



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/05/2007

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
17/05/2007	ALBI	2007/08/02			Index Future	262.5560	262.1750	(0.145)	0.0000	0.0000	0
17/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	87,593.0000	84,023.0000	(4.076)	0	0	0
17/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,033.0000	2,273.0000	11.805	0	0	0
17/05/2007	ALBI	2007/11/01			Index Future	268.6120	268.2370	(0.140)	0.0000	0.0000	0
17/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	147,980.0000	144,391.0000	(2.425)	0	0	0
17/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,860.0000	2,021.0000	8.656	0	0	0
17/05/2007	ALBI	2008/02/07			Index Future	275.2640	274.9160	(0.126)	0.0000	0.0000	0
17/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	213,956.0000	210,564.0000	(1.585)	0	0	0
17/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,316.0000	1,404.0000	6.687	0	0	0
17/05/2007	CRD1	2007/08/02			Index Future	111.7480	111.6530	(0.085)	0.0000	0.0000	10
17/05/2007	GOVI	2007/08/02			jGovi	262.9450	262.6625	(0.107)	0.0000	0.0000	198
17/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
17/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	224,450.0000	221,625.0000	(1.259)	0	0	0
17/05/2007	GOVI	2007/11/01			jGovi	268.8115	268.5225	(0.108)	0.0000	0.0000	59
17/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	20,313.0000	21,187.0000	4.303	0	0	0
17/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	58,428.0000	56,412.0000	(3.450)	0	0	0
17/05/2007	GOVI	2008/02/07			jGovi	275.0755	274.7810	(0.107)	0.0000	0.0000	30
17/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	112,943.0000	110,494.0000	(2.168)	0	0	0
17/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,188.0000	12,684.0000	4.070	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
17/05/2007	ILBI	2007/08/02			Index Future	280.3810	280.1960	(0.066)	0.0000	0.0000	0
17/05/2007	J153	2010/08/31			jSwap	8.8360	8.8760	0.453	0.0000	0.0000	0
17/05/2007	J157	2015/09/15			jSwap	8.3310	8.3620	0.372	0.0000	0.0000	0
17/05/2007	J186	2026/12/21			jSwap	7.7920	7.8170	0.321	0.0000	0.0000	0
17/05/2007	J201	2014/12/22			jSwap	8.4150	8.4450	0.357	0.0000	0.0000	0
17/05/2007	J203	2017/09/15			jSwap	8.2170	8.2470	0.365	0.0000	0.0000	0
17/05/2007	J204	2018/12/21			jSwap	8.1790	8.2030	0.293	0.0000	0.0000	0
17/05/2007	J207	2020/01/15			jSwap	8.1110	8.1330	0.271	0.0000	0.0000	0
17/05/2007	JBAR	2005/12/21			jBar	0.0000	9.2080	100.000	0.0000	0.0000	0
17/05/2007	JFRA	2007/08/02			jFra	9.2630	9.2830	0.216	0.0000	0.0000	0
17/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	3.0000	3.0000	-	0	0	0
17/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,299.0000	4,348.0000	1.140	0	0	0
17/05/2007	JFRA	2007/11/01			jFra	9.2180	9.2690	0.553	0.0000	0.0000	0
17/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,548.0000	4,675.0000	2.792	0	0	0
17/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	47.0000	41.0000	(12.766)	0	0	0
17/05/2007	JFRA	2008/02/07			jFra	9.1330	9.1730	0.438	0.0000	0.0000	0
17/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,091.0000	19,111.0000	0.105	0	0	0
17/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,107.0000	15,029.0000	(0.516)	0	0	0
17/05/2007	JN02	2007/08/02			jNote	8.9280	8.9730	0.504	0.0000	0.0000	0
17/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	12,477.0000	11,928.0000	(4.400)	0	0	0
17/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,608.0000	6,881.0000	4.131	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
17/05/2007	JN02	2007/11/01			jNote	8.8090	8.8570	0.545	0.0000	0.0000	0
17/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,924.0000	12,285.0000	3.028	0	0	0
17/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	15,410.0000	14,894.0000	(3.348)	0	0	0
17/05/2007	JN02	2008/02/07			jNote	8.6750	8.7220	0.542	0.0000	0.0000	0
17/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	20,214.0000	19,705.0000	(2.518)	0	0	0
17/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,327.0000	14,671.0000	2.401	0	0	0
17/05/2007	JN05	2007/08/02			jNote	8.4230	8.4620	0.463	0.0000	0.0000	0
17/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	828.0000	935.0000	12.923	0	0	0
17/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,140.0000	32,644.0000	(4.382)	0	0	0
17/05/2007	JN05	2007/11/01			jNote	8.3460	8.3850	0.467	0.0000	0.0000	0
17/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	30,800.0000	29,526.0000	(4.136)	0	0	0
17/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,397.0000	4,724.0000	7.437	0	0	0
17/05/2007	JN05	2008/02/07			jNote	8.2630	8.3010	0.460	0.0000	0.0000	0
17/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,334.0000	6,692.0000	5.652	0	0	0
17/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	36,162.0000	34,953.0000	(3.343)	0	0	0
17/05/2007	JN10	2007/08/02			jNote	8.0830	8.1140	0.384	0.0000	0.0000	0
17/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,962.0000	59,783.0000	(3.517)	0	0	0
17/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	35.0000	44.0000	25.714	0	0	0
17/05/2007	JN10	2007/11/01			jNote	8.0240	8.0550	0.386	0.0000	0.0000	0
17/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	66,518.0000	64,376.0000	(3.220)	0	0	0
17/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	407.0000	467.0000	14.742	0	0	0
17/05/2007	JN10	2008/02/07			jNote	7.9610	7.9900	0.364	0.0000	0.0000	0
17/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	71,565.0000	69,597.0000	(2.750)	0	0	0
17/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,044.0000	1,150.0000	10.153	0	0	0
17/05/2007	JROD	2007/05/31			jRod	8.6750	8.6720	(0.035)	0.0000	0.0000	0
17/05/2007	JROD	2007/06/29			jRod	8.8180	8.8100	(0.091)	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
17/05/2007	JROD	2007/07/31			jRod	9.0720	9.0590	(0.143)	0.0000	0.0000	0
17/05/2007	JROD	2007/08/31			jRod	8.9940	8.9870	(0.078)	0.0000	0.0000	0
17/05/2007	JROD	2007/09/28			jRod	9.1100	9.1030	(0.077)	0.0000	0.0000	0
17/05/2007	JROD	2007/10/31			jRod	9.2250	9.2190	(0.065)	0.0000	0.0000	0
17/05/2007	JROD	2007/11/30			jRod	9.1040	9.1000	(0.044)	0.0000	0.0000	0
17/05/2007	JROD	2007/12/31			jRod	9.1870	9.1810	(0.065)	0.0000	0.0000	0
17/05/2007	OTH1	2007/08/02			Index Future	259.5710	259.2140	(0.138)	0.0000	0.0000	15
17/05/2007	R153	2007/08/02			Bond Future	7.9300	7.9600	0.378	0.0000	0.0000	215
17/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	557.0000	607.0000	8.977	0	0	0
17/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,784.0000	17,031.0000	(4.234)	0	0	0
17/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,444.0000	24,623.0000	(3.227)	0	0	0
17/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	653.0000	711.0000	8.882	0	0	0
17/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,826.0000	22,023.0000	(3.518)	0	0	0
17/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	765.0000	831.0000	8.627	0	0	0
17/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,129.0000	23,316.0000	(3.369)	0	0	0
17/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,400.0000	1,516.0000	8.286	0	0	0
17/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,798.0000	29,954.0000	(2.740)	0	0	0
17/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	289.0000	315.0000	8.997	0	0	0
17/05/2007	R153	2007/11/01			Bond Future	7.8700	7.9000	0.381	0.0000	0.0000	0
17/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,921.0000	14,246.0000	2.335	0	0	0
17/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,085.0000	13,661.0000	(3.010)	0	0	0
17/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,310.0000	17,690.0000	2.195	0	0	0
17/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	17,401.0000	16,922.0000	(2.753)	0	0	0
17/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,010.0000	11,282.0000	2.470	0	0	0
17/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	21,143.0000	20,612.0000	(2.511)	0	0	0
17/05/2007	R153	2008/02/07			Bond Future	7.7750	7.8050	0.386	0.0000	0.0000	0
17/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,402.0000	20,730.0000	1.608	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
17/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	19,792.0000	19,388.0000	(2.041)	0	0	0
17/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,427.0000	17,720.0000	1.681	0	0	0
17/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	14,762.0000	15,021.0000	1.755	0	0	0
17/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	26,272.0000	25,799.0000	(1.800)	0	0	0
17/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	22,898.0000	22,459.0000	(1.917)	0	0	0
17/05/2007	R157	2007/08/02			Bond Future	7.5650	7.5850	0.264	0.0000	0.0000	5
17/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	29,162.0000	30,168.0000	3.450	0	0	0
17/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,259.0000	78,823.0000	(1.789)	0	0	0
17/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	516.0000	541.0000	4.845	0	0	0
17/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5,860.0000	5,404.0000	(7.782)	0	0	96
17/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,027.0000	1,079.0000	5.063	0	0	0
17/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	139.0000	146.0000	5.036	0	0	0
17/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	9,700.0000	10,141.0000	4.546	0	0	86
17/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	99,909.0000	98,454.0000	(1.456)	0	0	0
17/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,182.0000	65,772.0000	(2.099)	0	0	0
17/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	23,142.0000	22,121.0000	(4.412)	0	0	0
17/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	348.0000	365.0000	4.885	0	0	0
17/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,815.0000	85,370.0000	(1.664)	0	0	0
17/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	432.0000	453.0000	4.861	0	0	0
17/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,543.0000	82,102.0000	(1.725)	0	0	0
17/05/2007	R157	2007/11/01			Bond Future	7.5150	7.5350	0.266	0.0000	0.0000	0
17/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	29,795.0000	30,683.0000	2.980	0	0	0
17/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	11,331.0000	11,792.0000	4.068	0	0	0
17/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,134.0000	19,804.0000	3.502	0	0	0
17/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,062.0000	17,306.0000	(4.186)	0	0	0
17/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,134.0000	19,804.0000	3.502	0	0	0
17/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,062.0000	17,306.0000	(4.186)	0	0	0
17/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	10,695.0000	10,156.0000	(5.040)	0	0	0
17/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	27,975.0000	27,009.0000	(3.453)	0	0	0
17/05/2007	R157	2008/02/07			Bond Future	7.4550	7.4750	0.268	0.0000	0.0000	477
17/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	31,874.0000	32,651.0000	2.438	0	0	0
17/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	17,527.0000	16,915.0000	(3.492)	0	0	0
17/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	14,946.0000	15,407.0000	3.084	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
17/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	35,244.0000	34,317.0000	(2.630)	0	0	0
17/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	25,467.0000	24,694.0000	(3.035)	0	0	0
17/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	22,344.0000	22,960.0000	2.757	0	0	0
17/05/2007	R186	2007/08/02			Bond Future	7.2290	7.2560	0.373	0.0000	0.0000	6
17/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	123,469.0000	120,091.0000	(2.736)	0	0	0
17/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,057.0000	1,149.0000	8.704	0	0	0
17/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	126.0000	138.0000	9.524	0	0	0
17/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	507.0000	551.0000	8.679	0	0	0
17/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	144,906.0000	141,480.0000	(2.364)	0	0	0
17/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	334.0000	363.0000	8.683	0	0	0
17/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	150,222.0000	146,787.0000	(2.287)	0	0	0
17/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	155,499.0000	152,058.0000	(2.213)	0	0	0
17/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	420.0000	457.0000	8.810	0	0	0
17/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	176,382.0000	172,922.0000	(1.962)	0	0	0
17/05/2007	R186	2007/11/01			Bond Future	7.1820	7.2090	0.376	0.0000	0.0000	0
17/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	23,367.0000	21,350.0000	(8.632)	0	0	0
17/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	14,660.0000	16,111.0000	9.898	0	0	0
17/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	33,092.0000	35,466.0000	7.174	0	0	0
17/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	9,370.0000	8,278.0000	(11.654)	0	0	0
17/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	44,973.0000	42,158.0000	(6.259)	0	0	0
17/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,970.0000	5,621.0000	13.099	0	0	0
17/05/2007	R186	2008/02/07			Bond Future	7.1390	7.1650	0.364	0.0000	0.0000	0
17/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	16,705.0000	18,015.0000	7.842	0	0	0
17/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	30,837.0000	28,818.0000	(6.547)	0	0	0
17/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	52,170.0000	49,530.0000	(5.060)	0	0	0
17/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	77,559.0000	74,520.0000	(3.918)	0	0	0
17/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,421.0000	2,713.0000	12.061	0	0	0
17/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,002.0000	7,692.0000	9.854	0	0	0
17/05/2007	R196	2007/08/02			Bond Future	8.2180	8.2610	0.523	0.0000	0.0000	0
17/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,394.0000	3,053.0000	(10.047)	0	0	0
17/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,633.0000	5,182.0000	(8.006)	0	0	0
17/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	674.0000	769.0000	14.095	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
17/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,925.0000	3,214.0000	9.880	0	0	0
17/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,506.0000	1,685.0000	11.886	0	0	0
17/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,442.0000	7,906.0000	(6.349)	0	0	0
17/05/2007	R196	2007/11/01			Bond Future	8.0570	8.1060	0.608	0.0000	0.0000	0
17/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,030.0000	16,643.0000	(2.272)	0	0	0
17/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,362.0000	14,996.0000	(2.383)	0	0	0
17/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	18,798.0000	18,391.0000	(2.165)	0	0	0
17/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,957.0000	13,203.0000	1.899	0	0	0
17/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,202.0000	10,407.0000	2.009	0	0	0
17/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,523.0000	11,748.0000	1.953	0	0	0
17/05/2007	R196	2008/02/07			Bond Future	7.9000	7.9530	0.671	0.0000	0.0000	0
17/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,652.0000	22,311.0000	(1.505)	0	0	0
17/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,306.0000	15,506.0000	1.307	0	0	0
17/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,280.0000	20,950.0000	(1.551)	0	0	0
17/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19,957.0000	19,639.0000	(1.593)	0	0	0
17/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,466.0000	16,677.0000	1.281	0	0	0
17/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,205.0000	14,394.0000	1.331	0	0	0
17/05/2007	R201	2007/08/02			Bond Future	7.5950	7.6050	0.132	0.0000	0.0000	0
17/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,651.0000	64,074.0000	(0.892)	0	0	0
17/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	405.0000	407.0000	0.494	0	0	0
17/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	133.0000	133.0000	-	0	0	0
17/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	337.0000	339.0000	0.593	0	0	0
17/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	77,713.0000	77,134.0000	(0.745)	0	0	0
17/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,038.0000	61,462.0000	(0.928)	0	0	0
17/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	281.0000	282.0000	0.356	0	0	0
17/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,266.0000	66,688.0000	(0.859)	0	0	0
17/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	824.0000	833.0000	1.092	0	0	0
17/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	51,644.0000	51,074.0000	(1.104)	0	0	0
17/05/2007	R201	2007/11/01			Bond Future	7.5150	7.5250	0.133	0.0000	0.0000	0
17/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,159.0000	9,320.0000	1.758	0	0	0
17/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	23,808.0000	24,137.0000	1.382	0	0	0
17/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8,655.0000	8,418.0000	(2.738)	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
17/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22,374.0000	21,969.0000	(1.810)	0	0	0
17/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,514.0000	14,190.0000	(2.232)	0	0	0
17/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,365.0000	15,607.0000	1.575	0	0	0
17/05/2007	R201	2008/02/07			Bond Future	7.4300	7.4400	0.135	0.0000	0.0000	0
17/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,566.0000	16,786.0000	1.328	0	0	0
17/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	28,384.0000	27,991.0000	(1.385)	0	0	0
17/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,427.0000	20,094.0000	(1.630)	0	0	0
17/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	10,878.0000	11,037.0000	1.462	0	0	0
17/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	23,982.0000	24,268.0000	1.193	0	0	0
17/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,974.0000	13,708.0000	(1.904)	0	0	0
17/05/2007	R203	2007/08/02			Bond Future	7.4820	7.5140	0.428	0.0000	0.0000	0
17/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	86.0000	96.0000	11.628	0	0	0
17/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	340.0000	376.0000	10.588	0	0	0
17/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,999.0000	100,692.0000	(2.240)	0	0	0
17/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	225.0000	250.0000	11.111	0	0	0
17/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,184.0000	84,899.0000	(2.621)	0	0	0
17/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	699.0000	772.0000	10.443	0	0	0
17/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,357.0000	88,066.0000	(2.535)	0	0	0
17/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	283.0000	313.0000	10.601	0	0	0
17/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,232.0000	68,990.0000	(3.147)	0	0	0
17/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	83,997.0000	81,717.0000	(2.714)	0	0	0
17/05/2007	R203	2007/11/01			Bond Future	7.4250	7.4570	0.431	0.0000	0.0000	0
17/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,949.0000	12,929.0000	8.202	0	0	0
17/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,299.0000	15,992.0000	(7.555)	0	0	0
17/05/2007	R203	2008/02/07			Bond Future	7.3750	7.4070	0.434	0.0000	0.0000	0
17/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,523.0000	15,449.0000	6.376	0	0	0
17/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	23,284.0000	21,958.0000	(5.695)	0	0	0
17/05/2007	R204	2007/08/02			Bond Future	7.4730	7.5050	0.428	0.0000	0.0000	0
17/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	693.0000	751.0000	8.369	0	0	0
17/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	90,663.0000	88,248.0000	(2.664)	0	0	0
17/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	828.0000	896.0000	8.213	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
17/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,541.0000	75,186.0000	(3.037)	0	0	0
17/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,623.0000	1,751.0000	7.887	0	0	0
17/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,271.0000	94,836.0000	(2.503)	0	0	0
17/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	93,965.0000	91,540.0000	(2.581)	0	0	0
17/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	578.0000	627.0000	8.478	0	0	0
17/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	269.0000	293.0000	8.922	0	0	0
17/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	110,479.0000	108,020.0000	(2.226)	0	0	0
17/05/2007	R204	2007/11/01			Bond Future	7.4200	7.4520	0.431	0.0000	0.0000	0
17/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	11,666.0000	12,704.0000	8.898	0	0	0
17/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,800.0000	16,379.0000	(7.983)	0	0	0
17/05/2007	R204	2008/02/07			Bond Future	7.3730	7.4050	0.434	0.0000	0.0000	0
17/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,170.0000	21,721.0000	(6.254)	0	0	0
17/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,568.0000	14,550.0000	7.238	0	0	0
17/05/2007	R206	2007/08/02			Bond Future	7.5740	7.5910	0.224	0.0000	0.0000	0
17/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,483.0000	6,733.0000	3.856	0	0	0
17/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,149.0000	1,203.0000	4.700	0	0	0
17/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,024.0000	23,300.0000	(3.014)	0	0	0
17/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,325.0000	33,527.0000	(2.325)	0	0	0
17/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,254.0000	14,653.0000	(3.940)	0	0	0
17/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	2,956.0000	3,084.0000	4.330	0	0	0
17/05/2007	R206	2007/11/01			Bond Future	7.4970	7.5140	0.227	0.0000	0.0000	0
17/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	20,793.0000	20,223.0000	(2.741)	0	0	0
17/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,531.0000	8,791.0000	3.048	0	0	0
17/05/2007	R206	2008/02/07			Bond Future	7.4270	7.4430	0.215	0.0000	0.0000	0
17/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,569.0000	10,809.0000	2.271	0	0	0
17/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,717.0000	25,200.0000	(2.010)	0	0	0
17/05/2007	R207	2007/08/02			Bond Future	7.4160	7.4420	0.351	0.0000	0.0000	0
17/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	99,063.0000	97,001.0000	(2.082)	0	0	0
17/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	45.0000	50.0000	11.111	0	0	0
17/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,615.0000	93,555.0000	(2.154)	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
17/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	61.0000	68.0000	11.475	0	0	0
17/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	199.0000	221.0000	11.055	0	0	0
17/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	81,712.0000	79,666.0000	(2.504)	0	0	0
17/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,497.0000	100,433.0000	(2.014)	0	0	0
17/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
17/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	116,078.0000	114,012.0000	(1.780)	0	0	0
17/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	32.0000	36.0000	12.500	0	0	0
17/05/2007	R207	2007/11/01			Bond Future	7.3640	7.3910	0.367	0.0000	0.0000	0
17/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,997.0000	9,775.0000	8.647	0	0	0
17/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	19,678.0000	18,323.0000	(6.886)	0	0	0
17/05/2007	R207	2008/02/07			Bond Future	7.3180	7.3440	0.355	0.0000	0.0000	0
17/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	24,936.0000	23,625.0000	(5.257)	0	0	0
17/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,804.0000	11,528.0000	6.701	0	0	0
17/05/2007	R209	2007/08/02			Bond Future	6.9550	6.9750	0.288	0.0000	0.0000	314
17/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	36,028.0000	37,432.0000	3.897	0	0	0
17/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,973.0000	11,081.0000	(7.450)	0	0	0
17/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	19,119.0000	20,034.0000	4.786	0	0	0
17/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	24,269.0000	22,889.0000	(5.686)	0	0	0
17/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	41,675.0000	39,875.0000	(4.319)	0	0	0
17/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,738.0000	9,232.0000	5.653	0	0	0
17/05/2007	R209	2007/11/01			Bond Future	6.9100	6.9300	0.289	0.0000	0.0000	0
17/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,992.0000	8,829.0000	10.473	0	0	0
17/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	18,312.0000	16,841.0000	(8.033)	0	0	0
17/05/2007	R209	2008/02/07			Bond Future	6.8600	6.8800	0.292	0.0000	0.0000	0
17/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,247.0000	10,026.0000	8.424	0	0	0
17/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	25,338.0000	23,791.0000	(6.105)	0	0	0
17/05/2007	TRT1	2007/08/02			Index Future	259.8200	259.5390	(0.108)	0.0000	0.0000	500

Grand Total: **2,011**