



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/06/2007

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
15/06/2007	\$ / R 2007/09/17			Currency Future	0.0000	7.2123	100.000	0.0000	0.0000	0
15/06/2007	\$ / R 2007/12/14			Currency Future	0.0000	7.2957	100.000	0.0000	0.0000	0
15/06/2007	\$ / R 2008/03/17			Currency Future	0.0000	7.3797	100.000	0.0000	0.0000	0
15/06/2007	ALBI 2007/08/02			Index Future	216.1010	216.0630	(0.018)	0.0000	0.0000	0
15/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
15/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	378,990.0000	379,370.0000	0.100	0	0	0
15/06/2007	ALBI 2007/11/01			Index Future	221.3680	221.3190	(0.022)	0.0000	0.0000	0
15/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	326,320.0000	326,810.0000	0.150	0	0	0
15/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
15/06/2007	ALBI 2008/02/07			Index Future	227.2480	227.2090	(0.017)	0.0000	0.0000	0
15/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	85.0000	82.0000	(3.529)	0	0	0
15/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	267,605.0000	267,992.0000	0.145	0	0	0
15/06/2007	CRD1 2007/08/02			Index Future	108.9300	108.8550	(0.069)	0.0000	0.0000	10
15/06/2007	GOVI 2007/08/02			jGovi	255.2800	255.0360	(0.096)	0.0000	0.0000	183
15/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	147,800.0000	145,360.0000	(1.651)	0	0	0
15/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
15/06/2007	GOVI 2007/11/01			jGovi	261.0400	260.7910	(0.095)	0.0000	0.0000	118

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15/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	49,860.0000	51,622.0000	3.534	0	0	0
15/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	10,260.0000	9,532.0000	(7.096)	0	0	0
15/06/2007	GOVI	2008/02/07			jGovi	267.4990	267.2440	(0.095)	0.0000	0.0000	30
15/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	22,347.0000	23,254.0000	4.059	0	0	0
15/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	47,337.0000	45,694.0000	(3.471)	0	0	0
15/06/2007	ILBI	2007/08/02			Index Future	278.9510	279.0060	0.020	0.0000	0.0000	0
15/06/2007	J153	2010/08/31			jSwap	9.6070	9.5930	(0.146)	0.0000	0.0000	0
15/06/2007	J157	2015/09/15			jSwap	9.1220	9.1230	0.011	0.0000	0.0000	0
15/06/2007	J186	2026/12/21			jSwap	8.5100	8.4810	(0.341)	0.0000	0.0000	0
15/06/2007	J201	2014/12/22			jSwap	9.1970	9.1940	(0.033)	0.0000	0.0000	0
15/06/2007	J203	2017/09/15			jSwap	8.9600	8.9610	0.011	0.0000	0.0000	0
15/06/2007	J204	2018/12/21			jSwap	8.8970	8.8940	(0.034)	0.0000	0.0000	0
15/06/2007	J207	2020/01/15			jSwap	8.8340	8.8270	(0.079)	0.0000	0.0000	0
15/06/2007	JBAR	2005/12/21			jBar	0.0000	9.6750	100.000	0.0000	0.0000	0
15/06/2007	JFRA	2007/08/02			jFra	9.7590	9.7530	(0.061)	0.0000	0.0000	0
15/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,498.0000	5,484.0000	(0.255)	0	0	0
15/06/2007	JFRA	2007/08/23			jFra	9.7750	9.7770	0.020	0.0000	0.0000	0
15/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	889.0000	880.0000	(1.012)	0	0	0
15/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	451.0000	449.0000	(0.443)	0	0	0
15/06/2007	JFRA	2007/11/01			jFra	9.8920	9.9070	0.152	0.0000	0.0000	0
15/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,260.0000	6,298.0000	0.607	0	0	0

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15/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	3.0000	3.0000	-	0	0	0
15/06/2007	JFRA	2008/02/07			jFra	9.8650	9.8850	0.203	0.0000	0.0000	0
15/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,110.0000	19,103.0000	(0.037)	0	0	0
15/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,339.0000	13,283.0000	(0.420)	0	0	0
15/06/2007	JN02	2007/08/02			jNote	9.7200	9.7250	0.051	0.0000	0.0000	0
15/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,299.0000	12,293.0000	(0.049)	0	0	0
15/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,805.0000	3,710.0000	(2.497)	0	0	0
15/06/2007	JN02	2007/11/01			jNote	9.6690	9.6680	(0.010)	0.0000	0.0000	0
15/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,167.0000	7,134.0000	(0.460)	0	0	0
15/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,261.0000	19,208.0000	(0.275)	0	0	0
15/06/2007	JN02	2008/02/07			jNote	9.5880	9.5770	(0.115)	0.0000	0.0000	0
15/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,844.0000	21,694.0000	(0.687)	0	0	0
15/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,297.0000	11,345.0000	0.425	0	0	0
15/06/2007	JN05	2007/08/02			jNote	9.3390	9.3270	(0.128)	0.0000	0.0000	0
15/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	9,184.0000	8,842.0000	(3.724)	0	0	0
15/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	5,675.0000	5,806.0000	2.308	0	0	0
15/06/2007	JN05	2007/11/01			jNote	9.2830	9.2700	(0.140)	0.0000	0.0000	0
15/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	18,672.0000	18,307.0000	(1.955)	0	0	0
15/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	7,497.0000	7,643.0000	1.947	0	0	0
15/06/2007	JN05	2008/02/07			jNote	9.2100	9.1930	(0.185)	0.0000	0.0000	0
15/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,534.0000	20,118.0000	(2.026)	0	0	0
15/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	12,227.0000	12,482.0000	2.086	0	0	0
15/06/2007	JN10	2007/08/02			jNote	8.8450	8.8460	0.011	0.0000	0.0000	0
15/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	13,475.0000	13,366.0000	(0.809)	0	0	0
15/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	3,373.0000	3,326.0000	(1.393)	0	0	0
15/06/2007	JN10	2007/11/01			jNote	8.7920	8.7930	0.011	0.0000	0.0000	0
15/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,806.0000	6,786.0000	(0.294)	0	0	0

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15/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	20,394.0000	20,311.0000	(0.407)	0	0	0
15/06/2007	JN10	2008/02/07			jNote	8.7300	8.7300	-	0.0000	0.0000	0
15/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,919.0000	8,886.0000	(0.370)	0	0	0
15/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,588.0000	26,560.0000	(0.105)	0	0	0
15/06/2007	JROD	2007/06/29			jRod	8.7930	8.7890	(0.045)	0.0000	0.0000	0
15/06/2007	JROD	2007/07/31			jRod	9.1130	9.1030	(0.110)	0.0000	0.0000	0
15/06/2007	JROD	2007/08/31			jRod	9.5130	9.4980	(0.158)	0.0000	0.0000	0
15/06/2007	JROD	2007/09/28			jRod	9.2800	9.2710	(0.097)	0.0000	0.0000	0
15/06/2007	JROD	2007/10/31			jRod	9.4970	9.4890	(0.084)	0.0000	0.0000	0
15/06/2007	JROD	2007/11/30			jRod	9.7050	9.6950	(0.103)	0.0000	0.0000	0
15/06/2007	JROD	2007/12/31			jRod	9.4910	9.4830	(0.084)	0.0000	0.0000	0
15/06/2007	OTH1	2007/08/02			Index Future	250.3220	250.1080	(0.085)	0.0000	0.0000	15
15/06/2007	R153	2007/08/02			Bond Future	8.7150	7.9900	(8.319)	0.0000	0.0000	1,140
15/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,515.0000	361.0000	(93.454)	0	0	0
15/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	5,091.0000	20,684.0000	306.286	0	0	0
15/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,247.0000	231.0000	(94.561)	0	0	0
15/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	6,648.0000	23,379.0000	251.670	0	0	0
15/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,687.0000	15,482.0000	476.182	0	0	0
15/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,789.0000	837.0000	(90.477)	0	0	0
15/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,840.0000	22,026.0000	277.158	0	0	0
15/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,851.0000	290.0000	(94.022)	0	0	0
15/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,382.0000	90.0000	(96.222)	0	0	0
15/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	10,405.0000	28,860.0000	177.367	0	0	0
15/06/2007	R153	2007/11/01			Bond Future	8.6850	7.9400	(8.578)	0.0000	0.0000	0

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15/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,186.0000	4,779.0000	(68.530)	0	0	0
15/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,728.0000	13,037.0000	249.705	0	0	0
15/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,168.0000	6,006.0000	414.212	0	0	0
15/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,277.0000	7,506.0000	(62.983)	0	0	0
15/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,165.0000	9,111.0000	320.831	0	0	0
15/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	25,984.0000	11,106.0000	(57.258)	0	0	0
15/06/2007	R153	2008/02/07			Bond Future	8.6150	7.8800	(8.532)	0.0000	0.0000	0
15/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,886.0000	7,124.0000	(55.155)	0	0	0
15/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	7,146.0000	16,075.0000	124.951	0	0	0
15/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5,149.0000	12,572.0000	144.164	0	0	0
15/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	19,928.0000	9,659.0000	(51.531)	0	0	0
15/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	24,453.0000	12,739.0000	(47.904)	0	0	0
15/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,593.0000	9,572.0000	166.407	0	0	0
15/06/2007	R157	2007/08/02			Bond Future	8.1150	8.7200	7.455	0.0000	0.0000	0
15/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	62,895.0000	104,394.0000	65.981	0	0	0
15/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	60,787.0000	24,383.0000	(59.888)	0	0	0
15/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	45,185.0000	14,076.0000	(68.848)	0	0	0
15/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	464.0000	5,705.0000	1129.526	0	0	0
15/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	30,542.0000	6,639.0000	(78.263)	0	0	0
15/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,834.0000	21,576.0000	462.754	0	0	0
15/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,522.0000	12,057.0000	692.181	0	0	0
15/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,847.0000	13,666.0000	639.903	0	0	0
15/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	42,143.0000	12,318.0000	(70.771)	0	0	0
15/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	146.0000	1.0000	(99.315)	0	0	0
15/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	48,238.0000	15,888.0000	(67.063)	0	0	0
15/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	3,301.0000	113.0000	(96.577)	0	0	0
15/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,219.0000	10,514.0000	762.510	0	0	0
15/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	29,306.0000	67,763.0000	131.226	0	0	86
15/06/2007	R157	2007/11/01			Bond Future	8.0700	8.6900	7.683	0.0000	0.0000	0
15/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,073.0000	994.0000	(83.632)	0	0	0
15/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,020.0000	82,633.0000	79.559	0	0	0
15/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	3,150.0000	407.0000	(87.079)	0	0	0
15/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	61,125.0000	100,074.0000	63.720	0	0	0

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15/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,073.0000	994.0000	(83.632)	0	0	0
15/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,020.0000	82,633.0000	79.559	0	0	0
15/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	10,717.0000	2,191.0000	(79.556)	0	0	0
15/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	32,948.0000	66,114.0000	100.662	0	0	0
15/06/2007	R157	2008/02/07			Bond Future	8.0150	10.4200	30.006	0.0000	0.0000	477
15/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	60,903.0000	201,154.0000	230.286	0	0	0
15/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	12,729.0000	33.0000	(99.741)	0	0	0
15/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	47,796.0000	183,703.0000	284.348	0	0	0
15/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	8,366.0000	13.0000	(99.845)	0	0	0
15/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	36,412.0000	166,571.0000	357.462	0	0	0
15/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	18,521.0000	76.0000	(99.590)	0	0	0
15/06/2007	R186	2007/08/02			Bond Future	7.8350	7.9800	1.851	0.0000	0.0000	5
15/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,056.0000	3,729.0000	81.372	0	0	0
15/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	77,079.0000	61,792.0000	(19.833)	0	0	0
15/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,514.0000	4,489.0000	78.560	0	0	0
15/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	53,021.0000	39,689.0000	(25.145)	0	0	0
15/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	72,135.0000	57,150.0000	(20.774)	0	0	0
15/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,386.0000	9,015.0000	67.378	0	0	0
15/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	603.0000	1,213.0000	101.161	0	0	0
15/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	102,080.0000	85,730.0000	(16.017)	0	0	0
15/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	82,021.0000	66,451.0000	(18.983)	0	0	0
15/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,633.0000	3,024.0000	85.181	0	0	0
15/06/2007	R186	2007/11/01			Bond Future	7.7950	7.9150	1.539	0.0000	0.0000	0
15/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	19,572.0000	14,940.0000	(23.666)	0	0	0
15/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	78,011.0000	89,052.0000	14.153	0	0	0
15/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	11,176.0000	8,176.0000	(26.843)	0	0	0
15/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	55,110.0000	64,520.0000	17.075	0	0	0
15/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	105,068.0000	117,357.0000	11.696	0	0	0
15/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,804.0000	4,053.0000	(30.169)	0	0	0
15/06/2007	R186	2008/02/07			Bond Future	7.7400	9.5600	23.514	0.0000	0.0000	0
15/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	43,059.0000	190,057.0000	341.387	0	0	0
15/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	44,238.0000	1,200.0000	(97.287)	0	0	0

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15/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	20,989.0000	266.0000	(98.733)	0	0	0
15/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	31,243.0000	585.0000	(98.128)	0	0	0
15/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	60,034.0000	219,412.0000	265.480	0	0	0
15/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	80,815.0000	250,128.0000	209.507	0	0	0
15/06/2007	R196	2007/08/02			Bond Future	9.0360	9.0470	0.122	0.0000	0.0000	0
15/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,080.0000	5,180.0000	1.969	0	0	0
15/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	938.0000	878.0000	(6.397)	0	0	0
15/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	81.0000	72.0000	(11.111)	0	0	0
15/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,522.0000	11,671.0000	1.293	0	0	0
15/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,097.0000	8,228.0000	1.618	0	0	0
15/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	314.0000	286.0000	(8.917)	0	0	0
15/06/2007	R196	2007/11/01			Bond Future	8.8870	8.9040	0.191	0.0000	0.0000	0
15/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,306.0000	1,249.0000	(4.364)	0	0	0
15/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,981.0000	5,086.0000	2.108	0	0	0
15/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,294.0000	3,189.0000	(3.188)	0	0	0
15/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,184.0000	9,337.0000	1.666	0	0	0
15/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,136.0000	2,057.0000	(3.699)	0	0	0
15/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,913.0000	7,042.0000	1.866	0	0	0
15/06/2007	R196	2008/02/07			Bond Future	8.7450	8.7680	0.263	0.0000	0.0000	0
15/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,358.0000	3,266.0000	(2.740)	0	0	0
15/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,756.0000	6,874.0000	1.747	0	0	0
15/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,332.0000	4,223.0000	(2.516)	0	0	0
15/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,265.0000	8,400.0000	1.633	0	0	0
15/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,477.0000	5,351.0000	(2.301)	0	0	0
15/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,427.0000	5,529.0000	1.879	0	0	0
15/06/2007	R201	2007/08/02			Bond Future	8.1800	7.5100	(8.191)	0.0000	0.0000	0
15/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,660.0000	132.0000	(96.393)	0	0	0
15/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,460.0000	33.0000	(97.740)	0	0	0
15/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	32,565.0000	69,284.0000	112.756	0	0	0
15/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,772.0000	44.0000	(97.517)	0	0	0
15/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	21,271.0000	55,889.0000	162.747	0	0	0
15/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	30,197.0000	66,615.0000	120.601	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
15/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,199.0000	25.0000	(97.915)	0	0	0
15/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	44,894.0000	82,525.0000	83.822	0	0	0
15/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	522.0000	8.0000	(98.467)	0	0	0
15/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	34,975.0000	71,947.0000	105.710	0	0	0
15/06/2007	R201	2007/11/01			Bond Future	8.1200	7.4650	(8.067)	0.0000	0.0000	0
15/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,366.0000	16,059.0000	(59.206)	0	0	0
15/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,910.0000	18,047.0000	267.556	0	0	0
15/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	28,842.0000	10,096.0000	(64.995)	0	0	0
15/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,450.0000	26,149.0000	209.456	0	0	0
15/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,636.0000	11,687.0000	343.361	0	0	0
15/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,395.0000	24,001.0000	(53.301)	0	0	0
15/06/2007	R201	2008/02/07			Bond Future	8.0400	10.1500	26.244	0.0000	0.0000	0
15/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,999.0000	69.0000	(99.310)	0	0	0
15/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,200.0000	134,145.0000	242.207	0	0	0
15/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,500.0000	150.0000	(98.966)	0	0	0
15/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,056.0000	120,580.0000	301.184	0	0	0
15/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,604.0000	30.0000	(99.546)	0	0	0
15/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	49,674.0000	147,974.0000	197.890	0	0	0
15/06/2007	R203	2007/08/02			Bond Future	8.0100	8.1250	1.436	0.0000	0.0000	0
15/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	50,421.0000	43,071.0000	(14.577)	0	0	0
15/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	250.0000	438.0000	75.200	0	0	0
15/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	900.0000	1,461.0000	62.333	0	0	0
15/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	65,782.0000	58,059.0000	(11.740)	0	0	0
15/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	53,459.0000	46,007.0000	(13.940)	0	0	0
15/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	708.0000	1,167.0000	64.831	0	0	0
15/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,442.0000	3,736.0000	52.989	0	0	0
15/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	35,595.0000	28,978.0000	(18.590)	0	0	0
15/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,109.0000	1,779.0000	60.415	0	0	0
15/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	47,385.0000	40,144.0000	(15.281)	0	0	0
15/06/2007	R203	2007/11/01			Bond Future	7.9550	8.0400	1.069	0.0000	0.0000	0
15/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,826.0000	6,328.0000	(19.141)	0	0	0
15/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	39,544.0000	43,833.0000	10.846	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
15/06/2007	R203	2008/02/07			Bond Future	7.8900	10.0500	27.376	0.0000	0.0000	0
15/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	41,858.0000	159,918.0000	282.049	0	0	0
15/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	15,117.0000	93.0000	(99.385)	0	0	0
15/06/2007	R204	2007/08/02			Bond Future	7.9800	8.1350	1.942	0.0000	0.0000	0
15/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,863.0000	3,154.0000	69.297	0	0	0
15/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	53,264.0000	43,181.0000	(18.930)	0	0	0
15/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	41,284.0000	32,153.0000	(22.118)	0	0	0
15/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,801.0000	6,043.0000	58.984	0	0	0
15/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	56,375.0000	46,108.0000	(18.212)	0	0	0
15/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	72,314.0000	61,407.0000	(15.083)	0	0	0
15/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,261.0000	2,204.0000	74.782	0	0	0
15/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,537.0000	2,644.0000	72.023	0	0	0
15/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	59,519.0000	49,089.0000	(17.524)	0	0	0
15/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	539.0000	1,004.0000	86.271	0	0	0
15/06/2007	R204	2007/11/01			Bond Future	7.9350	8.0550	1.512	0.0000	0.0000	0
15/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	47,843.0000	53,736.0000	12.317	0	0	0
15/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	15,306.0000	12,461.0000	(18.587)	0	0	0
15/06/2007	R204	2008/02/07			Bond Future	7.8700	9.4400	19.949	0.0000	0.0000	0
15/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	52,074.0000	135,626.0000	160.449	0	0	0
15/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,750.0000	2,402.0000	(90.295)	0	0	0
15/06/2007	R206	2007/08/02			Bond Future	8.1650	7.8600	(3.735)	0.0000	0.0000	0
15/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	10,144.0000	20,761.0000	104.663	0	0	0
15/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,647.0000	5,580.0000	238.798	0	0	0
15/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,048.0000	1,790.0000	(70.403)	0	0	0
15/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	4,603.0000	11,854.0000	157.528	0	0	0
15/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	21,956.0000	11,014.0000	(49.836)	0	0	0
15/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,616.0000	4,991.0000	(60.439)	0	0	0
15/06/2007	R206	2007/11/01			Bond Future	8.1000	7.8150	(3.519)	0.0000	0.0000	0
15/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	23,749.0000	15,514.0000	(34.675)	0	0	0
15/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	7,088.0000	12,394.0000	74.859	0	0	0

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15/06/2007	R206	2008/02/07			Bond Future	8.0100	7.7650	(3.059)	0.0000	0.0000	0
15/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,433.0000	18,214.0000	(25.453)	0	0	0
15/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	12,443.0000	17,518.0000	40.786	0	0	0
15/06/2007	R207	2007/08/02			Bond Future	7.9650	8.0950	1.632	0.0000	0.0000	0
15/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,212.0000	2,279.0000	88.036	0	0	0
15/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	40,267.0000	31,640.0000	(21.424)	0	0	0
15/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	374.0000	785.0000	109.893	0	0	0
15/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	53,471.0000	44,187.0000	(17.363)	0	0	0
15/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	60,201.0000	50,742.0000	(15.712)	0	0	0
15/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	194.0000	430.0000	121.649	0	0	0
15/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	56,833.0000	47,451.0000	(16.508)	0	0	0
15/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	45.0000	111.0000	146.667	0	0	0
15/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	271.0000	584.0000	115.498	0	0	0
15/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	73,658.0000	64,029.0000	(13.073)	0	0	0
15/06/2007	R207	2007/11/01			Bond Future	7.9150	8.0500	1.706	0.0000	0.0000	0
15/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	40,326.0000	47,791.0000	18.512	0	0	0
15/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	8,663.0000	6,121.0000	(29.343)	0	0	0
15/06/2007	R207	2008/02/07			Bond Future	7.8550	10.4200	32.654	0.0000	0.0000	0
15/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	42,301.0000	194,171.0000	359.022	0	0	0
15/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	15,490.0000	12.0000	(99.923)	0	0	0
15/06/2007	R209	2007/08/02			Bond Future	7.5350	8.0050	6.238	0.0000	0.0000	631
15/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	35,533.0000	76,505.0000	115.307	0	0	0
15/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	298.0000	6.0000	(97.987)	0	0	0
15/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	59,372.0000	103,954.0000	75.089	0	0	0
15/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,535.0000	58.0000	(96.221)	0	0	0
15/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	5,482.0000	396.0000	(92.776)	0	0	0
15/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	87,341.0000	133,107.0000	52.399	0	0	0
15/06/2007	R209	2007/11/01			Bond Future	7.5000	7.9550	6.067	0.0000	0.0000	0
15/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,523.0000	2,060.0000	(75.830)	0	0	0
15/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	62,642.0000	101,057.0000	61.325	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
15/06/2007	R209 2008/02/07			Bond Future	7.4500	7.8950	5.973	0.0000	0.0000	0
15/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	17,318.0000	6,889.0000	(60.221)	0	0	0
15/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	66,145.0000	99,991.0000	51.169	0	0	0
15/06/2007	TRT1 2007/08/02			Index Future	252.2040	251.9650	(0.095)	0.0000	0.0000	500
<b>Grand Total:</b>										<b>3,195</b>