



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/05/2007

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
15/05/2007	ALBI	2007/08/02			Index Future	263.2390	262.8390	(0.152)	0.0000	0.0000	0
15/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	94,060.0000	90,273.0000	(4.026)	0	0	0
15/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	1,670.0000	1,883.0000	12.754	0	0	0
15/05/2007	ALBI	2007/11/01			Index Future	269.3150	268.9010	(0.154)	0.0000	0.0000	0
15/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,594.0000	1,751.0000	9.849	0	0	0
15/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	154,744.0000	150,761.0000	(2.574)	0	0	0
15/05/2007	ALBI	2008/02/07			Index Future	275.9810	275.5580	(0.153)	0.0000	0.0000	0
15/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	220,961.0000	216,828.0000	(1.870)	0	0	0
15/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,151.0000	1,248.0000	8.427	0	0	0
15/05/2007	CRD1	2007/08/02			Index Future	112.1900	112.0400	(0.134)	0.0000	0.0000	10
15/05/2007	GOVI	2007/08/02			jGovi	263.6830	263.2685	(0.157)	0.0000	0.0000	198
15/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	231,830.0000	227,685.0000	(1.788)	0	0	0
15/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
15/05/2007	GOVI	2007/11/01			jGovi	269.5670	269.1435	(0.157)	0.0000	0.0000	59
15/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	63,781.0000	60,767.0000	(4.726)	0	0	0
15/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	18,111.0000	19,332.0000	6.742	0	0	0
15/05/2007	GOVI	2008/02/07			jGovi	275.8440	275.4115	(0.157)	0.0000	0.0000	30
15/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	119,378.0000	115,749.0000	(3.040)	0	0	0
15/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	10,938.0000	11,634.0000	6.363	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
15/05/2007	ILBI	2007/08/02			Index Future	280.6290	280.5650	(0.023)	0.0000	0.0000	0
15/05/2007	J153	2010/08/31			jSwap	8.7940	8.8210	0.307	0.0000	0.0000	0
15/05/2007	J157	2015/09/15			jSwap	8.2960	8.3300	0.410	0.0000	0.0000	0
15/05/2007	J186	2026/12/21			jSwap	7.7640	7.7830	0.245	0.0000	0.0000	0
15/05/2007	J201	2014/12/22			jSwap	8.3800	8.4120	0.382	0.0000	0.0000	0
15/05/2007	J203	2017/09/15			jSwap	8.1780	8.2120	0.416	0.0000	0.0000	0
15/05/2007	J204	2018/12/21			jSwap	8.1430	8.1690	0.319	0.0000	0.0000	0
15/05/2007	J207	2020/01/15			jSwap	8.0750	8.1000	0.310	0.0000	0.0000	0
15/05/2007	JBAR	2005/12/21			jBar	9.2130	9.2130	-	0.0000	0.0000	0
15/05/2007	JFRA	2007/08/02			jFra	9.2700	9.2620	(0.086)	0.0000	0.0000	0
15/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
15/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,317.0000	4,297.0000	(0.463)	0	0	0
15/05/2007	JFRA	2007/11/01			jFra	9.2140	9.2150	0.011	0.0000	0.0000	0
15/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,540.0000	4,542.0000	0.044	0	0	0
15/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	49.0000	48.0000	(2.041)	0	0	0
15/05/2007	JFRA	2008/02/07			jFra	9.1210	9.1210	-	0.0000	0.0000	0
15/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,138.0000	19,107.0000	(0.162)	0	0	0
15/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,186.0000	15,153.0000	(0.217)	0	0	0
15/05/2007	JN02	2007/08/02			jNote	8.8950	8.9090	0.157	0.0000	0.0000	0
15/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,486.0000	6,529.0000	0.663	0	0	0
15/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	12,957.0000	12,745.0000	(1.636)	0	0	0

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15/05/2007	JN02	2007/11/01			jNote	8.7640	8.7850	0.240	0.0000	0.0000	0
15/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	15,944.0000	15,691.0000	(1.587)	0	0	0
15/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,636.0000	11,767.0000	1.126	0	0	0
15/05/2007	JN02	2008/02/07			jNote	8.6170	8.6480	0.360	0.0000	0.0000	0
15/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	20,875.0000	20,522.0000	(1.691)	0	0	0
15/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	13,935.0000	14,145.0000	1.507	0	0	0
15/05/2007	JN05	2007/08/02			jNote	8.3800	8.4120	0.382	0.0000	0.0000	0
15/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	742.0000	816.0000	9.973	0	0	0
15/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,820.0000	34,583.0000	(3.453)	0	0	0
15/05/2007	JN05	2007/11/01			jNote	8.3000	8.3340	0.410	0.0000	0.0000	0
15/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,061.0000	4,321.0000	6.402	0	0	0
15/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	32,352.0000	31,219.0000	(3.502)	0	0	0
15/05/2007	JN05	2008/02/07			jNote	8.2150	8.2510	0.438	0.0000	0.0000	0
15/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	37,733.0000	36,567.0000	(3.090)	0	0	0
15/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	5,923.0000	6,241.0000	5.369	0	0	0
15/05/2007	JN10	2007/08/02			jNote	8.0420	8.0770	0.435	0.0000	0.0000	0
15/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,841.0000	62,391.0000	(3.778)	0	0	0
15/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	27.0000	35.0000	29.630	0	0	0
15/05/2007	JN10	2007/11/01			jNote	7.9820	8.0170	0.438	0.0000	0.0000	0
15/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	341.0000	400.0000	17.302	0	0	0
15/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	69,431.0000	67,012.0000	(3.484)	0	0	0
15/05/2007	JN10	2008/02/07			jNote	7.9180	7.9540	0.455	0.0000	0.0000	0
15/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	908.0000	1,027.0000	13.106	0	0	0
15/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	74,498.0000	72,052.0000	(3.283)	0	0	0
15/05/2007	JROD	2007/05/31			jRod	8.6800	8.6770	(0.035)	0.0000	0.0000	0
15/05/2007	JROD	2007/06/29			jRod	8.8320	8.8250	(0.079)	0.0000	0.0000	0

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15/05/2007	JROD	2007/07/31			jRod	9.0890	9.0810	(0.088)	0.0000	0.0000	0
15/05/2007	JROD	2007/08/31			jRod	9.0020	8.9980	(0.044)	0.0000	0.0000	0
15/05/2007	JROD	2007/09/28			jRod	9.1170	9.1140	(0.033)	0.0000	0.0000	0
15/05/2007	JROD	2007/10/31			jRod	9.2320	9.2280	(0.043)	0.0000	0.0000	0
15/05/2007	JROD	2007/11/30			jRod	9.1090	9.1060	(0.033)	0.0000	0.0000	0
15/05/2007	JROD	2007/12/31			jRod	9.1920	9.1900	(0.022)	0.0000	0.0000	0
15/05/2007	OTH1	2007/08/02			Index Future	260.2280	259.8800	(0.134)	0.0000	0.0000	15
15/05/2007	R153	2007/08/02			Bond Future	7.8800	7.9100	0.381	0.0000	0.0000	215
15/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	670.0000	729.0000	8.806	0	0	0
15/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	253.0000	276.0000	9.091	0	0	0
15/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,067.0000	18,299.0000	(4.028)	0	0	0
15/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,214.0000	31,365.0000	(2.636)	0	0	0
15/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,231.0000	1,335.0000	8.448	0	0	0
15/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,499.0000	24,679.0000	(3.216)	0	0	0
15/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	572.0000	623.0000	8.916	0	0	0
15/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,826.0000	25,998.0000	(3.087)	0	0	0
15/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	488.0000	531.0000	8.811	0	0	0
15/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,183.0000	23,371.0000	(3.358)	0	0	0
15/05/2007	R153	2007/11/01			Bond Future	7.8150	7.8500	0.448	0.0000	0.0000	0
15/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	22,141.0000	21,516.0000	(2.823)	0	0	0
15/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,347.0000	13,723.0000	2.817	0	0	0
15/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	10,531.0000	10,845.0000	2.982	0	0	0
15/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,888.0000	14,387.0000	(3.365)	0	0	0
15/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	18,304.0000	17,739.0000	(3.087)	0	0	0
15/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	16,637.0000	17,075.0000	2.633	0	0	0
15/05/2007	R153	2008/02/07			Bond Future	7.5660	7.7550	2.498	0.0000	0.0000	0
15/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,546.0000	20,077.0000	(10.951)	0	0	0

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15/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,043.0000	20,199.0000	11.949	0	0	0
15/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	25,895.0000	23,205.0000	(10.388)	0	0	0
15/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	12,883.0000	14,604.0000	13.359	0	0	0
15/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,311.0000	17,246.0000	12.638	0	0	0
15/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	29,505.0000	26,601.0000	(9.842)	0	0	0
15/05/2007	R157	2007/08/02			Bond Future	7.5150	7.5550	0.532	0.0000	0.0000	5
15/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	449.0000	513.0000	14.254	0	0	0
15/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	87,151.0000	84,273.0000	(3.302)	0	0	0
15/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	70,713.0000	67,904.0000	(3.972)	0	0	0
15/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	376.0000	430.0000	14.362	0	0	0
15/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	90,433.0000	87,545.0000	(3.194)	0	0	0
15/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	895.0000	1,017.0000	13.631	0	0	0
15/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	26,701.0000	28,706.0000	7.509	0	0	0
15/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	303.0000	347.0000	14.521	0	0	0
15/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	7,064.0000	6,136.0000	(13.137)	0	0	96
15/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	83,856.0000	80,988.0000	(3.420)	0	0	0
15/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	121.0000	140.0000	15.702	0	0	0
15/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	103,554.0000	100,641.0000	(2.813)	0	0	0
15/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	25,731.0000	23,706.0000	(7.870)	0	0	0
15/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	8,626.0000	9,532.0000	10.503	0	0	86
15/05/2007	R157	2007/11/01			Bond Future	7.4650	7.5050	0.536	0.0000	0.0000	0
15/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	27,620.0000	29,383.0000	6.383	0	0	0
15/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	30,438.0000	28,490.0000	(6.400)	0	0	0
15/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,006.0000	18,475.0000	(7.653)	0	0	0
15/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,501.0000	18,832.0000	7.605	0	0	0
15/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,006.0000	18,475.0000	(7.653)	0	0	0
15/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12,097.0000	10,997.0000	(9.093)	0	0	0
15/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,501.0000	18,832.0000	7.605	0	0	0
15/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	10,217.0000	11,132.0000	8.956	0	0	0
15/05/2007	R157	2008/02/07			Bond Future	7.4100	7.4450	0.472	0.0000	0.0000	477
15/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	18,945.0000	17,860.0000	(5.727)	0	0	0
15/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	30,160.0000	31,512.0000	4.483	0	0	0
15/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	20,991.0000	22,063.0000	5.107	0	0	0

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15/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	27,246.0000	25,881.0000	(5.010)	0	0	0
15/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	13,936.0000	14,740.0000	5.769	0	0	0
15/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	37,366.0000	35,734.0000	(4.368)	0	0	0
15/05/2007	R186	2007/08/02			Bond Future	7.1810	7.2120	0.432	0.0000	0.0000	6
15/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	129,534.0000	125,620.0000	(3.022)	0	0	0
15/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	917.0000	1,015.0000	10.687	0	0	0
15/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	161,660.0000	157,680.0000	(2.462)	0	0	0
15/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	290.0000	322.0000	11.034	0	0	0
15/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	151,044.0000	147,080.0000	(2.624)	0	0	0
15/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	182,569.0000	178,570.0000	(2.190)	0	0	0
15/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	109.0000	122.0000	11.927	0	0	0
15/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	365.0000	405.0000	10.959	0	0	0
15/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	156,371.0000	152,399.0000	(2.540)	0	0	0
15/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	440.0000	488.0000	10.909	0	0	0
15/05/2007	R186	2007/11/01			Bond Future	7.1340	7.1660	0.449	0.0000	0.0000	0
15/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	50,170.0000	46,692.0000	(6.932)	0	0	0
15/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	29,096.0000	31,745.0000	9.104	0	0	0
15/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	3,970.0000	4,628.0000	16.574	0	0	0
15/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	11,571.0000	10,085.0000	(12.842)	0	0	0
15/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	27,226.0000	24,634.0000	(9.520)	0	0	0
15/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	12,323.0000	13,867.0000	12.529	0	0	0
15/05/2007	R186	2008/02/07			Bond Future	7.0920	7.1230	0.437	0.0000	0.0000	0
15/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,884.0000	6,614.0000	12.407	0	0	0
15/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	83,153.0000	79,455.0000	(4.447)	0	0	0
15/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	1,964.0000	2,262.0000	15.173	0	0	0
15/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	57,103.0000	53,837.0000	(5.719)	0	0	0
15/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	34,698.0000	32,136.0000	(7.384)	0	0	0
15/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	14,514.0000	15,948.0000	9.880	0	0	0
15/05/2007	R196	2007/08/02			Bond Future	8.1600	8.1960	0.441	0.0000	0.0000	0
15/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,189.0000	8,726.0000	(5.039)	0	0	0
15/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	570.0000	636.0000	11.579	0	0	0
15/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,299.0000	1,429.0000	10.008	0	0	0

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15/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,279.0000	5,879.0000	(6.370)	0	0	0
15/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,899.0000	3,586.0000	(8.028)	0	0	0
15/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,578.0000	2,794.0000	8.379	0	0	0
15/05/2007	R196	2007/11/01			Bond Future	7.9990	8.0380	0.488	0.0000	0.0000	0
15/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,706.0000	12,889.0000	1.440	0	0	0
15/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,834.0000	15,530.0000	(1.920)	0	0	0
15/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,318.0000	18,982.0000	(1.739)	0	0	0
15/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,998.0000	10,149.0000	1.510	0	0	0
15/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,526.0000	17,206.0000	(1.826)	0	0	0
15/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,296.0000	11,462.0000	1.470	0	0	0
15/05/2007	R196	2008/02/07			Bond Future	7.8400	7.8820	0.536	0.0000	0.0000	0
15/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	23,069.0000	22,790.0000	(1.209)	0	0	0
15/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,111.0000	15,261.0000	0.993	0	0	0
15/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,022.0000	14,163.0000	1.006	0	0	0
15/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,685.0000	21,415.0000	(1.245)	0	0	0
15/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,258.0000	16,417.0000	0.978	0	0	0
15/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,350.0000	20,088.0000	(1.287)	0	0	0
15/05/2007	R201	2007/08/02			Bond Future	7.5450	7.5850	0.530	0.0000	0.0000	0
15/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,436.0000	52,215.0000	(4.080)	0	0	0
15/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	715.0000	815.0000	13.986	0	0	0
15/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	116.0000	133.0000	14.655	0	0	0
15/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	80,597.0000	78,293.0000	(2.859)	0	0	0
15/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,885.0000	62,615.0000	(3.498)	0	0	0
15/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	243.0000	279.0000	14.815	0	0	0
15/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	70,130.0000	67,844.0000	(3.260)	0	0	0
15/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	351.0000	402.0000	14.530	0	0	0
15/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,507.0000	65,229.0000	(3.374)	0	0	0
15/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	292.0000	335.0000	14.726	0	0	0
15/05/2007	R201	2007/11/01			Bond Future	7.4650	7.5050	0.536	0.0000	0.0000	0
15/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,773.0000	8,897.0000	(8.963)	0	0	0
15/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	8,272.0000	9,001.0000	8.813	0	0	0
15/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	24,325.0000	22,782.0000	(6.343)	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
15/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	22,088.0000	23,482.0000	6.311	0	0	0
15/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	14,070.0000	15,126.0000	7.505	0	0	0
15/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	16,058.0000	14,842.0000	(7.573)	0	0	0
15/05/2007	R201	2008/02/07			Bond Future	7.4150	7.4200	0.067	0.0000	0.0000	0
15/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14,396.0000	14,244.0000	(1.056)	0	0	0
15/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	28,995.0000	28,780.0000	(0.742)	0	0	0
15/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	10,659.0000	10,721.0000	0.582	0	0	0
15/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,948.0000	20,762.0000	(0.888)	0	0	0
15/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,258.0000	16,348.0000	0.554	0	0	0
15/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	23,575.0000	23,699.0000	0.526	0	0	0
15/05/2007	R203	2007/08/02			Bond Future	7.4430	7.4700	0.363	0.0000	0.0000	0
15/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,991.0000	88,051.0000	(2.156)	0	0	0
15/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	258.0000	279.0000	8.140	0	0	0
15/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	79.0000	86.0000	8.861	0	0	0
15/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,169.0000	91,225.0000	(2.087)	0	0	0
15/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,823.0000	103,868.0000	(1.847)	0	0	0
15/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	310.0000	336.0000	8.387	0	0	0
15/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,799.0000	84,863.0000	(2.230)	0	0	0
15/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	206.0000	223.0000	8.252	0	0	0
15/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	635.0000	687.0000	8.189	0	0	0
15/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,000.0000	72,091.0000	(2.580)	0	0	0
15/05/2007	R203	2007/11/01			Bond Future	7.3870	7.4130	0.352	0.0000	0.0000	0
15/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	18,963.0000	17,831.0000	(5.970)	0	0	0
15/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	10,888.0000	11,621.0000	6.732	0	0	0
15/05/2007	R203	2008/02/07			Bond Future	7.3370	7.3640	0.368	0.0000	0.0000	0
15/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	24,945.0000	23,773.0000	(4.698)	0	0	0
15/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	13,502.0000	14,236.0000	5.436	0	0	0
15/05/2007	R204	2007/08/02			Bond Future	7.4400	7.4660	0.349	0.0000	0.0000	0
15/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,029.0000	78,093.0000	(2.419)	0	0	0
15/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	258.0000	274.0000	6.202	0	0	0
15/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,037.0000	111,028.0000	(1.777)	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
15/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	551.0000	585.0000	6.171	0	0	0
15/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,542.0000	1,631.0000	5.772	0	0	0
15/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,501.0000	94,516.0000	(2.057)	0	0	0
15/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,813.0000	97,822.0000	(1.995)	0	0	0
15/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,192.0000	91,215.0000	(2.121)	0	0	0
15/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	660.0000	700.0000	6.061	0	0	0
15/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	788.0000	835.0000	5.964	0	0	0
15/05/2007	R204	2007/11/01			Bond Future	7.3880	7.4140	0.352	0.0000	0.0000	0
15/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	10,730.0000	11,512.0000	7.288	0	0	0
15/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	19,331.0000	18,109.0000	(6.321)	0	0	0
15/05/2007	R204	2008/02/07			Bond Future	7.3410	7.3670	0.354	0.0000	0.0000	0
15/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,705.0000	23,474.0000	(4.983)	0	0	0
15/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	12,665.0000	13,415.0000	5.922	0	0	0
15/05/2007	R206	2007/08/02			Bond Future	7.5400	7.5670	0.358	0.0000	0.0000	0
15/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	2,716.0000	2,932.0000	7.953	0	0	0
15/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,049.0000	1,144.0000	9.056	0	0	0
15/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,489.0000	24,351.0000	(4.465)	0	0	0
15/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,484.0000	15,541.0000	(5.721)	0	0	0
15/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,007.0000	6,418.0000	6.842	0	0	0
15/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,931.0000	34,671.0000	(3.507)	0	0	0
15/05/2007	R206	2007/11/01			Bond Future	7.4640	7.4910	0.362	0.0000	0.0000	0
15/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	21,922.0000	21,021.0000	(4.110)	0	0	0
15/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,047.0000	8,465.0000	5.194	0	0	0
15/05/2007	R206	2008/02/07			Bond Future	7.3950	7.4220	0.365	0.0000	0.0000	0
15/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,102.0000	10,515.0000	4.088	0	0	0
15/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	26,766.0000	25,900.0000	(3.235)	0	0	0
15/05/2007	R207	2007/08/02			Bond Future	7.3780	7.4040	0.352	0.0000	0.0000	0
15/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	54.0000	60.0000	11.111	0	0	0
15/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	176.0000	195.0000	10.795	0	0	0
15/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,720.0000	82,664.0000	(2.427)	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
15/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	102,090.0000	100,019.0000	(2.029)	0	0	0
15/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	39.0000	44.0000	12.821	0	0	0
15/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	28.0000	32.0000	14.286	0	0	0
15/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
15/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	98,640.0000	96,571.0000	(2.098)	0	0	0
15/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,109.0000	117,034.0000	(1.742)	0	0	0
15/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	105,525.0000	103,453.0000	(1.964)	0	0	0
15/05/2007	R207	2007/11/01			Bond Future	7.3270	7.3530	0.355	0.0000	0.0000	0
15/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	21,643.0000	20,268.0000	(6.353)	0	0	0
15/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,030.0000	8,716.0000	8.543	0	0	0
15/05/2007	R207	2008/02/07			Bond Future	7.2810	7.3070	0.357	0.0000	0.0000	0
15/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	26,886.0000	25,520.0000	(5.081)	0	0	0
15/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	9,849.0000	10,525.0000	6.864	0	0	0
15/05/2007	R209	2007/08/02			Bond Future	6.9000	6.9450	0.652	0.0000	0.0000	314
15/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	7,417.0000	8,555.0000	15.343	0	0	0
15/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	28,178.0000	25,043.0000	(11.126)	0	0	0
15/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	16,671.0000	18,743.0000	12.429	0	0	0
15/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	46,712.0000	42,643.0000	(8.711)	0	0	0
15/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	32,247.0000	35,404.0000	9.790	0	0	0
15/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,548.0000	12,499.0000	(14.084)	0	0	0
15/05/2007	R209	2007/11/01			Bond Future	6.8550	6.9000	0.656	0.0000	0.0000	0
15/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	5,962.0000	7,612.0000	27.675	0	0	0
15/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	22,681.0000	19,091.0000	(15.828)	0	0	0
15/05/2007	R209	2008/02/07			Bond Future	6.8100	6.8500	0.587	0.0000	0.0000	0
15/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,479.0000	8,888.0000	18.839	0	0	0
15/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	29,426.0000	26,146.0000	(11.147)	0	0	0
15/05/2007	TRT1	2007/08/02			Index Future	260.5490	260.1420	(0.156)	0.0000	0.0000	500

Grand Total: **2,011**