



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/06/2007

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
13/06/2007	ALBI	2007/08/02			Index Future	216.2160	216.1010	(0.053)	0.0000	0.0000	0
13/06/2007	ALBI	2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
13/06/2007	ALBI	2007/08/02	254.00	Put	Index Future	377,840.0000	378,990.0000	0.304	0	0	0
13/06/2007	ALBI	2007/11/01			Index Future	221.4810	221.3680	(0.051)	0.0000	0.0000	0
13/06/2007	ALBI	2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
13/06/2007	ALBI	2007/11/01	254.00	Put	Index Future	325,190.0000	326,320.0000	0.347	0	0	0
13/06/2007	ALBI	2008/02/07			Index Future	227.3510	227.2480	(0.045)	0.0000	0.0000	0
13/06/2007	ALBI	2008/02/07	254.00	Call	Index Future	92.0000	87.0000	(5.435)	0	0	0
13/06/2007	ALBI	2008/02/07	254.00	Put	Index Future	266,582.0000	267,607.0000	0.384	0	0	0
13/06/2007	CRD1	2007/08/02			Index Future	108.9100	108.8440	(0.061)	0.0000	0.0000	10
13/06/2007	GOVI	2007/08/02			jGovi	255.2935	255.1030	(0.075)	0.0000	0.0000	183
13/06/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
13/06/2007	GOVI	2007/08/02	240.50	Call	jGovi	147,935.0000	146,030.0000	(1.288)	0	0	0
13/06/2007	GOVI	2007/11/01			jGovi	261.0540	260.8595	(0.075)	0.0000	0.0000	118
13/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	49,907.0000	51,259.0000	2.709	0	0	0
13/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	10,447.0000	9,854.0000	(5.676)	0	0	0
13/06/2007	GOVI	2008/02/07			jGovi	267.5125	267.3140	(0.074)	0.0000	0.0000	30
13/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	47,555.0000	46,259.0000	(2.725)	0	0	0
13/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	22,430.0000	23,119.0000	3.072	0	0	0

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13/06/2007	ILBI	2007/08/02			Index Future	278.7230	278.9510	0.082	0.0000	0.0000	0
13/06/2007	J153	2010/08/31			jSwap	9.5710	9.6240	0.554	0.0000	0.0000	0
13/06/2007	J157	2015/09/15			jSwap	9.0620	9.1360	0.817	0.0000	0.0000	0
13/06/2007	J186	2026/12/21			jSwap	8.4510	8.5230	0.852	0.0000	0.0000	0
13/06/2007	J201	2014/12/22			jSwap	9.1420	9.2090	0.733	0.0000	0.0000	0
13/06/2007	J203	2017/09/15			jSwap	8.9100	8.9650	0.617	0.0000	0.0000	0
13/06/2007	J204	2018/12/21			jSwap	8.8400	8.9050	0.735	0.0000	0.0000	0
13/06/2007	J207	2020/01/15			jSwap	8.7700	8.8430	0.832	0.0000	0.0000	0
13/06/2007	JBAR	2005/12/21			jBar	9.6460	9.6710	0.259	0.0000	0.0000	0
13/06/2007	JFRA	2007/08/02			jFra	9.7590	9.7690	0.102	0.0000	0.0000	0
13/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,498.0000	5,522.0000	0.437	0	0	0
13/06/2007	JFRA	2007/08/23			jFra	9.7980	9.7970	(0.010)	0.0000	0.0000	0
13/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	445.0000	440.0000	(1.124)	0	0	0
13/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	920.0000	916.0000	(0.435)	0	0	0
13/06/2007	JFRA	2007/11/01			jFra	9.8690	9.8900	0.213	0.0000	0.0000	0
13/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
13/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,200.0000	6,255.0000	0.887	0	0	0
13/06/2007	JFRA	2008/02/07			jFra	9.8410	9.8570	0.163	0.0000	0.0000	0
13/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,145.0000	19,132.0000	(0.068)	0	0	0
13/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,432.0000	13,381.0000	(0.380)	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
13/06/2007	JN02	2007/08/02			jNote	9.6920	9.7210	0.299	0.0000	0.0000	0
13/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	4,105.0000	3,866.0000	(5.822)	0	0	0
13/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,095.0000	12,378.0000	2.340	0	0	0
13/06/2007	JN02	2007/11/01			jNote	9.6350	9.6750	0.415	0.0000	0.0000	0
13/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,467.0000	7,170.0000	(3.978)	0	0	0
13/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,950.0000	19,372.0000	2.227	0	0	0
13/06/2007	JN02	2008/02/07			jNote	9.5490	9.6020	0.555	0.0000	0.0000	0
13/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,646.0000	11,228.0000	(3.589)	0	0	0
13/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,497.0000	22,026.0000	2.461	0	0	0
13/06/2007	JN05	2007/08/02			jNote	9.2950	9.3650	0.753	0.0000	0.0000	0
13/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	8,370.0000	9,853.0000	17.718	0	0	0
13/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	6,596.0000	5,321.0000	(19.330)	0	0	0
13/06/2007	JN05	2007/11/01			jNote	9.2340	9.3090	0.812	0.0000	0.0000	0
13/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,554.0000	19,368.0000	10.334	0	0	0
13/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	8,305.0000	7,172.0000	(13.642)	0	0	0
13/06/2007	JN05	2008/02/07			jNote	9.1560	9.2350	0.863	0.0000	0.0000	0
13/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	13,223.0000	11,845.0000	(10.421)	0	0	0
13/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,400.0000	21,136.0000	8.948	0	0	0
13/06/2007	JN10	2007/08/02			jNote	8.7940	8.8500	0.637	0.0000	0.0000	0
13/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	2,621.0000	3,534.0000	34.834	0	0	0
13/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	16,073.0000	13,306.0000	(17.215)	0	0	0
13/06/2007	JN10	2007/11/01			jNote	8.7390	8.7970	0.664	0.0000	0.0000	0
13/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	22,897.0000	20,210.0000	(11.735)	0	0	0
13/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	5,811.0000	6,956.0000	19.704	0	0	0
13/06/2007	JN10	2008/02/07			jNote	8.6750	8.7360	0.703	0.0000	0.0000	0
13/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	29,167.0000	26,349.0000	(9.662)	0	0	0
13/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,851.0000	9,081.0000	15.667	0	0	0

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13/06/2007	JROD	2007/06/29			jRod	8.7970	8.7950	(0.023)	0.0000	0.0000	0
13/06/2007	JROD	2007/07/31			jRod	9.1190	9.1180	(0.011)	0.0000	0.0000	0
13/06/2007	JROD	2007/08/31			jRod	9.5090	9.5180	0.095	0.0000	0.0000	0
13/06/2007	JROD	2007/09/28			jRod	9.2670	9.2810	0.151	0.0000	0.0000	0
13/06/2007	JROD	2007/10/31			jRod	9.4690	9.4980	0.306	0.0000	0.0000	0
13/06/2007	JROD	2007/11/30			jRod	9.6620	9.7050	0.445	0.0000	0.0000	0
13/06/2007	JROD	2007/12/31			jRod	9.4550	9.4910	0.381	0.0000	0.0000	0
13/06/2007	OTH1	2007/08/02			Index Future	250.3890	250.1330	(0.102)	0.0000	0.0000	15
13/06/2007	R153	2007/08/02			Bond Future	8.7350	8.7450	0.114	0.0000	0.0000	1,140
13/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,228.0000	5,313.0000	1.626	0	0	0
13/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,652.0000	5,454.0000	(3.503)	0	0	0
13/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,601.0000	4,674.0000	1.587	0	0	0
13/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	6,436.0000	6,226.0000	(3.263)	0	0	0
13/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,926.0000	4,740.0000	(3.776)	0	0	0
13/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,915.0000	6,012.0000	1.640	0	0	0
13/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,602.0000	2,470.0000	(5.073)	0	0	0
13/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	9,269.0000	9,420.0000	1.629	0	0	0
13/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,639.0000	2,675.0000	1.364	0	0	0
13/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	10,097.0000	9,850.0000	(2.446)	0	0	0
13/06/2007	R153	2007/11/01			Bond Future	8.7050	8.7150	0.115	0.0000	0.0000	0
13/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,627.0000	3,529.0000	(2.702)	0	0	0
13/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,608.0000	15,772.0000	1.051	0	0	0
13/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,105.0000	2,037.0000	(3.230)	0	0	0
13/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,136.0000	1,093.0000	(3.785)	0	0	0
13/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,740.0000	20,933.0000	0.931	0	0	0
13/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	26,475.0000	26,693.0000	0.823	0	0	0

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13/06/2007	R153	2008/02/07			Bond Future	8.6350	8.6450	0.116	0.0000	0.0000	0
13/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,226.0000	16,354.0000	0.789	0	0	0
13/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	7,010.0000	6,899.0000	(1.583)	0	0	0
13/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	20,302.0000	20,451.0000	0.734	0	0	0
13/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	24,856.0000	25,024.0000	0.676	0	0	0
13/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,520.0000	3,450.0000	(1.989)	0	0	0
13/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5,047.0000	4,958.0000	(1.763)	0	0	0
13/06/2007	R157	2007/08/02			Bond Future	8.1250	8.1250	-	0.0000	0.0000	0
13/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	60,164.0000	60,136.0000	(0.047)	0	0	0
13/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	545.0000	517.0000	(5.138)	0	0	0
13/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	63,609.0000	63,598.0000	(0.017)	0	0	0
13/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	157.0000	147.0000	(6.369)	0	0	0
13/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,381.0000	1,328.0000	(3.838)	0	0	0
13/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	47,697.0000	47,644.0000	(0.111)	0	0	0
13/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,710.0000	1,650.0000	(3.509)	0	0	0
13/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	41,655.0000	41,587.0000	(0.163)	0	0	0
13/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,062.0000	1,994.0000	(3.298)	0	0	0
13/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	44,671.0000	44,610.0000	(0.137)	0	0	0
13/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	30,179.0000	30,082.0000	(0.321)	0	0	0
13/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	3,331.0000	3,247.0000	(2.522)	0	0	0
13/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	30,039.0000	29,956.0000	(0.276)	0	0	86
13/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,174.0000	4,077.0000	(2.324)	0	0	0
13/06/2007	R157	2007/11/01			Bond Future	8.0800	8.0800	-	0.0000	0.0000	0
13/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,027.0000	5,976.0000	(0.846)	0	0	0
13/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,661.0000	46,609.0000	(0.111)	0	0	0
13/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,661.0000	46,609.0000	(0.111)	0	0	0
13/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,027.0000	5,976.0000	(0.846)	0	0	0
13/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	3,136.0000	3,099.0000	(1.180)	0	0	0
13/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	33,534.0000	33,470.0000	(0.191)	0	0	0
13/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	10,616.0000	10,553.0000	(0.593)	0	0	0
13/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	61,797.0000	61,761.0000	(0.058)	0	0	0
13/06/2007	R157	2008/02/07			Bond Future	8.0250	8.0250	-	0.0000	0.0000	477
13/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	61,505.0000	61,464.0000	(0.067)	0	0	0

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13/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	8,299.0000	8,258.0000	(0.494)	0	0	0
13/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	12,621.0000	12,573.0000	(0.380)	0	0	0
13/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	48,357.0000	48,309.0000	(0.099)	0	0	0
13/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	36,920.0000	36,866.0000	(0.146)	0	0	0
13/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	18,359.0000	18,306.0000	(0.289)	0	0	0
13/06/2007	R186	2007/08/02			Bond Future	7.8350	7.8450	0.128	0.0000	0.0000	5
13/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	77,250.0000	76,082.0000	(1.512)	0	0	0
13/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,227.0000	2,240.0000	0.584	0	0	0
13/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,676.0000	5,749.0000	1.286	0	0	0
13/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,706.0000	2,726.0000	0.739	0	0	0
13/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	53,310.0000	52,203.0000	(2.077)	0	0	0
13/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	72,328.0000	71,167.0000	(1.605)	0	0	0
13/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	82,168.0000	80,995.0000	(1.428)	0	0	0
13/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,781.0000	1,788.0000	0.393	0	0	0
13/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	677.0000	675.0000	(0.295)	0	0	0
13/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	102,155.0000	100,971.0000	(1.159)	0	0	0
13/06/2007	R186	2007/11/01			Bond Future	7.7950	7.8050	0.128	0.0000	0.0000	0
13/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,939.0000	5,709.0000	(3.873)	0	0	0
13/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	105,202.0000	106,152.0000	0.903	0	0	0
13/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	78,197.0000	79,011.0000	1.041	0	0	0
13/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	11,361.0000	10,996.0000	(3.213)	0	0	0
13/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	55,336.0000	55,989.0000	1.180	0	0	0
13/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	19,797.0000	19,271.0000	(2.657)	0	0	0
13/06/2007	R186	2008/02/07			Bond Future	7.7400	7.7500	0.129	0.0000	0.0000	0
13/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	43,242.0000	43,718.0000	1.101	0	0	0
13/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	44,421.0000	43,718.0000	(1.583)	0	0	0
13/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	31,422.0000	30,847.0000	(1.830)	0	0	0
13/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	60,212.0000	60,816.0000	1.003	0	0	0
13/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	80,977.0000	81,709.0000	0.904	0	0	0
13/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	21,151.0000	20,705.0000	(2.109)	0	0	0
13/06/2007	R196	2007/08/02			Bond Future	9.0430	9.0550	0.133	0.0000	0.0000	0
13/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	87.0000	77.0000	(11.494)	0	0	0

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13/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	952.0000	890.0000	(6.513)	0	0	0
13/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,196.0000	5,307.0000	2.136	0	0	0
13/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,629.0000	11,792.0000	1.402	0	0	0
13/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,210.0000	8,354.0000	1.754	0	0	0
13/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	326.0000	297.0000	(8.896)	0	0	0
13/06/2007	R196	2007/11/01			Bond Future	8.9080	8.9150	0.079	0.0000	0.0000	0
13/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,157.0000	5,192.0000	0.679	0	0	0
13/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,211.0000	3,160.0000	(1.588)	0	0	0
13/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,270.0000	1,241.0000	(2.283)	0	0	0
13/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,080.0000	2,040.0000	(1.923)	0	0	0
13/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,407.0000	9,464.0000	0.606	0	0	0
13/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,115.0000	7,161.0000	0.647	0	0	0
13/06/2007	R196	2008/02/07			Bond Future	8.7810	8.7820	0.011	0.0000	0.0000	0
13/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,252.0000	3,238.0000	(0.431)	0	0	0
13/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,322.0000	5,306.0000	(0.301)	0	0	0
13/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,514.0000	8,510.0000	(0.047)	0	0	0
13/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,628.0000	5,622.0000	(0.107)	0	0	0
13/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,202.0000	4,187.0000	(0.357)	0	0	0
13/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,982.0000	6,976.0000	(0.086)	0	0	0
13/06/2007	R201	2007/08/02			Bond Future	8.1900	8.1900	-	0.0000	0.0000	0
13/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	21,014.0000	20,932.0000	(0.390)	0	0	0
13/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,630.0000	1,577.0000	(3.252)	0	0	0
13/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,959.0000	3,877.0000	(2.071)	0	0	0
13/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	44,420.0000	44,392.0000	(0.063)	0	0	0
13/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	34,568.0000	34,520.0000	(0.139)	0	0	0
13/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	605.0000	576.0000	(4.793)	0	0	0
13/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	32,179.0000	32,126.0000	(0.165)	0	0	0
13/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,348.0000	1,300.0000	(3.561)	0	0	0
13/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	29,833.0000	29,774.0000	(0.198)	0	0	0
13/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,965.0000	1,906.0000	(3.003)	0	0	0
13/06/2007	R201	2007/11/01			Bond Future	8.1300	8.1300	-	0.0000	0.0000	0
13/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,382.0000	8,330.0000	(0.620)	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
13/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	29,318.0000	29,266.0000	(0.177)	0	0	0
13/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,881.0000	39,838.0000	(0.108)	0	0	0
13/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,880.0000	4,838.0000	(0.861)	0	0	0
13/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,931.0000	51,901.0000	(0.058)	0	0	0
13/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,628.0000	2,598.0000	(1.142)	0	0	0
13/06/2007	R201	2008/02/07			Bond Future	8.0500	8.0500	-	0.0000	0.0000	0
13/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,377.0000	14,334.0000	(0.299)	0	0	0
13/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,464.0000	30,421.0000	(0.141)	0	0	0
13/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,916.0000	9,877.0000	(0.393)	0	0	0
13/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,649.0000	39,610.0000	(0.098)	0	0	0
13/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,553.0000	6,520.0000	(0.504)	0	0	0
13/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	50,154.0000	50,121.0000	(0.066)	0	0	0
13/06/2007	R203	2007/08/02			Bond Future	8.0100	8.0200	0.125	0.0000	0.0000	0
13/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	984.0000	987.0000	0.305	0	0	0
13/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	50,505.0000	49,817.0000	(1.362)	0	0	0
13/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	65,816.0000	65,122.0000	(1.054)	0	0	0
13/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	779.0000	780.0000	0.128	0	0	0
13/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	53,531.0000	52,840.0000	(1.291)	0	0	0
13/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	284.0000	282.0000	(0.704)	0	0	0
13/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,204.0000	1,210.0000	0.498	0	0	0
13/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	47,480.0000	46,795.0000	(1.443)	0	0	0
13/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,593.0000	2,621.0000	1.080	0	0	0
13/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	35,746.0000	35,083.0000	(1.855)	0	0	0
13/06/2007	R203	2007/11/01			Bond Future	7.9550	7.9650	0.126	0.0000	0.0000	0
13/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,940.0000	7,700.0000	(3.023)	0	0	0
13/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	39,659.0000	40,102.0000	1.117	0	0	0
13/06/2007	R203	2008/02/07			Bond Future	7.8900	7.9000	0.127	0.0000	0.0000	0
13/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	15,219.0000	14,930.0000	(1.899)	0	0	0
13/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	41,960.0000	42,345.0000	0.918	0	0	0
13/06/2007	R204	2007/08/02			Bond Future	8.0000	8.0000	-	0.0000	0.0000	0
13/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	40,283.0000	40,174.0000	(0.271)	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
13/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	657.0000	623.0000	(5.175)	0	0	0
13/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,277.0000	4,168.0000	(2.549)	0	0	0
13/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	58,265.0000	58,206.0000	(0.101)	0	0	0
13/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,484.0000	1,425.0000	(3.976)	0	0	0
13/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,794.0000	1,728.0000	(3.679)	0	0	0
13/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	52,081.0000	52,006.0000	(0.144)	0	0	0
13/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	70,955.0000	70,921.0000	(0.048)	0	0	0
13/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,158.0000	2,083.0000	(3.475)	0	0	0
13/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	55,155.0000	55,088.0000	(0.121)	0	0	0
13/06/2007	R204	2007/11/01			Bond Future	7.9550	7.9550	-	0.0000	0.0000	0
13/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	49,000.0000	48,909.0000	(0.186)	0	0	0
13/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	15,000.0000	14,908.0000	(0.613)	0	0	0
13/06/2007	R204	2008/02/07			Bond Future	7.8900	7.8900	-	0.0000	0.0000	0
13/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	53,094.0000	53,020.0000	(0.139)	0	0	0
13/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,320.0000	24,247.0000	(0.300)	0	0	0
13/06/2007	R206	2007/08/02			Bond Future	8.1750	8.1750	-	0.0000	0.0000	0
13/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	4,585.0000	4,511.0000	(1.614)	0	0	0
13/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,668.0000	1,620.0000	(2.878)	0	0	0
13/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	22,459.0000	22,411.0000	(0.214)	0	0	0
13/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	13,080.0000	13,007.0000	(0.558)	0	0	0
13/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	10,021.0000	9,942.0000	(0.788)	0	0	0
13/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,408.0000	6,330.0000	(1.217)	0	0	0
13/06/2007	R206	2007/11/01			Bond Future	8.1100	8.1100	-	0.0000	0.0000	0
13/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	7,025.0000	6,982.0000	(0.612)	0	0	0
13/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,157.0000	24,113.0000	(0.182)	0	0	0
13/06/2007	R206	2008/02/07			Bond Future	8.0200	8.0200	-	0.0000	0.0000	0
13/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	12,332.0000	12,296.0000	(0.292)	0	0	0
13/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,779.0000	24,743.0000	(0.145)	0	0	0
13/06/2007	R207	2007/08/02			Bond Future	7.9750	7.9750	-	0.0000	0.0000	0
13/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,379.0000	1,329.0000	(3.626)	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
13/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	39,684.0000	39,634.0000	(0.126)	0	0	0
13/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	58.0000	53.0000	(8.621)	0	0	0
13/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	72,920.0000	72,915.0000	(0.007)	0	0	0
13/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	326.0000	308.0000	(5.521)	0	0	0
13/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	236.0000	222.0000	(5.932)	0	0	0
13/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	445.0000	422.0000	(5.169)	0	0	0
13/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	52,792.0000	52,769.0000	(0.044)	0	0	0
13/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	59,494.0000	59,479.0000	(0.025)	0	0	0
13/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	56,138.0000	56,119.0000	(0.034)	0	0	0
13/06/2007	R207	2007/11/01			Bond Future	7.9250	7.9250	-	0.0000	0.0000	0
13/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	40,987.0000	40,926.0000	(0.149)	0	0	0
13/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	8,577.0000	8,517.0000	(0.700)	0	0	0
13/06/2007	R207	2008/02/07			Bond Future	7.8650	7.8650	-	0.0000	0.0000	0
13/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	15,330.0000	15,278.0000	(0.339)	0	0	0
13/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	42,882.0000	42,830.0000	(0.121)	0	0	0
13/06/2007	R209	2007/08/02			Bond Future	7.5350	7.5450	0.133	0.0000	0.0000	631
13/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,663.0000	1,512.0000	(9.080)	0	0	0
13/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	59,501.0000	60,373.0000	1.466	0	0	0
13/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	340.0000	297.0000	(12.647)	0	0	0
13/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	87,383.0000	88,364.0000	1.123	0	0	0
13/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	5,734.0000	5,367.0000	(6.400)	0	0	0
13/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	35,785.0000	36,441.0000	1.833	0	0	0
13/06/2007	R209	2007/11/01			Bond Future	7.5000	7.5100	0.133	0.0000	0.0000	0
13/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,668.0000	8,362.0000	(3.530)	0	0	0
13/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	62,786.0000	63,510.0000	1.153	0	0	0
13/06/2007	R209	2008/02/07			Bond Future	7.4500	7.4600	0.134	0.0000	0.0000	0
13/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	66,278.0000	66,923.0000	0.973	0	0	0
13/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	17,452.0000	17,059.0000	(2.252)	0	0	0
13/06/2007	TRT1	2007/08/02			Index Future	252.2190	252.0290	(0.075)	0.0000	0.0000	500

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
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Grand Total:										3,195
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