



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/06/2007

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
22/06/2007	\$ / R 2007/09/17			Currency Future	7.2218	7.2066	(0.210)	0.0000	0.0000	586
22/06/2007	\$ / R 2007/12/14			Currency Future	7.3073	7.2921	(0.208)	0.0000	0.0000	555
22/06/2007	\$ / R 2008/03/17			Currency Future	7.3959	7.3790	(0.229)	0.0000	0.0000	500
22/06/2007	ALBI 2007/08/02			Index Future	252.4580	252.3840	(0.029)	0.0000	0.0000	0
22/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	10,517.0000	10,060.0000	(4.345)	0	0	0
22/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	25,937.0000	26,220.0000	1.091	0	0	0
22/06/2007	ALBI 2007/11/01			Index Future	258.6510	258.5690	(0.032)	0.0000	0.0000	0
22/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,023.0000	13,147.0000	0.952	0	0	0
22/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	59,533.0000	58,837.0000	(1.169)	0	0	0
22/06/2007	ALBI 2008/02/07			Index Future	265.6200	265.5180	(0.038)	0.0000	0.0000	0
22/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,751.0000	6,833.0000	1.215	0	0	0
22/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	122,951.0000	122,013.0000	(0.763)	0	0	0
22/06/2007	CRD1 2007/08/02			Index Future	108.1740	108.1200	(0.050)	0.0000	0.0000	10
22/06/2007	GOVI 2007/08/02			jGovi	253.2270	253.0480	(0.071)	0.0000	0.0000	94
22/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
22/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	127,270.0000	125,480.0000	(1.406)	0	0	0
22/06/2007	GOVI 2007/11/01			jGovi	259.0180	258.8340	(0.071)	0.0000	0.0000	118

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22/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	65,221.0000	66,702.0000	2.271	0	0	0
22/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	5,401.0000	5,042.0000	(6.647)	0	0	0
22/06/2007	GOVI	2008/02/07			jGovi	265.4930	265.3050	(0.071)	0.0000	0.0000	30
22/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	35,270.0000	34,211.0000	(3.003)	0	0	0
22/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	30,340.0000	31,161.0000	2.706	0	0	0
22/06/2007	ILBI	2007/08/02			Index Future	278.8180	278.7440	(0.027)	0.0000	0.0000	0
22/06/2007	J153	2010/08/31			jSwap	9.7920	9.7740	(0.184)	0.0000	0.0000	0
22/06/2007	J157	2015/09/15			jSwap	9.2850	9.2690	(0.172)	0.0000	0.0000	0
22/06/2007	J186	2026/12/21			jSwap	8.5130	8.5000	(0.153)	0.0000	0.0000	0
22/06/2007	J201	2014/12/22			jSwap	9.3680	9.3470	(0.224)	0.0000	0.0000	0
22/06/2007	J203	2017/09/15			jSwap	9.1110	9.0940	(0.187)	0.0000	0.0000	0
22/06/2007	J204	2018/12/21			jSwap	9.0060	8.9920	(0.155)	0.0000	0.0000	0
22/06/2007	J207	2020/01/15			jSwap	8.9460	8.9340	(0.134)	0.0000	0.0000	0
22/06/2007	JBAR	2005/12/21			jBar	9.7170	9.7250	0.082	0.0000	0.0000	0
22/06/2007	JFRA	2007/08/02			jFra	9.8320	9.8230	(0.092)	0.0000	0.0000	0
22/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,675.0000	5,653.0000	(0.388)	0	0	0
22/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/06/2007	JFRA	2007/08/23			jFra	9.8670	9.8580	(0.091)	0.0000	0.0000	0
22/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	950.0000	932.0000	(1.895)	0	0	0
22/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	364.0000	367.0000	0.824	0	0	0
22/06/2007	JFRA	2007/11/01			jFra	10.0290	10.0050	(0.239)	0.0000	0.0000	0
22/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0

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22/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,614.0000	6,551.0000	(0.953)	0	0	0
22/06/2007	JFRA	2008/02/07			jFra	10.0200	9.9820	(0.379)	0.0000	0.0000	0
22/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,935.0000	12,941.0000	0.046	0	0	0
22/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,082.0000	18,999.0000	(0.435)	0	0	0
22/06/2007	JN02	2007/08/02			jNote	9.8920	9.8800	(0.121)	0.0000	0.0000	0
22/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	14,047.0000	13,822.0000	(1.602)	0	0	0
22/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	2,463.0000	2,452.0000	(0.447)	0	0	0
22/06/2007	JN02	2007/11/01			jNote	9.8720	9.8580	(0.142)	0.0000	0.0000	0
22/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,425.0000	21,212.0000	(0.994)	0	0	0
22/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,691.0000	5,728.0000	0.650	0	0	0
22/06/2007	JN02	2008/02/07			jNote	9.8130	9.7980	(0.153)	0.0000	0.0000	0
22/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,086.0000	23,885.0000	(0.835)	0	0	0
22/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,534.0000	9,599.0000	0.682	0	0	0
22/06/2007	JN05	2007/08/02			jNote	9.5370	9.5060	(0.325)	0.0000	0.0000	0
22/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,810.0000	12,854.0000	(6.923)	0	0	0
22/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,542.0000	2,798.0000	10.071	0	0	0
22/06/2007	JN05	2007/11/01			jNote	9.4860	9.4540	(0.337)	0.0000	0.0000	0
22/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,730.0000	5,034.0000	6.427	0	0	0
22/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,829.0000	22,886.0000	(3.957)	0	0	0
22/06/2007	JN05	2008/02/07			jNote	9.4130	9.3820	(0.329)	0.0000	0.0000	0
22/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,928.0000	9,324.0000	4.435	0	0	0
22/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,183.0000	24,369.0000	(3.232)	0	0	0
22/06/2007	JN10	2007/08/02			jNote	9.0060	8.9860	(0.222)	0.0000	0.0000	0
22/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,960.0000	6,244.0000	(10.287)	0	0	0
22/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	6,574.0000	7,152.0000	8.792	0	0	0
22/06/2007	JN10	2007/11/01			jNote	8.9510	8.9330	(0.201)	0.0000	0.0000	0
22/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,537.0000	9,972.0000	(5.362)	0	0	0

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22/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	13,715.0000	14,320.0000	4.411	0	0	0
22/06/2007	JN10	2008/02/07			jNote	8.8850	8.8680	(0.191)	0.0000	0.0000	0
22/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,938.0000	20,558.0000	3.110	0	0	0
22/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,471.0000	11,978.0000	(3.953)	0	0	0
22/06/2007	JROD	2007/06/29			jRod	8.7800	8.7780	(0.023)	0.0000	0.0000	0
22/06/2007	JROD	2007/07/31			jRod	9.0780	9.0680	(0.110)	0.0000	0.0000	0
22/06/2007	JROD	2007/08/31			jRod	9.4830	9.4670	(0.169)	0.0000	0.0000	0
22/06/2007	JROD	2007/09/28			jRod	9.2750	9.2680	(0.075)	0.0000	0.0000	0
22/06/2007	JROD	2007/10/31			jRod	9.5070	9.5070	-	0.0000	0.0000	0
22/06/2007	JROD	2007/11/30			jRod	9.7250	9.7340	0.093	0.0000	0.0000	0
22/06/2007	JROD	2007/12/31			jRod	9.5100	9.5210	0.116	0.0000	0.0000	0
22/06/2007	OTH1	2007/08/02			Index Future	248.1720	247.9810	(0.077)	0.0000	0.0000	15
22/06/2007	R153	2007/08/02			Bond Future	8.9600	8.9600	-	0.0000	0.0000	1,140
22/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,403.0000	9,354.0000	(0.521)	0	0	0
22/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	3,021.0000	2,966.0000	(1.821)	0	0	0
22/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	7,522.0000	7,467.0000	(0.731)	0	0	0
22/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	2,078.0000	2,029.0000	(2.358)	0	0	0
22/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,432.0000	8,379.0000	(0.629)	0	0	0
22/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,523.0000	4,462.0000	(1.349)	0	0	0
22/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,520.0000	2,467.0000	(2.103)	0	0	0
22/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,644.0000	5,584.0000	(1.063)	0	0	0
22/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	845.0000	814.0000	(3.669)	0	0	0
22/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,848.0000	13,817.0000	(0.224)	0	0	0
22/06/2007	R153	2007/11/01			Bond Future	8.9550	8.9550	-	0.0000	0.0000	0

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22/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,417.0000	20,398.0000	(0.093)	0	0	0
22/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,157.0000	26,144.0000	(0.050)	0	0	0
22/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,010.0000	996.0000	(1.386)	0	0	0
22/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,923.0000	1,904.0000	(0.988)	0	0	0
22/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	488.0000	479.0000	(1.844)	0	0	0
22/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,340.0000	32,332.0000	(0.025)	0	0	0
22/06/2007	R153	2008/02/07			Bond Future	8.9150	8.9150	-	0.0000	0.0000	0
22/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,505.0000	20,486.0000	(0.093)	0	0	0
22/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,648.0000	4,628.0000	(0.430)	0	0	0
22/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,099.0000	25,082.0000	(0.068)	0	0	0
22/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,131.0000	2,117.0000	(0.657)	0	0	0
22/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,108.0000	30,094.0000	(0.046)	0	0	0
22/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,203.0000	3,186.0000	(0.531)	0	0	0
22/06/2007	R157	2007/08/02			Bond Future	8.2800	8.3000	0.242	0.0000	0.0000	0
22/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	31,662.0000	30,422.0000	(3.916)	0	0	0
22/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	49,522.0000	48,169.0000	(2.732)	0	0	0
22/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	37,406.0000	36,114.0000	(3.454)	0	0	0
22/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	34,519.0000	33,251.0000	(3.673)	0	0	0
22/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,391.0000	2,513.0000	5.102	0	0	0
22/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,953.0000	6,257.0000	5.107	0	0	0
22/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	1,167.0000	996.0000	(14.653)	0	0	0
22/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,922.0000	2,020.0000	5.099	0	0	0
22/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
22/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	74,304.0000	75,688.0000	1.863	0	0	0
22/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	21,125.0000	20,040.0000	(5.136)	0	0	0
22/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	38,708.0000	39,926.0000	3.147	0	0	86
22/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,901.0000	3,050.0000	5.136	0	0	0
22/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	735.0000	771.0000	4.898	0	0	0
22/06/2007	R157	2007/11/01			Bond Future	8.2300	8.2500	0.243	0.0000	0.0000	0
22/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	40,249.0000	41,214.0000	2.398	0	0	0
22/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	7,087.0000	6,694.0000	(5.545)	0	0	0
22/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	54,603.0000	55,717.0000	2.040	0	0	0
22/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,725.0000	3,481.0000	(6.550)	0	0	0

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22/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	70,683.0000	71,905.0000	1.729	0	0	0
22/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,725.0000	3,481.0000	(6.550)	0	0	0
22/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	54,603.0000	55,717.0000	2.040	0	0	0
22/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,776.0000	1,641.0000	(7.601)	0	0	0
22/06/2007	R157	2008/02/07			Bond Future	8.1850	8.2050	0.244	0.0000	0.0000	477
22/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	9,264.0000	8,898.0000	(3.951)	0	0	0
22/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	55,641.0000	56,597.0000	1.718	0	0	0
22/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	5,853.0000	5,593.0000	(4.442)	0	0	0
22/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	69,700.0000	70,762.0000	1.524	0	0	0
22/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	43,177.0000	44,010.0000	1.929	0	0	0
22/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	13,976.0000	13,486.0000	(3.506)	0	0	0
22/06/2007	R186	2007/08/02			Bond Future	7.9800	7.9900	0.125	0.0000	0.0000	5
22/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	65,811.0000	64,662.0000	(1.746)	0	0	0
22/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,681.0000	3,708.0000	0.733	0	0	0
22/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	85,387.0000	84,224.0000	(1.362)	0	0	0
22/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	869.0000	863.0000	(0.690)	0	0	0
22/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,384.0000	2,392.0000	0.336	0	0	0
22/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	56,342.0000	55,213.0000	(2.004)	0	0	0
22/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	38,569.0000	37,521.0000	(2.717)	0	0	0
22/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,002.0000	3,018.0000	0.533	0	0	0
22/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	61,065.0000	59,924.0000	(1.869)	0	0	0
22/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,894.0000	8,004.0000	1.393	0	0	0
22/06/2007	R186	2007/11/01			Bond Future	7.9400	7.9500	0.126	0.0000	0.0000	0
22/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	13,497.0000	13,078.0000	(3.104)	0	0	0
22/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	90,962.0000	91,848.0000	0.974	0	0	0
22/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	119,652.0000	120,651.0000	0.835	0	0	0
22/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	65,972.0000	66,709.0000	1.117	0	0	0
22/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	3,452.0000	3,296.0000	(4.519)	0	0	0
22/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	7,190.0000	6,920.0000	(3.755)	0	0	0
22/06/2007	R186	2008/02/07			Bond Future	7.8850	7.8950	0.127	0.0000	0.0000	0
22/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	51,055.0000	51,593.0000	1.054	0	0	0
22/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	35,300.0000	34,682.0000	(1.751)	0	0	0

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22/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	69,870.0000	70,536.0000	0.953	0	0	0
22/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	92,410.0000	93,199.0000	0.854	0	0	0
22/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	24,145.0000	23,655.0000	(2.029)	0	0	0
22/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	15,650.0000	15,283.0000	(2.345)	0	0	0
22/06/2007	R196	2007/08/02			Bond Future	9.2820	9.2700	(0.129)	0.0000	0.0000	0
22/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,994.0000	14,822.0000	(1.147)	0	0	0
22/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,381.0000	11,209.0000	(1.511)	0	0	0
22/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	53.0000	53.0000	-	0	0	0
22/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
22/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	240.0000	245.0000	2.083	0	0	0
22/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,928.0000	7,760.0000	(2.119)	0	0	0
22/06/2007	R196	2007/11/01			Bond Future	9.1650	9.1550	(0.109)	0.0000	0.0000	0
22/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,935.0000	11,821.0000	(0.955)	0	0	0
22/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	645.0000	653.0000	1.240	0	0	0
22/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,155.0000	1,170.0000	1.299	0	0	0
22/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,343.0000	9,235.0000	(1.156)	0	0	0
22/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,933.0000	1,957.0000	1.242	0	0	0
22/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,031.0000	6,933.0000	(1.394)	0	0	0
22/06/2007	R196	2008/02/07			Bond Future	9.0530	9.0460	(0.077)	0.0000	0.0000	0
22/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,535.0000	8,479.0000	(0.656)	0	0	0
22/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,254.0000	10,195.0000	(0.575)	0	0	0
22/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,313.0000	2,322.0000	0.389	0	0	0
22/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,076.0000	3,089.0000	0.423	0	0	0
22/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,988.0000	6,936.0000	(0.744)	0	0	0
22/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,002.0000	4,020.0000	0.450	0	0	0
22/06/2007	R201	2007/08/02			Bond Future	8.3400	8.3600	0.240	0.0000	0.0000	0
22/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,597.0000	5,886.0000	5.163	0	0	0
22/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	14,354.0000	13,543.0000	(5.650)	0	0	0
22/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	803.0000	843.0000	4.981	0	0	0
22/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	36,321.0000	35,260.0000	(2.921)	0	0	0
22/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,866.0000	1,964.0000	5.252	0	0	0
22/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	24,524.0000	23,544.0000	(3.996)	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
22/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,755.0000	2,901.0000	5.299	0	0	0
22/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	22,326.0000	21,372.0000	(4.273)	0	0	0
22/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	26,789.0000	25,787.0000	(3.740)	0	0	0
22/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,273.0000	2,393.0000	5.279	0	0	0
22/06/2007	R201	2007/11/01			Bond Future	8.2800	8.3000	0.242	0.0000	0.0000	0
22/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	3,071.0000	2,879.0000	(6.252)	0	0	0
22/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	5,662.0000	5,359.0000	(5.351)	0	0	0
22/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	46,191.0000	47,075.0000	1.914	0	0	0
22/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	34,717.0000	35,490.0000	2.227	0	0	0
22/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	58,950.0000	59,915.0000	1.637	0	0	0
22/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,528.0000	1,417.0000	(7.264)	0	0	0
22/06/2007	R201	2008/02/07			Bond Future	8.2000	8.2200	0.244	0.0000	0.0000	0
22/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,140.0000	35,804.0000	1.890	0	0	0
22/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	45,077.0000	45,838.0000	1.688	0	0	0
22/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	11,125.0000	10,738.0000	(3.479)	0	0	0
22/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	7,417.0000	7,127.0000	(3.910)	0	0	0
22/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	4,723.0000	4,515.0000	(4.404)	0	0	0
22/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	56,251.0000	57,095.0000	1.500	0	0	0
22/06/2007	R203	2007/08/02			Bond Future	8.1700	8.1900	0.245	0.0000	0.0000	0
22/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	385.0000	403.0000	4.675	0	0	0
22/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,725.0000	1,814.0000	5.159	0	0	0
22/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,397.0000	1,468.0000	5.082	0	0	0
22/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	37,017.0000	35,744.0000	(3.439)	0	0	0
22/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,099.0000	1,155.0000	5.096	0	0	0
22/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	42,866.0000	41,559.0000	(3.049)	0	0	0
22/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	39,933.0000	38,642.0000	(3.233)	0	0	0
22/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	54,932.0000	53,588.0000	(2.447)	0	0	0
22/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	25,965.0000	24,804.0000	(4.471)	0	0	0
22/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,796.0000	3,997.0000	5.295	0	0	0
22/06/2007	R203	2007/11/01			Bond Future	8.1150	8.1350	0.246	0.0000	0.0000	0
22/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	4,948.0000	4,645.0000	(6.124)	0	0	0
22/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	47,524.0000	48,567.0000	2.195	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
22/06/2007	R203	2008/02/07			Bond Future	8.0450	8.0650	0.249	0.0000	0.0000	0
22/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	48,534.0000	49,431.0000	1.848	0	0	0
22/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	11,410.0000	10,977.0000	(3.795)	0	0	0
22/06/2007	R204	2007/08/02			Bond Future	8.1400	8.1600	0.246	0.0000	0.0000	0
22/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	31,067.0000	29,825.0000	(3.998)	0	0	0
22/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,321.0000	5,533.0000	3.984	0	0	0
22/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	746.0000	771.0000	3.351	0	0	0
22/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	60,784.0000	59,355.0000	(2.351)	0	0	0
22/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	42,285.0000	40,934.0000	(3.195)	0	0	0
22/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	45,262.0000	43,892.0000	(3.027)	0	0	0
22/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,162.0000	2,245.0000	3.839	0	0	0
22/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,622.0000	2,725.0000	3.928	0	0	0
22/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,771.0000	1,838.0000	3.783	0	0	0
22/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	48,292.0000	46,905.0000	(2.872)	0	0	0
22/06/2007	R204	2007/11/01			Bond Future	8.0900	8.1100	0.247	0.0000	0.0000	0
22/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	55,029.0000	55,993.0000	1.752	0	0	0
22/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	11,224.0000	10,747.0000	(4.250)	0	0	0
22/06/2007	R204	2008/02/07			Bond Future	8.0300	8.0500	0.249	0.0000	0.0000	0
22/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	58,763.0000	59,625.0000	1.467	0	0	0
22/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	19,917.0000	19,351.0000	(2.842)	0	0	0
22/06/2007	R206	2007/08/02			Bond Future	8.3400	8.3600	0.240	0.0000	0.0000	0
22/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	5,353.0000	4,887.0000	(8.705)	0	0	0
22/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	9,666.0000	10,155.0000	5.059	0	0	0
22/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	487.0000	406.0000	(16.632)	0	0	0
22/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	29,204.0000	30,079.0000	2.996	0	0	0
22/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	1,883.0000	1,652.0000	(12.268)	0	0	0
22/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	18,304.0000	19,029.0000	3.961	0	0	0
22/06/2007	R206	2007/11/01			Bond Future	8.2700	8.2900	0.242	0.0000	0.0000	0
22/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	4,573.0000	4,317.0000	(5.598)	0	0	0
22/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	29,200.0000	29,877.0000	2.318	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
22/06/2007	R206	2008/02/07			Bond Future	8.1800	8.2000	0.244	0.0000	0.0000	0
22/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,078.0000	29,651.0000	1.971	0	0	0
22/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	9,345.0000	9,011.0000	(3.574)	0	0	0
22/06/2007	R207	2007/08/02			Bond Future	8.1150	8.1350	0.246	0.0000	0.0000	0
22/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	29,945.0000	28,615.0000	(4.441)	0	0	0
22/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,064.0000	2,210.0000	7.074	0	0	0
22/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	49,171.0000	47,719.0000	(2.953)	0	0	0
22/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	652.0000	700.0000	7.362	0	0	0
22/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	77.0000	82.0000	6.494	0	0	0
22/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	45,860.0000	44,418.0000	(3.144)	0	0	0
22/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	338.0000	363.0000	7.396	0	0	0
22/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	473.0000	507.0000	7.188	0	0	0
22/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	42,575.0000	41,146.0000	(3.356)	0	0	0
22/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	62,515.0000	61,044.0000	(2.353)	0	0	0
22/06/2007	R207	2007/11/01			Bond Future	8.0750	8.0950	0.248	0.0000	0.0000	0
22/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	48,927.0000	50,054.0000	2.303	0	0	0
22/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	5,420.0000	5,080.0000	(6.273)	0	0	0
22/06/2007	R207	2008/02/07			Bond Future	8.0150	8.0350	0.250	0.0000	0.0000	0
22/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	49,909.0000	50,901.0000	1.988	0	0	0
22/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	11,331.0000	10,867.0000	(4.095)	0	0	0
22/06/2007	R209	2007/08/02			Bond Future	7.6750	7.6850	0.130	0.0000	0.0000	631
22/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	54.0000	44.0000	(18.519)	0	0	0
22/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	101,257.0000	102,244.0000	0.975	0	0	0
22/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	72,428.0000	73,366.0000	1.295	0	0	0
22/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	430.0000	372.0000	(13.488)	0	0	0
22/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	46,404.0000	47,194.0000	1.702	0	0	0
22/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	2,193.0000	1,987.0000	(9.394)	0	0	0
22/06/2007	R209	2007/11/01			Bond Future	7.6350	7.6450	0.131	0.0000	0.0000	0
22/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	73,228.0000	74,010.0000	1.068	0	0	0
22/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	5,380.0000	5,159.0000	(4.108)	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
22/06/2007	R209 2008/02/07			Bond Future	7.5850	7.5950	0.132	0.0000	0.0000	0
22/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	75,561.0000	76,252.0000	0.914	0	0	0
22/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	12,901.0000	12,581.0000	(2.480)	0	0	0
22/06/2007	TRT1 2007/08/02			Index Future	250.1740	249.9970	(0.071)	0.0000	0.0000	500
Grand Total:										4,747