



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 25/06/2007

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
25/06/2007	\$ / R 2007/09/17			Currency Future	7.2066	7.2302	0.327	7.2500	7.2500	585
25/06/2007	\$ / R 2007/12/14			Currency Future	7.2921	7.3163	0.332	7.3300	7.3300	555
25/06/2007	\$ / R 2008/03/17			Currency Future	7.3790	7.4043	0.343	0.0000	0.0000	500
25/06/2007	ALBI 2007/08/02			Index Future	252.3840	252.3520	(0.013)	0.0000	0.0000	0
25/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	26,220.0000	25,843.0000	(1.438)	0	0	0
25/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	10,060.0000	9,363.0000	(6.928)	0	0	0
25/06/2007	ALBI 2007/11/01			Index Future	258.5690	258.5320	(0.014)	0.0000	0.0000	0
25/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	58,837.0000	58,273.0000	(0.959)	0	0	0
25/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,147.0000	12,953.0000	(1.476)	0	0	0
25/06/2007	ALBI 2008/02/07			Index Future	265.5180	265.4830	(0.013)	0.0000	0.0000	0
25/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	122,013.0000	121,564.0000	(0.368)	0	0	0
25/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,833.0000	6,734.0000	(1.449)	0	0	0
25/06/2007	CRD1 2007/08/02			Index Future	108.1200	108.1550	0.032	0.0000	0.0000	10
25/06/2007	GOVI 2007/08/02			jGovi	253.0480	253.1070	0.023	0.0000	0.0000	94
25/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	125,480.0000	126,070.0000	0.470	0	0	0
25/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
25/06/2007	GOVI 2007/11/01			jGovi	258.8340	258.8940	0.023	0.0000	0.0000	118

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25/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	5,042.0000	4,970.0000	(1.428)	0	0	0
25/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	66,702.0000	66,030.0000	(1.007)	0	0	0
25/06/2007	GOVI	2008/02/07			jGovi	265.3050	265.3665	0.023	0.0000	0.0000	30
25/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	31,161.0000	30,653.0000	(1.630)	0	0	0
25/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,211.0000	34,318.0000	0.313	0	0	0
25/06/2007	ILBI	2007/08/02			Index Future	278.7440	278.2320	(0.184)	0.0000	0.0000	0
25/06/2007	J153	2010/08/31			jSwap	9.7740	9.7820	0.082	0.0000	0.0000	0
25/06/2007	J157	2015/09/15			jSwap	9.2690	9.2830	0.151	0.0000	0.0000	0
25/06/2007	J186	2026/12/21			jSwap	8.5000	8.5310	0.365	0.0000	0.0000	0
25/06/2007	J201	2014/12/22			jSwap	9.3470	9.3620	0.160	0.0000	0.0000	0
25/06/2007	J203	2017/09/15			jSwap	9.0940	9.1200	0.286	0.0000	0.0000	0
25/06/2007	J204	2018/12/21			jSwap	8.9920	9.0160	0.267	0.0000	0.0000	0
25/06/2007	J207	2020/01/15			jSwap	8.9340	8.9560	0.246	0.0000	0.0000	0
25/06/2007	JBAR	2005/12/21			jBar	9.7250	9.7250	-	0.0000	0.0000	0
25/06/2007	JFRA	2007/08/02			jFra	9.8230	9.8180	(0.051)	0.0000	0.0000	0
25/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,653.0000	5,641.0000	(0.212)	0	0	0
25/06/2007	JFRA	2007/08/23			jFra	9.8580	9.8460	(0.122)	0.0000	0.0000	0
25/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	932.0000	907.0000	(2.682)	0	0	0
25/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	367.0000	359.0000	(2.180)	0	0	0
25/06/2007	JFRA	2007/11/01			jFra	10.0050	10.0080	0.030	0.0000	0.0000	0
25/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	2.0000	1.0000	(50.000)	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
25/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,551.0000	6,559.0000	0.122	0	0	0
25/06/2007	JFRA	2008/02/07			jFra	9.9820	9.9930	0.110	0.0000	0.0000	0
25/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,999.0000	18,913.0000	(0.453)	0	0	0
25/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,941.0000	12,826.0000	(0.889)	0	0	0
25/06/2007	JN02	2007/08/02			jNote	9.8800	9.9000	0.202	0.0000	0.0000	0
25/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,822.0000	13,901.0000	0.572	0	0	0
25/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	2,452.0000	2,172.0000	(11.419)	0	0	0
25/06/2007	JN02	2007/11/01			jNote	9.8580	9.8780	0.203	0.0000	0.0000	0
25/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,728.0000	5,501.0000	(3.963)	0	0	0
25/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,212.0000	21,343.0000	0.618	0	0	0
25/06/2007	JN02	2008/02/07			jNote	9.7980	9.8160	0.184	0.0000	0.0000	0
25/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,599.0000	9,387.0000	(2.209)	0	0	0
25/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,885.0000	23,991.0000	0.444	0	0	0
25/06/2007	JN05	2007/08/02			jNote	9.5060	9.5200	0.147	0.0000	0.0000	0
25/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,798.0000	2,449.0000	(12.473)	0	0	0
25/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	12,854.0000	13,052.0000	1.540	0	0	0
25/06/2007	JN05	2007/11/01			jNote	9.4540	9.4690	0.159	0.0000	0.0000	0
25/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,886.0000	23,196.0000	1.355	0	0	0
25/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	5,034.0000	4,761.0000	(5.423)	0	0	0
25/06/2007	JN05	2008/02/07			jNote	9.3820	9.3980	0.171	0.0000	0.0000	0
25/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,324.0000	9,007.0000	(3.400)	0	0	0
25/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,369.0000	24,676.0000	1.260	0	0	0
25/06/2007	JN10	2007/08/02			jNote	8.9860	9.0130	0.300	0.0000	0.0000	0
25/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,244.0000	6,861.0000	9.881	0	0	0
25/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	7,152.0000	6,023.0000	(15.786)	0	0	0
25/06/2007	JN10	2007/11/01			jNote	8.9330	8.9610	0.313	0.0000	0.0000	0
25/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	14,320.0000	13,181.0000	(7.954)	0	0	0

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25/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	9,972.0000	10,651.0000	6.809	0	0	0
25/06/2007	JN10	2008/02/07			jNote	8.8680	8.8970	0.327	0.0000	0.0000	0
25/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	20,558.0000	19,351.0000	(5.871)	0	0	0
25/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,978.0000	12,663.0000	5.719	0	0	0
25/06/2007	JROD	2007/06/29			jRod	8.7780	8.7770	(0.011)	0.0000	0.0000	0
25/06/2007	JROD	2007/07/31			jRod	9.0690	9.0590	(0.110)	0.0000	0.0000	0
25/06/2007	JROD	2007/08/31			jRod	9.4680	9.4550	(0.137)	0.0000	0.0000	0
25/06/2007	JROD	2007/09/28			jRod	9.2680	9.2610	(0.076)	0.0000	0.0000	0
25/06/2007	JROD	2007/10/31			jRod	9.5070	9.4970	(0.105)	0.0000	0.0000	0
25/06/2007	JROD	2007/11/30			jRod	9.7340	9.7200	(0.144)	0.0000	0.0000	0
25/06/2007	JROD	2007/12/31			jRod	9.5210	9.5090	(0.126)	0.0000	0.0000	0
25/06/2007	OTH1	2007/08/02			Index Future	247.9810	248.0180	0.015	0.0000	0.0000	15
25/06/2007	R153	2007/08/02			Bond Future	8.9600	8.9600	-	0.0000	0.0000	1,140
25/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,584.0000	5,398.0000	(3.331)	0	0	0
25/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,462.0000	4,276.0000	(4.169)	0	0	0
25/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,467.0000	2,307.0000	(6.486)	0	0	0
25/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	814.0000	720.0000	(11.548)	0	0	0
25/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,379.0000	8,219.0000	(1.910)	0	0	0
25/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,817.0000	13,723.0000	(0.680)	0	0	0
25/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	7,467.0000	7,297.0000	(2.277)	0	0	0
25/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,354.0000	9,205.0000	(1.593)	0	0	0
25/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	2,029.0000	1,880.0000	(7.344)	0	0	0
25/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,966.0000	2,796.0000	(5.732)	0	0	0
25/06/2007	R153	2007/11/01			Bond Future	8.9550	8.9550	-	0.0000	0.0000	0

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25/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,144.0000	26,103.0000	(0.157)	0	0	0
25/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,332.0000	32,306.0000	(0.080)	0	0	0
25/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	479.0000	454.0000	(5.219)	0	0	0
25/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	996.0000	955.0000	(4.116)	0	0	0
25/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,904.0000	1,845.0000	(3.099)	0	0	0
25/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,398.0000	20,339.0000	(0.289)	0	0	0
25/06/2007	R153	2008/02/07			Bond Future	8.9150	8.9150	-	0.0000	0.0000	0
25/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,628.0000	4,569.0000	(1.275)	0	0	0
25/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,486.0000	20,427.0000	(0.288)	0	0	0
25/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,082.0000	25,031.0000	(0.203)	0	0	0
25/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,186.0000	3,135.0000	(1.601)	0	0	0
25/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,094.0000	30,053.0000	(0.136)	0	0	0
25/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,117.0000	2,076.0000	(1.937)	0	0	0
25/06/2007	R157	2007/08/02			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0
25/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,020.0000	1,783.0000	(11.733)	0	0	0
25/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	36,114.0000	35,877.0000	(0.656)	0	0	0
25/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,513.0000	2,244.0000	(10.704)	0	0	0
25/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	33,251.0000	32,983.0000	(0.806)	0	0	0
25/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
25/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	75,688.0000	75,683.0000	(0.007)	0	0	0
25/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	39,926.0000	39,779.0000	(0.368)	0	0	86
25/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	6,257.0000	5,860.0000	(6.345)	0	0	0
25/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,050.0000	2,753.0000	(9.738)	0	0	0
25/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	48,169.0000	48,042.0000	(0.264)	0	0	0
25/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	20,040.0000	19,643.0000	(1.981)	0	0	0
25/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	771.0000	644.0000	(16.472)	0	0	0
25/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	30,422.0000	30,125.0000	(0.976)	0	0	0
25/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	996.0000	849.0000	(14.759)	0	0	0
25/06/2007	R157	2007/11/01			Bond Future	8.2500	8.2500	-	0.0000	0.0000	0
25/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	6,694.0000	6,525.0000	(2.525)	0	0	0
25/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,481.0000	3,358.0000	(3.533)	0	0	0
25/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	55,717.0000	55,595.0000	(0.219)	0	0	0
25/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	41,214.0000	41,045.0000	(0.410)	0	0	0

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25/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	71,905.0000	71,827.0000	(0.108)	0	0	0
25/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,641.0000	1,563.0000	(4.753)	0	0	0
25/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	55,717.0000	55,595.0000	(0.219)	0	0	0
25/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,481.0000	3,358.0000	(3.533)	0	0	0
25/06/2007	R157	2008/02/07			Bond Future	8.2050	8.2050	-	0.0000	0.0000	477
25/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	56,597.0000	56,466.0000	(0.231)	0	0	0
25/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	8,898.0000	8,767.0000	(1.472)	0	0	0
25/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	5,593.0000	5,488.0000	(1.877)	0	0	0
25/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	70,762.0000	70,657.0000	(0.148)	0	0	0
25/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,010.0000	43,858.0000	(0.345)	0	0	0
25/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	13,486.0000	13,335.0000	(1.120)	0	0	0
25/06/2007	R186	2007/08/02			Bond Future	7.9900	7.9900	-	0.0000	0.0000	5
25/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	37,521.0000	36,929.0000	(1.578)	0	0	0
25/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	55,213.0000	54,801.0000	(0.746)	0	0	0
25/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	863.0000	705.0000	(18.308)	0	0	0
25/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,004.0000	7,412.0000	(7.396)	0	0	0
25/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,708.0000	3,297.0000	(11.084)	0	0	0
25/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	64,662.0000	64,345.0000	(0.490)	0	0	0
25/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	84,224.0000	84,066.0000	(0.188)	0	0	0
25/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,392.0000	2,075.0000	(13.253)	0	0	0
25/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	59,924.0000	59,558.0000	(0.611)	0	0	0
25/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,018.0000	2,652.0000	(12.127)	0	0	0
25/06/2007	R186	2007/11/01			Bond Future	7.9500	7.9500	-	0.0000	0.0000	0
25/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	3,296.0000	3,147.0000	(4.521)	0	0	0
25/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	120,651.0000	120,502.0000	(0.123)	0	0	0
25/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	91,848.0000	91,618.0000	(0.250)	0	0	0
25/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	6,920.0000	6,691.0000	(3.309)	0	0	0
25/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	66,709.0000	66,401.0000	(0.462)	0	0	0
25/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	13,078.0000	12,771.0000	(2.347)	0	0	0
25/06/2007	R186	2008/02/07			Bond Future	7.8950	7.8950	-	0.0000	0.0000	0
25/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	34,682.0000	34,406.0000	(0.796)	0	0	0
25/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	93,199.0000	92,978.0000	(0.237)	0	0	0

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25/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	51,593.0000	51,317.0000	(0.535)	0	0	0
25/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	15,283.0000	15,063.0000	(1.440)	0	0	0
25/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	70,536.0000	70,279.0000	(0.364)	0	0	0
25/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	23,655.0000	23,399.0000	(1.082)	0	0	0
25/06/2007	R196	2007/08/02			Bond Future	9.2700	9.2790	0.097	0.0000	0.0000	0
25/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,822.0000	14,948.0000	0.850	0	0	0
25/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
25/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	245.0000	200.0000	(18.367)	0	0	0
25/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	53.0000	39.0000	(26.415)	0	0	0
25/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,209.0000	11,324.0000	1.026	0	0	0
25/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,760.0000	7,845.0000	1.095	0	0	0
25/06/2007	R196	2007/11/01			Bond Future	9.1550	9.1630	0.087	0.0000	0.0000	0
25/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,821.0000	11,882.0000	0.516	0	0	0
25/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	653.0000	616.0000	(5.666)	0	0	0
25/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,235.0000	9,280.0000	0.487	0	0	0
25/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,170.0000	1,117.0000	(4.530)	0	0	0
25/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,933.0000	6,962.0000	0.418	0	0	0
25/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,957.0000	1,887.0000	(3.577)	0	0	0
25/06/2007	R196	2008/02/07			Bond Future	9.0460	9.0520	0.066	0.0000	0.0000	0
25/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,322.0000	2,276.0000	(1.981)	0	0	0
25/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,089.0000	3,036.0000	(1.716)	0	0	0
25/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,479.0000	8,486.0000	0.083	0	0	0
25/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,020.0000	3,961.0000	(1.468)	0	0	0
25/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,195.0000	10,208.0000	0.128	0	0	0
25/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,936.0000	6,937.0000	0.014	0	0	0
25/06/2007	R201	2007/08/02			Bond Future	8.3600	8.3600	-	0.0000	0.0000	0
25/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	13,543.0000	13,219.0000	(2.392)	0	0	0
25/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,886.0000	5,561.0000	(5.522)	0	0	0
25/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,901.0000	2,647.0000	(8.756)	0	0	0
25/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	25,787.0000	25,578.0000	(0.810)	0	0	0
25/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	23,544.0000	23,313.0000	(0.981)	0	0	0
25/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,964.0000	1,755.0000	(10.642)	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
25/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,393.0000	2,161.0000	(9.695)	0	0	0
25/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	21,372.0000	21,118.0000	(1.188)	0	0	0
25/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	843.0000	717.0000	(14.947)	0	0	0
25/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	35,260.0000	35,135.0000	(0.355)	0	0	0
25/06/2007	R201	2007/11/01			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0
25/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,879.0000	2,776.0000	(3.578)	0	0	0
25/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	47,075.0000	46,973.0000	(0.217)	0	0	0
25/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	5,359.0000	5,219.0000	(2.612)	0	0	0
25/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	35,490.0000	35,351.0000	(0.392)	0	0	0
25/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	59,915.0000	59,849.0000	(0.110)	0	0	0
25/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,417.0000	1,350.0000	(4.728)	0	0	0
25/06/2007	R201	2008/02/07			Bond Future	8.2200	8.2200	-	0.0000	0.0000	0
25/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,804.0000	35,682.0000	(0.341)	0	0	0
25/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	10,738.0000	10,616.0000	(1.136)	0	0	0
25/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	45,838.0000	45,733.0000	(0.229)	0	0	0
25/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	7,127.0000	7,022.0000	(1.473)	0	0	0
25/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	57,095.0000	57,010.0000	(0.149)	0	0	0
25/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	4,515.0000	4,430.0000	(1.883)	0	0	0
25/06/2007	R203	2007/08/02			Bond Future	8.1900	8.2100	0.244	0.0000	0.0000	0
25/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,814.0000	1,754.0000	(3.308)	0	0	0
25/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,155.0000	1,096.0000	(5.108)	0	0	0
25/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	35,744.0000	34,324.0000	(3.973)	0	0	0
25/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	41,559.0000	40,141.0000	(3.412)	0	0	0
25/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,468.0000	1,407.0000	(4.155)	0	0	0
25/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	53,588.0000	52,191.0000	(2.607)	0	0	0
25/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	403.0000	365.0000	(9.429)	0	0	0
25/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	38,642.0000	37,222.0000	(3.675)	0	0	0
25/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	24,804.0000	23,429.0000	(5.543)	0	0	0
25/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,997.0000	3,982.0000	(0.375)	0	0	0
25/06/2007	R203	2007/11/01			Bond Future	8.1350	8.1550	0.246	0.0000	0.0000	0
25/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	4,645.0000	4,262.0000	(8.245)	0	0	0
25/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	48,567.0000	49,528.0000	1.979	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
25/06/2007	R203	2008/02/07			Bond Future	8.0650	8.0850	0.248	0.0000	0.0000	0
25/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	10,977.0000	10,463.0000	(4.683)	0	0	0
25/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	49,431.0000	50,244.0000	1.645	0	0	0
25/06/2007	R204	2007/08/02			Bond Future	8.1600	8.1900	0.368	0.0000	0.0000	0
25/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,533.0000	5,643.0000	1.988	0	0	0
25/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	29,825.0000	27,759.0000	(6.927)	0	0	0
25/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	43,892.0000	41,703.0000	(4.987)	0	0	0
25/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,838.0000	1,816.0000	(1.197)	0	0	0
25/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	46,905.0000	44,707.0000	(4.686)	0	0	0
25/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,245.0000	2,233.0000	(0.535)	0	0	0
25/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	771.0000	738.0000	(4.280)	0	0	0
25/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	59,355.0000	57,146.0000	(3.722)	0	0	0
25/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	40,934.0000	38,759.0000	(5.313)	0	0	0
25/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,725.0000	2,726.0000	0.037	0	0	0
25/06/2007	R204	2007/11/01			Bond Future	8.1100	8.1400	0.370	0.0000	0.0000	0
25/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	55,993.0000	57,334.0000	2.395	0	0	0
25/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	10,747.0000	9,930.0000	(7.602)	0	0	0
25/06/2007	R204	2008/02/07			Bond Future	8.0500	8.0800	0.373	0.0000	0.0000	0
25/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	19,351.0000	18,416.0000	(4.832)	0	0	0
25/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	59,625.0000	60,827.0000	2.016	0	0	0
25/06/2007	R206	2007/08/02			Bond Future	8.3600	8.3600	-	0.0000	0.0000	0
25/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	19,029.0000	18,860.0000	(0.888)	0	0	0
25/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	1,652.0000	1,484.0000	(10.169)	0	0	0
25/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	4,887.0000	4,629.0000	(5.279)	0	0	0
25/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	406.0000	336.0000	(17.241)	0	0	0
25/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,155.0000	9,898.0000	(2.531)	0	0	0
25/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	30,079.0000	30,009.0000	(0.233)	0	0	0
25/06/2007	R206	2007/11/01			Bond Future	8.2900	8.2900	-	0.0000	0.0000	0
25/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	29,877.0000	29,763.0000	(0.382)	0	0	0
25/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	4,317.0000	4,203.0000	(2.641)	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
25/06/2007	R206	2008/02/07			Bond Future	8.2000	8.2000	-	0.0000	0.0000	0
25/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,651.0000	29,549.0000	(0.344)	0	0	0
25/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	9,011.0000	8,910.0000	(1.121)	0	0	0
25/06/2007	R207	2007/08/02			Bond Future	8.1350	8.1350	-	0.0000	0.0000	0
25/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,210.0000	1,976.0000	(10.588)	0	0	0
25/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	28,615.0000	28,380.0000	(0.821)	0	0	0
25/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	47,719.0000	47,648.0000	(0.149)	0	0	0
25/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	363.0000	292.0000	(19.559)	0	0	0
25/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	41,146.0000	41,032.0000	(0.277)	0	0	0
25/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	700.0000	586.0000	(16.286)	0	0	0
25/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	44,418.0000	44,327.0000	(0.205)	0	0	0
25/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	507.0000	417.0000	(17.751)	0	0	0
25/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	82.0000	60.0000	(26.829)	0	0	0
25/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	61,044.0000	61,022.0000	(0.036)	0	0	0
25/06/2007	R207	2007/11/01			Bond Future	8.0950	8.0950	-	0.0000	0.0000	0
25/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	50,054.0000	49,902.0000	(0.304)	0	0	0
25/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	5,080.0000	4,927.0000	(3.012)	0	0	0
25/06/2007	R207	2008/02/07			Bond Future	8.0350	8.0350	-	0.0000	0.0000	0
25/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	50,901.0000	50,760.0000	(0.277)	0	0	0
25/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	10,867.0000	10,725.0000	(1.307)	0	0	0
25/06/2007	R209	2007/08/02			Bond Future	7.6850	7.6850	-	0.0000	0.0000	631
25/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	102,244.0000	102,230.0000	(0.014)	0	0	0
25/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	44.0000	30.0000	(31.818)	0	0	0
25/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	73,366.0000	73,287.0000	(0.108)	0	0	0
25/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	372.0000	293.0000	(21.237)	0	0	0
25/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	47,194.0000	46,941.0000	(0.536)	0	0	0
25/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	1,987.0000	1,733.0000	(12.783)	0	0	0
25/06/2007	R209	2007/11/01			Bond Future	7.6450	7.6450	-	0.0000	0.0000	0
25/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	5,159.0000	4,984.0000	(3.392)	0	0	0
25/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	74,010.0000	73,834.0000	(0.238)	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
25/06/2007	R209 2008/02/07			Bond Future	7.5950	7.5950	-	0.0000	0.0000	0
25/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	12,581.0000	12,399.0000	(1.447)	0	0	0
25/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	76,252.0000	76,070.0000	(0.239)	0	0	0
25/06/2007	TRT1 2007/08/02			Index Future	249.9970	250.0550	0.023	0.0000	0.0000	500
<b>Grand Total:</b>										<b>4,746</b>