.386)	0	0	0
16/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,262.0000	2,421.0000	7.029	0	0	0
16/05/2007	R196	2007/08/02			Bond Future	8.1960	8.2180	0.268	0.0000	0.0000	0
16/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,879.0000	5,633.0000	(4.184)	0	0	0
16/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,429.0000	1,506.0000	5.388	0	0	0
16/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,794.0000	2,925.0000	4.689	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
16/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,586.0000	3,394.0000	(5.354)	0	0	0
16/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,726.0000	8,442.0000	(3.255)	0	0	0
16/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	636.0000	674.0000	5.975	0	0	0
16/05/2007	R196	2007/11/01			Bond Future	8.0380	8.0570	0.236	0.0000	0.0000	0
16/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,462.0000	11,523.0000	0.532	0	0	0
16/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,889.0000	12,957.0000	0.528	0	0	0
16/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,149.0000	10,202.0000	0.522	0	0	0
16/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,530.0000	15,362.0000	(1.082)	0	0	0
16/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	18,982.0000	18,798.0000	(0.969)	0	0	0
16/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,206.0000	17,030.0000	(1.023)	0	0	0
16/05/2007	R196	2008/02/07			Bond Future	7.8820	7.9000	0.228	0.0000	0.0000	0
16/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,790.0000	22,652.0000	(0.606)	0	0	0
16/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,163.0000	14,205.0000	0.297	0	0	0
16/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,261.0000	15,306.0000	0.295	0	0	0
16/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,415.0000	21,280.0000	(0.630)	0	0	0
16/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,417.0000	16,466.0000	0.298	0	0	0
16/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,088.0000	19,957.0000	(0.652)	0	0	0
16/05/2007	R201	2007/08/02			Bond Future	7.5850	7.5950	0.132	0.0000	0.0000	0
16/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	402.0000	405.0000	0.746	0	0	0
16/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,615.0000	62,038.0000	(0.922)	0	0	0
16/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,844.0000	67,266.0000	(0.852)	0	0	0
16/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	335.0000	337.0000	0.597	0	0	0
16/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,229.0000	64,651.0000	(0.886)	0	0	0
16/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	279.0000	281.0000	0.717	0	0	0
16/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,293.0000	77,713.0000	(0.741)	0	0	0
16/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	133.0000	133.0000	-	0	0	0
16/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,215.0000	51,644.0000	(1.094)	0	0	0
16/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	815.0000	824.0000	1.104	0	0	0
16/05/2007	R201	2007/11/01			Bond Future	7.5050	7.5150	0.133	0.0000	0.0000	0
16/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,001.0000	9,159.0000	1.755	0	0	0
16/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,897.0000	8,655.0000	(2.720)	0	0	0
16/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	23,482.0000	23,808.0000	1.388	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
16/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22,782.0000	22,374.0000	(1.791)	0	0	0
16/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,126.0000	15,365.0000	1.580	0	0	0
16/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,842.0000	14,514.0000	(2.210)	0	0	0
16/05/2007	R201	2008/02/07			Bond Future	7.4200	7.4300	0.135	0.0000	0.0000	0
16/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,762.0000	20,427.0000	(1.614)	0	0	0
16/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,348.0000	16,566.0000	1.333	0	0	0
16/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	28,780.0000	28,384.0000	(1.376)	0	0	0
16/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	10,721.0000	10,878.0000	1.464	0	0	0
16/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14,244.0000	13,974.0000	(1.896)	0	0	0
16/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	23,699.0000	23,982.0000	1.194	0	0	0
16/05/2007	R203	2007/08/02			Bond Future	7.4700	7.4820	0.161	0.0000	0.0000	0
16/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	86.0000	86.0000	-	0	0	0
16/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	103,868.0000	102,999.0000	(0.837)	0	0	0
16/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,863.0000	83,997.0000	(1.020)	0	0	0
16/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	279.0000	283.0000	1.434	0	0	0
16/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	336.0000	340.0000	1.190	0	0	0
16/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	72,091.0000	71,232.0000	(1.192)	0	0	0
16/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,225.0000	90,357.0000	(0.951)	0	0	0
16/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,051.0000	87,184.0000	(0.985)	0	0	0
16/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	687.0000	699.0000	1.747	0	0	0
16/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	223.0000	225.0000	0.897	0	0	0
16/05/2007	R203	2007/11/01			Bond Future	7.4130	7.4250	0.162	0.0000	0.0000	0
16/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,831.0000	17,299.0000	(2.984)	0	0	0
16/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,621.0000	11,949.0000	2.822	0	0	0
16/05/2007	R203	2008/02/07			Bond Future	7.3640	7.3750	0.149	0.0000	0.0000	0
16/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	23,773.0000	23,284.0000	(2.057)	0	0	0
16/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,236.0000	14,523.0000	2.016	0	0	0
16/05/2007	R204	2007/08/02			Bond Future	7.4660	7.4730	0.094	0.0000	0.0000	0
16/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	835.0000	828.0000	(0.838)	0	0	0
16/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,093.0000	77,541.0000	(0.707)	0	0	0
16/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	91,215.0000	90,663.0000	(0.605)	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
16/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	94,516.0000	93,965.0000	(0.583)	0	0	0
16/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,822.0000	97,271.0000	(0.563)	0	0	0
16/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	585.0000	578.0000	(1.197)	0	0	0
16/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,631.0000	1,623.0000	(0.490)	0	0	0
16/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	700.0000	693.0000	(1.000)	0	0	0
16/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,028.0000	110,479.0000	(0.494)	0	0	0
16/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	274.0000	269.0000	(1.825)	0	0	0
16/05/2007	R204	2007/11/01			Bond Future	7.4140	7.4200	0.081	0.0000	0.0000	0
16/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	18,109.0000	17,800.0000	(1.706)	0	0	0
16/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	11,512.0000	11,666.0000	1.338	0	0	0
16/05/2007	R204	2008/02/07			Bond Future	7.3670	7.3730	0.081	0.0000	0.0000	0
16/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,415.0000	13,568.0000	1.141	0	0	0
16/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,474.0000	23,170.0000	(1.295)	0	0	0
16/05/2007	R206	2007/08/02			Bond Future	7.5670	7.5740	0.093	0.0000	0.0000	0
16/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,418.0000	6,483.0000	1.013	0	0	0
16/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,671.0000	34,325.0000	(0.998)	0	0	0
16/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,541.0000	15,254.0000	(1.847)	0	0	0
16/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,144.0000	1,149.0000	0.437	0	0	0
16/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,351.0000	24,024.0000	(1.343)	0	0	0
16/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	2,932.0000	2,956.0000	0.819	0	0	0
16/05/2007	R206	2007/11/01			Bond Future	7.4910	7.4970	0.080	0.0000	0.0000	0
16/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,465.0000	8,531.0000	0.780	0	0	0
16/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	21,021.0000	20,793.0000	(1.085)	0	0	0
16/05/2007	R206	2008/02/07			Bond Future	7.4220	7.4270	0.067	0.0000	0.0000	0
16/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,900.0000	25,717.0000	(0.707)	0	0	0
16/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,515.0000	10,569.0000	0.514	0	0	0
16/05/2007	R207	2007/08/02			Bond Future	7.4040	7.4160	0.162	0.0000	0.0000	0
16/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	103,453.0000	102,497.0000	(0.924)	0	0	0
16/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,019.0000	99,063.0000	(0.956)	0	0	0
16/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	44.0000	45.0000	2.273	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
16/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	96,571.0000	95,615.0000	(0.990)	0	0	0
16/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	195.0000	199.0000	2.051	0	0	0
16/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,664.0000	81,712.0000	(1.152)	0	0	0
16/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	60.0000	61.0000	1.667	0	0	0
16/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	32.0000	32.0000	-	0	0	0
16/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
16/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,034.0000	116,078.0000	(0.817)	0	0	0
16/05/2007	R207	2007/11/01			Bond Future	7.3530	7.3640	0.150	0.0000	0.0000	0
16/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,716.0000	8,997.0000	3.224	0	0	0
16/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	20,268.0000	19,678.0000	(2.911)	0	0	0
16/05/2007	R207	2008/02/07			Bond Future	7.3070	7.3180	0.151	0.0000	0.0000	0
16/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	25,520.0000	24,936.0000	(2.288)	0	0	0
16/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,525.0000	10,804.0000	2.651	0	0	0
16/05/2007	R209	2007/08/02			Bond Future	6.9450	6.9550	0.144	0.0000	0.0000	314
16/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	35,404.0000	36,028.0000	1.763	0	0	0
16/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	12,499.0000	11,973.0000	(4.208)	0	0	0
16/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	25,043.0000	24,269.0000	(3.091)	0	0	0
16/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,555.0000	8,738.0000	2.139	0	0	0
16/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	42,643.0000	41,675.0000	(2.270)	0	0	0
16/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	18,743.0000	19,119.0000	2.006	0	0	0
16/05/2007	R209	2007/11/01			Bond Future	6.9000	6.9100	0.145	0.0000	0.0000	0
16/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	19,091.0000	18,312.0000	(4.080)	0	0	0
16/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,612.0000	7,992.0000	4.992	0	0	0
16/05/2007	R209	2008/02/07			Bond Future	6.8500	6.8600	0.146	0.0000	0.0000	0
16/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,888.0000	9,247.0000	4.039	0	0	0
16/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	26,146.0000	25,338.0000	(3.090)	0	0	0
16/05/2007	TRT1	2007/08/02			Index Future	260.1420	259.8200	(0.124)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,011</b>