



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/06/2007

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
14/06/2007	ALBI	2007/08/02			Index Future	216.1010	216.1010	-	0.0000	0.0000	0
14/06/2007	ALBI	2007/08/02	254.00	Put	Index Future	378,990.0000	378,990.0000	-	0	0	0
14/06/2007	ALBI	2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
14/06/2007	ALBI	2007/11/01			Index Future	221.3680	221.3680	-	0.0000	0.0000	0
14/06/2007	ALBI	2007/11/01	254.00	Put	Index Future	326,320.0000	326,320.0000	-	0	0	0
14/06/2007	ALBI	2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
14/06/2007	ALBI	2008/02/07			Index Future	227.2480	227.2480	-	0.0000	0.0000	0
14/06/2007	ALBI	2008/02/07	254.00	Put	Index Future	267,607.0000	267,605.0000	(0.001)	0	0	0
14/06/2007	ALBI	2008/02/07	254.00	Call	Index Future	87.0000	85.0000	(2.299)	0	0	0
14/06/2007	CRD1	2007/08/02			Index Future	108.8440	108.9300	0.079	0.0000	0.0000	10
14/06/2007	GOVI	2007/08/02			jGovi	255.1030	255.2800	0.069	0.0000	0.0000	183
14/06/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
14/06/2007	GOVI	2007/08/02	240.50	Call	jGovi	146,030.0000	147,800.0000	1.212	0	0	0
14/06/2007	GOVI	2007/11/01			jGovi	260.8595	261.0400	0.069	0.0000	0.0000	118
14/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	51,259.0000	49,860.0000	(2.729)	0	0	0
14/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	9,854.0000	10,260.0000	4.120	0	0	0
14/06/2007	GOVI	2008/02/07			jGovi	267.3140	267.4990	0.069	0.0000	0.0000	30
14/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	23,119.0000	22,347.0000	(3.339)	0	0	0
14/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	46,259.0000	47,337.0000	2.330	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
14/06/2007	ILBI	2007/08/02			Index Future	278.9510	278.9510	-	0.0000	0.0000	0
14/06/2007	J153	2010/08/31			jSwap	9.6240	9.6070	(0.177)	0.0000	0.0000	0
14/06/2007	J157	2015/09/15			jSwap	9.1360	9.1220	(0.153)	0.0000	0.0000	0
14/06/2007	J186	2026/12/21			jSwap	8.5230	8.5100	(0.153)	0.0000	0.0000	0
14/06/2007	J201	2014/12/22			jSwap	9.2090	9.1970	(0.130)	0.0000	0.0000	0
14/06/2007	J203	2017/09/15			jSwap	8.9650	8.9600	(0.056)	0.0000	0.0000	0
14/06/2007	J204	2018/12/21			jSwap	8.9050	8.8970	(0.090)	0.0000	0.0000	0
14/06/2007	J207	2020/01/15			jSwap	8.8430	8.8340	(0.102)	0.0000	0.0000	0
14/06/2007	JBAR	2005/12/21			jBar	9.6710	0.0000	(100.000)	0.0000	0.0000	0
14/06/2007	JFRA	2007/08/02			jFra	9.7690	9.7590	(0.102)	0.0000	0.0000	0
14/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,522.0000	5,498.0000	(0.435)	0	0	0
14/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
14/06/2007	JFRA	2007/08/23			jFra	9.7970	9.7750	(0.225)	0.0000	0.0000	0
14/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	916.0000	889.0000	(2.948)	0	0	0
14/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	440.0000	451.0000	2.500	0	0	0
14/06/2007	JFRA	2007/11/01			jFra	9.8900	9.8920	0.020	0.0000	0.0000	0
14/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
14/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,255.0000	6,260.0000	0.080	0	0	0
14/06/2007	JFRA	2008/02/07			jFra	9.8570	9.8650	0.081	0.0000	0.0000	0
14/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,381.0000	13,339.0000	(0.314)	0	0	0
14/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,132.0000	19,110.0000	(0.115)	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
14/06/2007	JN02	2007/08/02			jNote	9.7210	9.7200	(0.010)	0.0000	0.0000	0
14/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,378.0000	12,299.0000	(0.638)	0	0	0
14/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,866.0000	3,805.0000	(1.578)	0	0	0
14/06/2007	JN02	2007/11/01			jNote	9.6750	9.6690	(0.062)	0.0000	0.0000	0
14/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,372.0000	19,261.0000	(0.573)	0	0	0
14/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,170.0000	7,167.0000	(0.042)	0	0	0
14/06/2007	JN02	2008/02/07			jNote	9.6020	9.5880	(0.146)	0.0000	0.0000	0
14/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,026.0000	21,844.0000	(0.826)	0	0	0
14/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,228.0000	11,297.0000	0.615	0	0	0
14/06/2007	JN05	2007/08/02			jNote	9.3650	9.3390	(0.278)	0.0000	0.0000	0
14/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	5,321.0000	5,675.0000	6.653	0	0	0
14/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	9,853.0000	9,184.0000	(6.790)	0	0	0
14/06/2007	JN05	2007/11/01			jNote	9.3090	9.2830	(0.279)	0.0000	0.0000	0
14/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	7,172.0000	7,497.0000	4.532	0	0	0
14/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	19,368.0000	18,672.0000	(3.594)	0	0	0
14/06/2007	JN05	2008/02/07			jNote	9.2350	9.2100	(0.271)	0.0000	0.0000	0
14/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	11,845.0000	12,227.0000	3.225	0	0	0
14/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	21,136.0000	20,534.0000	(2.848)	0	0	0
14/06/2007	JN10	2007/08/02			jNote	8.8500	8.8450	(0.056)	0.0000	0.0000	0
14/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	13,306.0000	13,475.0000	1.270	0	0	0
14/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	3,534.0000	3,373.0000	(4.556)	0	0	0
14/06/2007	JN10	2007/11/01			jNote	8.7970	8.7920	(0.057)	0.0000	0.0000	0
14/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,956.0000	6,806.0000	(2.156)	0	0	0
14/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	20,210.0000	20,394.0000	0.910	0	0	0
14/06/2007	JN10	2008/02/07			jNote	8.7360	8.7300	(0.069)	0.0000	0.0000	0
14/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,349.0000	26,588.0000	0.907	0	0	0
14/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	9,081.0000	8,919.0000	(1.784)	0	0	0

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14/06/2007	JROD	2007/06/29			jRod	8.7950	8.7930	(0.023)	0.0000	0.0000	0
14/06/2007	JROD	2007/07/31			jRod	9.1180	9.1130	(0.055)	0.0000	0.0000	0
14/06/2007	JROD	2007/08/31			jRod	9.5180	9.5130	(0.053)	0.0000	0.0000	0
14/06/2007	JROD	2007/09/28			jRod	9.2810	9.2800	(0.011)	0.0000	0.0000	0
14/06/2007	JROD	2007/10/31			jRod	9.4980	9.4970	(0.011)	0.0000	0.0000	0
14/06/2007	JROD	2007/11/30			jRod	9.7050	9.7050	-	0.0000	0.0000	0
14/06/2007	JROD	2007/12/31			jRod	9.4910	9.4910	-	0.0000	0.0000	0
14/06/2007	OTH1	2007/08/02			Index Future	250.1330	250.3220	0.076	0.0000	0.0000	15
14/06/2007	R153	2007/08/02			Bond Future	8.7450	8.7150	(0.343)	0.0000	0.0000	1,140
14/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,454.0000	5,840.0000	7.077	0	0	0
14/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,313.0000	4,851.0000	(8.696)	0	0	0
14/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	6,226.0000	6,648.0000	6.778	0	0	0
14/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	9,420.0000	8,789.0000	(6.699)	0	0	0
14/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,470.0000	2,687.0000	8.785	0	0	0
14/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,740.0000	5,091.0000	7.405	0	0	0
14/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,012.0000	5,515.0000	(8.267)	0	0	0
14/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,674.0000	4,247.0000	(9.136)	0	0	0
14/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	9,850.0000	10,405.0000	5.635	0	0	0
14/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,675.0000	2,382.0000	(10.953)	0	0	0
14/06/2007	R153	2007/11/01			Bond Future	8.7150	8.6850	(0.344)	0.0000	0.0000	0
14/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,529.0000	3,728.0000	5.639	0	0	0
14/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,772.0000	15,186.0000	(3.715)	0	0	0
14/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	26,693.0000	25,984.0000	(2.656)	0	0	0
14/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,037.0000	2,165.0000	6.284	0	0	0
14/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,933.0000	20,277.0000	(3.134)	0	0	0
14/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,093.0000	1,168.0000	6.862	0	0	0

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14/06/2007	R153	2008/02/07			Bond Future	8.6450	8.6150	(0.347)	0.0000	0.0000	0
14/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6,899.0000	7,146.0000	3.580	0	0	0
14/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,354.0000	15,886.0000	(2.862)	0	0	0
14/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	20,451.0000	19,928.0000	(2.557)	0	0	0
14/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	25,024.0000	24,453.0000	(2.282)	0	0	0
14/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,450.0000	3,593.0000	4.145	0	0	0
14/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,958.0000	5,149.0000	3.852	0	0	0
14/06/2007	R157	2007/08/02			Bond Future	8.1250	8.1150	(0.123)	0.0000	0.0000	0
14/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	63,598.0000	62,895.0000	(1.105)	0	0	0
14/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	60,136.0000	60,787.0000	1.083	0	0	0
14/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	517.0000	464.0000	(10.251)	0	0	0
14/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	30,082.0000	30,542.0000	1.529	0	0	0
14/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	147.0000	146.0000	(0.680)	0	0	0
14/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,077.0000	3,834.0000	(5.960)	0	0	0
14/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,994.0000	1,847.0000	(7.372)	0	0	0
14/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	44,610.0000	45,185.0000	1.289	0	0	0
14/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	47,644.0000	48,238.0000	1.247	0	0	0
14/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,328.0000	1,219.0000	(8.208)	0	0	0
14/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	41,587.0000	42,143.0000	1.337	0	0	0
14/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,650.0000	1,522.0000	(7.758)	0	0	0
14/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	29,956.0000	29,306.0000	(2.170)	0	0	86
14/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	3,247.0000	3,301.0000	1.663	0	0	0
14/06/2007	R157	2007/11/01			Bond Future	8.0800	8.0700	(0.124)	0.0000	0.0000	0
14/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,976.0000	6,073.0000	1.623	0	0	0
14/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,609.0000	46,020.0000	(1.264)	0	0	0
14/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	3,099.0000	3,150.0000	1.646	0	0	0
14/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,976.0000	6,073.0000	1.623	0	0	0
14/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	61,761.0000	61,125.0000	(1.030)	0	0	0
14/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,609.0000	46,020.0000	(1.264)	0	0	0
14/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	10,553.0000	10,717.0000	1.554	0	0	0
14/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	33,470.0000	32,948.0000	(1.560)	0	0	0
14/06/2007	R157	2008/02/07			Bond Future	8.0250	8.0150	(0.125)	0.0000	0.0000	477
14/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	48,309.0000	47,796.0000	(1.062)	0	0	0

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14/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	12,573.0000	12,729.0000	1.241	0	0	0
14/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	61,464.0000	60,903.0000	(0.913)	0	0	0
14/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	8,258.0000	8,366.0000	1.308	0	0	0
14/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	18,306.0000	18,521.0000	1.174	0	0	0
14/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	36,866.0000	36,412.0000	(1.231)	0	0	0
14/06/2007	R186	2007/08/02			Bond Future	7.8450	7.8350	(0.127)	0.0000	0.0000	5
14/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,749.0000	5,386.0000	(6.314)	0	0	0
14/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	52,203.0000	53,021.0000	1.567	0	0	0
14/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,788.0000	1,633.0000	(8.669)	0	0	0
14/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,240.0000	2,056.0000	(8.214)	0	0	0
14/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	76,082.0000	77,079.0000	1.310	0	0	0
14/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	71,167.0000	72,135.0000	1.360	0	0	0
14/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,726.0000	2,514.0000	(7.777)	0	0	0
14/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	80,995.0000	82,021.0000	1.267	0	0	0
14/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	675.0000	603.0000	(10.667)	0	0	0
14/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	100,971.0000	102,080.0000	1.098	0	0	0
14/06/2007	R186	2007/11/01			Bond Future	7.8050	7.7950	(0.128)	0.0000	0.0000	0
14/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	19,271.0000	19,572.0000	1.562	0	0	0
14/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	79,011.0000	78,011.0000	(1.266)	0	0	0
14/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	55,989.0000	55,110.0000	(1.570)	0	0	0
14/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	10,996.0000	11,176.0000	1.637	0	0	0
14/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,709.0000	5,804.0000	1.664	0	0	0
14/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	106,152.0000	105,068.0000	(1.021)	0	0	0
14/06/2007	R186	2008/02/07			Bond Future	7.7500	7.7400	(0.129)	0.0000	0.0000	0
14/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	43,718.0000	43,059.0000	(1.507)	0	0	0
14/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	43,718.0000	44,238.0000	1.189	0	0	0
14/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	20,705.0000	20,989.0000	1.372	0	0	0
14/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	30,847.0000	31,243.0000	1.284	0	0	0
14/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	81,709.0000	80,815.0000	(1.094)	0	0	0
14/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	60,816.0000	60,034.0000	(1.286)	0	0	0
14/06/2007	R196	2007/08/02			Bond Future	9.0550	9.0360	(0.210)	0.0000	0.0000	0
14/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	77.0000	81.0000	5.195	0	0	0

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14/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,792.0000	11,522.0000	(2.290)	0	0	0
14/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,307.0000	5,080.0000	(4.277)	0	0	0
14/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	297.0000	314.0000	5.724	0	0	0
14/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,354.0000	8,097.0000	(3.076)	0	0	0
14/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	890.0000	938.0000	5.393	0	0	0
14/06/2007	R196	2007/11/01			Bond Future	8.9150	8.8870	(0.314)	0.0000	0.0000	0
14/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,241.0000	1,306.0000	5.238	0	0	0
14/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,464.0000	9,184.0000	(2.959)	0	0	0
14/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,161.0000	6,913.0000	(3.463)	0	0	0
14/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,192.0000	4,981.0000	(4.064)	0	0	0
14/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,160.0000	3,294.0000	4.241	0	0	0
14/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,040.0000	2,136.0000	4.706	0	0	0
14/06/2007	R196	2008/02/07			Bond Future	8.7820	8.7450	(0.421)	0.0000	0.0000	0
14/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,976.0000	6,756.0000	(3.154)	0	0	0
14/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,187.0000	4,332.0000	3.463	0	0	0
14/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,510.0000	8,265.0000	(2.879)	0	0	0
14/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,306.0000	5,477.0000	3.223	0	0	0
14/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,238.0000	3,358.0000	3.706	0	0	0
14/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,622.0000	5,427.0000	(3.469)	0	0	0
14/06/2007	R201	2007/08/02			Bond Future	8.1900	8.1800	(0.122)	0.0000	0.0000	0
14/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	29,774.0000	30,197.0000	1.421	0	0	0
14/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,577.0000	1,460.0000	(7.419)	0	0	0
14/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	32,126.0000	32,565.0000	1.366	0	0	0
14/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	34,520.0000	34,975.0000	1.318	0	0	0
14/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,906.0000	1,772.0000	(7.030)	0	0	0
14/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	20,932.0000	21,271.0000	1.620	0	0	0
14/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,877.0000	3,660.0000	(5.597)	0	0	0
14/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,300.0000	1,199.0000	(7.769)	0	0	0
14/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	576.0000	522.0000	(9.375)	0	0	0
14/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	44,392.0000	44,894.0000	1.131	0	0	0
14/06/2007	R201	2007/11/01			Bond Future	8.1300	8.1200	(0.123)	0.0000	0.0000	0
14/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	29,266.0000	28,842.0000	(1.449)	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
14/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,838.0000	39,366.0000	(1.185)	0	0	0
14/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,838.0000	4,910.0000	1.488	0	0	0
14/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,330.0000	8,450.0000	1.441	0	0	0
14/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,901.0000	51,395.0000	(0.975)	0	0	0
14/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,598.0000	2,636.0000	1.463	0	0	0
14/06/2007	R201	2008/02/07			Bond Future	8.0500	8.0400	(0.124)	0.0000	0.0000	0
14/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,334.0000	14,500.0000	1.158	0	0	0
14/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,421.0000	30,056.0000	(1.200)	0	0	0
14/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,877.0000	9,999.0000	1.235	0	0	0
14/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,610.0000	39,200.0000	(1.035)	0	0	0
14/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,520.0000	6,604.0000	1.288	0	0	0
14/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	50,121.0000	49,674.0000	(0.892)	0	0	0
14/06/2007	R203	2007/08/02			Bond Future	8.0200	8.0100	(0.125)	0.0000	0.0000	0
14/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	987.0000	900.0000	(8.815)	0	0	0
14/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	52,840.0000	53,459.0000	1.171	0	0	0
14/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	780.0000	708.0000	(9.231)	0	0	0
14/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	65,122.0000	65,782.0000	1.013	0	0	0
14/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	282.0000	250.0000	(11.348)	0	0	0
14/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	35,083.0000	35,595.0000	1.459	0	0	0
14/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	49,817.0000	50,421.0000	1.212	0	0	0
14/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	46,795.0000	47,385.0000	1.261	0	0	0
14/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,210.0000	1,109.0000	(8.347)	0	0	0
14/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,621.0000	2,442.0000	(6.829)	0	0	0
14/06/2007	R203	2007/11/01			Bond Future	7.9650	7.9550	(0.126)	0.0000	0.0000	0
14/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	40,102.0000	39,544.0000	(1.391)	0	0	0
14/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,700.0000	7,826.0000	1.636	0	0	0
14/06/2007	R203	2008/02/07			Bond Future	7.9000	7.8900	(0.127)	0.0000	0.0000	0
14/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14,930.0000	15,117.0000	1.253	0	0	0
14/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	42,345.0000	41,858.0000	(1.150)	0	0	0
14/06/2007	R204	2007/08/02			Bond Future	8.0000	7.9800	(0.250)	0.0000	0.0000	0
14/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	52,006.0000	53,264.0000	2.419	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
14/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,083.0000	1,863.0000	(10.562)	0	0	0
14/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,168.0000	3,801.0000	(8.805)	0	0	0
14/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	40,174.0000	41,284.0000	2.763	0	0	0
14/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,728.0000	1,537.0000	(11.053)	0	0	0
14/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	55,088.0000	56,375.0000	2.336	0	0	0
14/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	58,206.0000	59,519.0000	2.256	0	0	0
14/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	623.0000	539.0000	(13.483)	0	0	0
14/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,425.0000	1,261.0000	(11.509)	0	0	0
14/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	70,921.0000	72,314.0000	1.964	0	0	0
14/06/2007	R204	2007/11/01			Bond Future	7.9550	7.9350	(0.251)	0.0000	0.0000	0
14/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	48,909.0000	47,843.0000	(2.180)	0	0	0
14/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14,908.0000	15,306.0000	2.670	0	0	0
14/06/2007	R204	2008/02/07			Bond Future	7.8900	7.8700	(0.253)	0.0000	0.0000	0
14/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,247.0000	24,750.0000	2.074	0	0	0
14/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	53,020.0000	52,074.0000	(1.784)	0	0	0
14/06/2007	R206	2007/08/02			Bond Future	8.1750	8.1650	(0.122)	0.0000	0.0000	0
14/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,620.0000	1,647.0000	1.667	0	0	0
14/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	13,007.0000	12,616.0000	(3.006)	0	0	0
14/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	4,511.0000	4,603.0000	2.039	0	0	0
14/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	22,411.0000	21,956.0000	(2.030)	0	0	0
14/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,330.0000	6,048.0000	(4.455)	0	0	0
14/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	9,942.0000	10,144.0000	2.032	0	0	0
14/06/2007	R206	2007/11/01			Bond Future	8.1100	8.1000	(0.123)	0.0000	0.0000	0
14/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	6,982.0000	7,088.0000	1.518	0	0	0
14/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,113.0000	23,749.0000	(1.510)	0	0	0
14/06/2007	R206	2008/02/07			Bond Future	8.0200	8.0100	(0.125)	0.0000	0.0000	0
14/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	12,296.0000	12,443.0000	1.196	0	0	0
14/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,743.0000	24,433.0000	(1.253)	0	0	0
14/06/2007	R207	2007/08/02			Bond Future	7.9750	7.9650	(0.125)	0.0000	0.0000	0
14/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	422.0000	374.0000	(11.374)	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
14/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	52,769.0000	53,471.0000	1.330	0	0	0
14/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	39,634.0000	40,267.0000	1.597	0	0	0
14/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,329.0000	1,212.0000	(8.804)	0	0	0
14/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	222.0000	194.0000	(12.613)	0	0	0
14/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	56,119.0000	56,833.0000	1.272	0	0	0
14/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	72,915.0000	73,658.0000	1.019	0	0	0
14/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	53.0000	45.0000	(15.094)	0	0	0
14/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	308.0000	271.0000	(12.013)	0	0	0
14/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	59,479.0000	60,201.0000	1.214	0	0	0
14/06/2007	R207	2007/11/01			Bond Future	7.9250	7.9150	(0.126)	0.0000	0.0000	0
14/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	8,517.0000	8,663.0000	1.714	0	0	0
14/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	40,926.0000	40,326.0000	(1.466)	0	0	0
14/06/2007	R207	2008/02/07			Bond Future	7.8650	7.8550	(0.127)	0.0000	0.0000	0
14/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	42,830.0000	42,301.0000	(1.235)	0	0	0
14/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	15,278.0000	15,490.0000	1.388	0	0	0
14/06/2007	R209	2007/08/02			Bond Future	7.5450	7.5350	(0.133)	0.0000	0.0000	631
14/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	60,373.0000	59,372.0000	(1.658)	0	0	0
14/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,512.0000	1,535.0000	1.521	0	0	0
14/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	297.0000	298.0000	0.337	0	0	0
14/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	36,441.0000	35,533.0000	(2.492)	0	0	0
14/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	5,367.0000	5,482.0000	2.143	0	0	0
14/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	88,364.0000	87,341.0000	(1.158)	0	0	0
14/06/2007	R209	2007/11/01			Bond Future	7.5100	7.5000	(0.133)	0.0000	0.0000	0
14/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	63,510.0000	62,642.0000	(1.367)	0	0	0
14/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,362.0000	8,523.0000	1.925	0	0	0
14/06/2007	R209	2008/02/07			Bond Future	7.4600	7.4500	(0.134)	0.0000	0.0000	0
14/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	17,059.0000	17,318.0000	1.518	0	0	0
14/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	66,923.0000	66,145.0000	(1.163)	0	0	0
14/06/2007	TRT1	2007/08/02			Index Future	252.0290	252.2040	0.069	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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<b>Grand Total:</b>										<b>3,195</b>
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