



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/06/2007

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
18/06/2007	\$ / R 2007/09/17			Currency Future	7.2123	7.1664	(0.636)	7.2100	7.1800	75
18/06/2007	\$ / R 2007/12/14			Currency Future	7.2957	7.2496	(0.632)	0.0000	0.0000	0
18/06/2007	\$ / R 2008/03/17			Currency Future	7.3797	7.3339	(0.621)	0.0000	0.0000	0
18/06/2007	ALBI 2007/08/02			Index Future	216.0630	216.3040	0.112	0.0000	0.0000	0
18/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
18/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	379,370.0000	376,960.0000	(0.635)	0	0	0
18/06/2007	ALBI 2007/11/01			Index Future	221.3190	221.5770	0.117	0.0000	0.0000	0
18/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
18/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	326,810.0000	324,230.0000	(0.789)	0	0	0
18/06/2007	ALBI 2008/02/07			Index Future	227.2090	227.4990	0.128	0.0000	0.0000	0
18/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	82.0000	86.0000	4.878	0	0	0
18/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	267,992.0000	265,096.0000	(1.081)	0	0	0
18/06/2007	CRD1 2007/08/02			Index Future	108.8550	108.9950	0.129	0.0000	0.0000	10
18/06/2007	GOVI 2007/08/02			jGovi	255.0360	255.4610	0.167	0.0000	0.0000	184
18/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	145,360.0000	149,610.0000	2.924	0	0	0
18/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
18/06/2007	GOVI 2007/11/01			jGovi	260.7910	261.3030	0.196	0.0000	0.0000	118

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18/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	9,532.0000	10,682.0000	12.065	0	0	0
18/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	51,622.0000	47,652.0000	(7.691)	0	0	0
18/06/2007	GOVI	2008/02/07			jGovi	267.2440	267.8350	0.221	0.0000	0.0000	30
18/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	23,254.0000	20,841.0000	(10.377)	0	0	0
18/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	45,694.0000	49,191.0000	7.653	0	0	0
18/06/2007	ILBI	2007/08/02			Index Future	279.0060	279.0300	0.009	0.0000	0.0000	0
18/06/2007	J153	2010/08/31			jSwap	9.5930	9.5840	(0.094)	0.0000	0.0000	0
18/06/2007	J157	2015/09/15			jSwap	9.1230	9.1020	(0.230)	0.0000	0.0000	0
18/06/2007	J186	2026/12/21			jSwap	8.4810	8.4520	(0.342)	0.0000	0.0000	0
18/06/2007	J201	2014/12/22			jSwap	9.1940	9.1720	(0.239)	0.0000	0.0000	0
18/06/2007	J203	2017/09/15			jSwap	8.9610	8.9390	(0.246)	0.0000	0.0000	0
18/06/2007	J204	2018/12/21			jSwap	8.8940	8.8720	(0.247)	0.0000	0.0000	0
18/06/2007	J207	2020/01/15			jSwap	8.8270	8.8050	(0.249)	0.0000	0.0000	0
18/06/2007	JBAR	2005/12/21			jBar	9.6750	9.6750	-	0.0000	0.0000	0
18/06/2007	JFRA	2007/08/02			jFra	9.7530	9.7710	0.185	0.0000	0.0000	0
18/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,484.0000	5,527.0000	0.784	0	0	0
18/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/06/2007	JFRA	2007/08/23			jFra	9.7770	9.8100	0.338	0.0000	0.0000	0
18/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	880.0000	894.0000	1.591	0	0	0
18/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	449.0000	418.0000	(6.904)	0	0	0
18/06/2007	JFRA	2007/11/01			jFra	9.9070	9.9520	0.454	0.0000	0.0000	0
18/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	3.0000	2.0000	(33.333)	0	0	0

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18/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,298.0000	6,414.0000	1.842	0	0	0
18/06/2007	JFRA	2008/02/07			jFra	9.8850	9.9060	0.212	0.0000	0.0000	0
18/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,103.0000	19,032.0000	(0.372)	0	0	0
18/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,283.0000	13,159.0000	(0.934)	0	0	0
18/06/2007	JN02	2007/08/02			jNote	9.7250	9.7400	0.154	0.0000	0.0000	0
18/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,710.0000	3,422.0000	(7.763)	0	0	0
18/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,293.0000	12,275.0000	(0.146)	0	0	0
18/06/2007	JN02	2007/11/01			jNote	9.6680	9.6770	0.093	0.0000	0.0000	0
18/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,134.0000	6,955.0000	(2.509)	0	0	0
18/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,208.0000	19,189.0000	(0.099)	0	0	0
18/06/2007	JN02	2008/02/07			jNote	9.5770	9.5740	(0.031)	0.0000	0.0000	0
18/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,694.0000	21,563.0000	(0.604)	0	0	0
18/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,345.0000	11,269.0000	(0.670)	0	0	0
18/06/2007	JN05	2007/08/02			jNote	9.3270	9.2960	(0.332)	0.0000	0.0000	0
18/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	8,842.0000	7,941.0000	(10.190)	0	0	0
18/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	5,806.0000	6,128.0000	5.546	0	0	0
18/06/2007	JN05	2007/11/01			jNote	9.2700	9.2380	(0.345)	0.0000	0.0000	0
18/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	7,643.0000	7,992.0000	4.566	0	0	0
18/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	18,307.0000	17,396.0000	(4.976)	0	0	0
18/06/2007	JN05	2008/02/07			jNote	9.1930	9.1590	(0.370)	0.0000	0.0000	0
18/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,118.0000	19,265.0000	(4.240)	0	0	0
18/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	12,482.0000	12,970.0000	3.910	0	0	0
18/06/2007	JN10	2007/08/02			jNote	8.8460	8.8250	(0.237)	0.0000	0.0000	0
18/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	13,366.0000	14,176.0000	6.060	0	0	0
18/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	3,326.0000	2,759.0000	(17.048)	0	0	0
18/06/2007	JN10	2007/11/01			jNote	8.7930	8.7700	(0.262)	0.0000	0.0000	0
18/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,786.0000	6,185.0000	(8.856)	0	0	0

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18/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	20,311.0000	21,227.0000	4.510	0	0	0
18/06/2007	JN10	2008/02/07			jNote	8.7300	8.7030	(0.309)	0.0000	0.0000	0
18/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,560.0000	27,690.0000	4.255	0	0	0
18/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,886.0000	8,228.0000	(7.405)	0	0	0
18/06/2007	JROD	2007/06/29			jRod	8.7890	8.7850	(0.046)	0.0000	0.0000	0
18/06/2007	JROD	2007/07/31			jRod	9.1030	9.0890	(0.154)	0.0000	0.0000	0
18/06/2007	JROD	2007/08/31			jRod	9.4980	9.4820	(0.168)	0.0000	0.0000	0
18/06/2007	JROD	2007/09/28			jRod	9.2710	9.2630	(0.086)	0.0000	0.0000	0
18/06/2007	JROD	2007/10/31			jRod	9.4890	9.4790	(0.105)	0.0000	0.0000	0
18/06/2007	JROD	2007/11/30			jRod	9.6950	9.6820	(0.134)	0.0000	0.0000	0
18/06/2007	JROD	2007/12/31			jRod	9.4830	9.4730	(0.105)	0.0000	0.0000	0
18/06/2007	OTH1	2007/08/02			Index Future	250.1080	250.6890	0.232	0.0000	0.0000	15
18/06/2007	R153	2007/08/02			Bond Future	8.7500	8.7300	(0.229)	0.0000	0.0000	1,140
18/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	9,428.0000	8,890.0000	(5.706)	0	0	0
18/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,337.0000	2,365.0000	1.198	0	0	0
18/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	9,654.0000	9,906.0000	2.610	0	0	0
18/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,274.0000	5,396.0000	2.313	0	0	0
18/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,274.0000	4,830.0000	(8.419)	0	0	0
18/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	6,040.0000	6,186.0000	2.417	0	0	0
18/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,629.0000	4,210.0000	(9.052)	0	0	0
18/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,620.0000	2,307.0000	(11.947)	0	0	0
18/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,981.0000	5,514.0000	(7.808)	0	0	0
18/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,567.0000	4,665.0000	2.146	0	0	0
18/06/2007	R153	2007/11/01			Bond Future	8.7200	8.7000	(0.229)	0.0000	0.0000	0

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18/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,975.0000	2,011.0000	1.823	0	0	0
18/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	21,002.0000	20,515.0000	(2.319)	0	0	0
18/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,817.0000	15,365.0000	(2.858)	0	0	0
18/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,443.0000	3,515.0000	2.091	0	0	0
18/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,051.0000	1,067.0000	1.522	0	0	0
18/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	26,782.0000	26,275.0000	(1.893)	0	0	0
18/06/2007	R153	2008/02/07			Bond Future	8.6900	8.6700	(0.230)	0.0000	0.0000	0
18/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,614.0000	4,689.0000	1.625	0	0	0
18/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	21,178.0000	20,777.0000	(1.893)	0	0	0
18/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,186.0000	3,236.0000	1.569	0	0	0
18/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	25,830.0000	25,405.0000	(1.645)	0	0	0
18/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6,468.0000	6,574.0000	1.639	0	0	0
18/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,993.0000	16,623.0000	(2.177)	0	0	0
18/06/2007	R157	2007/08/02			Bond Future	8.1450	8.1250	(0.246)	0.0000	0.0000	0
18/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	109.0000	99.0000	(9.174)	0	0	0
18/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	46,250.0000	47,386.0000	2.456	0	0	0
18/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,339.0000	1,070.0000	(20.090)	0	0	0
18/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	43,225.0000	44,313.0000	2.517	0	0	0
18/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	64,965.0000	63,550.0000	(2.178)	0	0	0
18/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,669.0000	1,352.0000	(18.993)	0	0	0
18/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,183.0000	3,588.0000	(14.224)	0	0	0
18/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	2,821.0000	2,826.0000	0.177	0	0	0
18/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	513.0000	385.0000	(24.951)	0	0	0
18/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	30,934.0000	29,535.0000	(4.523)	0	0	86
18/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	40,213.0000	41,254.0000	2.589	0	0	0
18/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,024.0000	1,660.0000	(17.984)	0	0	0
18/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	58,727.0000	60,004.0000	2.174	0	0	0
18/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	28,783.0000	29,593.0000	2.814	0	0	0
18/06/2007	R157	2007/11/01			Bond Future	8.0950	8.0750	(0.247)	0.0000	0.0000	0
18/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,656.0000	5,790.0000	2.369	0	0	0
18/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	62,590.0000	61,277.0000	(2.098)	0	0	0
18/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	2,899.0000	2,959.0000	2.070	0	0	0
18/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	47,319.0000	46,081.0000	(2.616)	0	0	0

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18/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	47,319.0000	46,081.0000	(2.616)	0	0	0
18/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,656.0000	5,790.0000	2.369	0	0	0
18/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	10,091.0000	10,345.0000	2.517	0	0	0
18/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	34,037.0000	32,919.0000	(3.285)	0	0	0
18/06/2007	R157	2008/02/07			Bond Future	8.0500	8.0300	(0.248)	0.0000	0.0000	477
18/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	62,688.0000	61,518.0000	(1.866)	0	0	0
18/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	7,812.0000	7,978.0000	2.125	0	0	0
18/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	49,381.0000	48,299.0000	(2.191)	0	0	0
18/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	11,974.0000	12,228.0000	2.121	0	0	0
18/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	37,771.0000	36,799.0000	(2.573)	0	0	0
18/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	17,540.0000	17,905.0000	2.081	0	0	0
18/06/2007	R186	2007/08/02			Bond Future	7.8600	7.8200	(0.509)	0.0000	0.0000	5
18/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,785.0000	4,510.0000	(22.040)	0	0	0
18/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	50,471.0000	53,919.0000	6.832	0	0	0
18/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	650.0000	426.0000	(34.462)	0	0	0
18/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	74,287.0000	78,399.0000	5.535	0	0	0
18/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,759.0000	1,250.0000	(28.937)	0	0	0
18/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	79,198.0000	83,412.0000	5.321	0	0	0
18/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,705.0000	1,989.0000	(26.470)	0	0	0
18/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	99,179.0000	103,678.0000	4.536	0	0	0
18/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	69,378.0000	73,384.0000	5.774	0	0	0
18/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,213.0000	1,602.0000	(27.610)	0	0	0
18/06/2007	R186	2007/11/01			Bond Future	7.8150	7.7750	(0.512)	0.0000	0.0000	0
18/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	18,641.0000	19,956.0000	7.054	0	0	0
18/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	56,537.0000	53,132.0000	(6.023)	0	0	0
18/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	107,041.0000	102,761.0000	(3.998)	0	0	0
18/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,421.0000	5,861.0000	8.117	0	0	0
18/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	79,740.0000	75,825.0000	(4.910)	0	0	0
18/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	10,548.0000	11,353.0000	7.632	0	0	0
18/06/2007	R186	2008/02/07			Bond Future	7.7650	7.7250	(0.515)	0.0000	0.0000	0
18/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	42,628.0000	44,799.0000	5.093	0	0	0
18/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	44,393.0000	41,849.0000	(5.731)	0	0	0

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18/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	29,951.0000	31,620.0000	5.572	0	0	0
18/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	20,006.0000	21,216.0000	6.048	0	0	0
18/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	82,775.0000	79,271.0000	(4.233)	0	0	0
18/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	61,686.0000	58,639.0000	(4.940)	0	0	0
18/06/2007	R196	2007/08/02			Bond Future	9.0470	9.0340	(0.144)	0.0000	0.0000	0
18/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,228.0000	8,025.0000	(2.467)	0	0	0
18/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	72.0000	64.0000	(11.111)	0	0	0
18/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,671.0000	11,476.0000	(1.671)	0	0	0
18/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	286.0000	271.0000	(5.245)	0	0	0
18/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	878.0000	863.0000	(1.708)	0	0	0
18/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,180.0000	4,977.0000	(3.919)	0	0	0
18/06/2007	R196	2007/11/01			Bond Future	8.9040	8.8880	(0.180)	0.0000	0.0000	0
18/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,042.0000	6,868.0000	(2.471)	0	0	0
18/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,057.0000	2,080.0000	1.118	0	0	0
18/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,249.0000	1,259.0000	0.801	0	0	0
18/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,337.0000	9,150.0000	(2.003)	0	0	0
18/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,086.0000	4,930.0000	(3.067)	0	0	0
18/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,189.0000	3,231.0000	1.317	0	0	0
18/06/2007	R196	2008/02/07			Bond Future	8.7680	8.7490	(0.217)	0.0000	0.0000	0
18/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,266.0000	3,301.0000	1.072	0	0	0
18/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,223.0000	4,269.0000	1.089	0	0	0
18/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,874.0000	6,733.0000	(2.051)	0	0	0
18/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,400.0000	8,247.0000	(1.821)	0	0	0
18/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,529.0000	5,401.0000	(2.315)	0	0	0
18/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,351.0000	5,411.0000	1.121	0	0	0
18/06/2007	R201	2007/08/02			Bond Future	8.1950	8.1850	(0.122)	0.0000	0.0000	0
18/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	20,558.0000	20,729.0000	0.832	0	0	0
18/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,781.0000	3,396.0000	(10.182)	0	0	0
18/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	34,175.0000	34,541.0000	1.071	0	0	0
18/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,233.0000	1,042.0000	(15.491)	0	0	0
18/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	44,071.0000	44,523.0000	1.026	0	0	0
18/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	534.0000	430.0000	(19.476)	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
18/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,504.0000	1,285.0000	(14.561)	0	0	0
18/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	29,417.0000	29,724.0000	1.044	0	0	0
18/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,826.0000	1,578.0000	(13.582)	0	0	0
18/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	31,774.0000	32,112.0000	1.064	0	0	0
18/06/2007	R201	2007/11/01			Bond Future	8.1350	8.1250	(0.123)	0.0000	0.0000	0
18/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,969.0000	39,410.0000	(1.399)	0	0	0
18/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,696.0000	4,681.0000	(0.319)	0	0	0
18/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	29,347.0000	28,815.0000	(1.813)	0	0	0
18/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,502.0000	2,478.0000	(0.959)	0	0	0
18/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	52,077.0000	51,509.0000	(1.091)	0	0	0
18/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,139.0000	8,151.0000	0.147	0	0	0
18/06/2007	R201	2008/02/07			Bond Future	8.0550	8.0450	(0.124)	0.0000	0.0000	0
18/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,497.0000	30,044.0000	(1.485)	0	0	0
18/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,145.0000	14,223.0000	0.551	0	0	0
18/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	50,263.0000	49,748.0000	(1.025)	0	0	0
18/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,397.0000	6,413.0000	0.250	0	0	0
18/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,719.0000	39,229.0000	(1.234)	0	0	0
18/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,721.0000	9,762.0000	0.422	0	0	0
18/06/2007	R203	2007/08/02			Bond Future	8.0350	8.0150	(0.249)	0.0000	0.0000	0
18/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	762.0000	587.0000	(22.966)	0	0	0
18/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	51,786.0000	52,993.0000	2.331	0	0	0
18/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	45,742.0000	46,877.0000	2.481	0	0	0
18/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	968.0000	758.0000	(21.694)	0	0	0
18/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	269.0000	194.0000	(27.881)	0	0	0
18/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	48,762.0000	49,934.0000	2.404	0	0	0
18/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,192.0000	947.0000	(20.554)	0	0	0
18/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	64,074.0000	65,380.0000	2.038	0	0	0
18/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	34,050.0000	34,997.0000	2.781	0	0	0
18/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,624.0000	2,189.0000	(16.578)	0	0	0
18/06/2007	R203	2007/11/01			Bond Future	7.9800	7.9600	(0.251)	0.0000	0.0000	0
18/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,320.0000	7,504.0000	2.514	0	0	0
18/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	40,745.0000	39,564.0000	(2.899)	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
18/06/2007	R203	2008/02/07			Bond Future	7.9150	7.8950	(0.253)	0.0000	0.0000	0
18/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	42,903.0000	41,872.0000	(2.403)	0	0	0
18/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14,478.0000	14,794.0000	2.183	0	0	0
18/06/2007	R204	2007/08/02			Bond Future	8.0050	7.9850	(0.250)	0.0000	0.0000	0
18/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	39,652.0000	40,549.0000	2.262	0	0	0
18/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,015.0000	3,436.0000	(14.421)	0	0	0
18/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,627.0000	1,318.0000	(18.992)	0	0	0
18/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	51,526.0000	52,647.0000	2.176	0	0	0
18/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,972.0000	1,616.0000	(18.053)	0	0	0
18/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	57,747.0000	58,957.0000	2.095	0	0	0
18/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	54,619.0000	55,786.0000	2.137	0	0	0
18/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	570.0000	432.0000	(24.211)	0	0	0
18/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,335.0000	1,068.0000	(20.000)	0	0	0
18/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	70,499.0000	71,838.0000	1.899	0	0	0
18/06/2007	R204	2007/11/01			Bond Future	7.9550	7.9350	(0.251)	0.0000	0.0000	0
18/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14,725.0000	14,934.0000	1.419	0	0	0
18/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	48,726.0000	47,472.0000	(2.574)	0	0	0
18/06/2007	R204	2008/02/07			Bond Future	7.8950	7.8750	(0.253)	0.0000	0.0000	0
18/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	53,093.0000	51,995.0000	(2.068)	0	0	0
18/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,957.0000	24,308.0000	1.465	0	0	0
18/06/2007	R206	2007/08/02			Bond Future	8.1900	8.1800	(0.122)	0.0000	0.0000	0
18/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	9,371.0000	9,399.0000	0.299	0	0	0
18/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	4,123.0000	4,055.0000	(1.649)	0	0	0
18/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,482.0000	6,028.0000	(7.004)	0	0	0
18/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	13,342.0000	12,792.0000	(4.122)	0	0	0
18/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,418.0000	1,346.0000	(5.078)	0	0	0
18/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	22,933.0000	22,379.0000	(2.416)	0	0	0
18/06/2007	R206	2007/11/01			Bond Future	8.1250	8.1150	(0.123)	0.0000	0.0000	0
18/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,511.0000	24,055.0000	(1.860)	0	0	0
18/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	6,673.0000	6,688.0000	0.225	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
18/06/2007	R206	2008/02/07			Bond Future	8.0400	8.0300	(0.124)	0.0000	0.0000	0
18/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	25,225.0000	24,840.0000	(1.526)	0	0	0
18/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	11,863.0000	11,934.0000	0.598	0	0	0
18/06/2007	R207	2007/08/02			Bond Future	7.9900	7.9700	(0.250)	0.0000	0.0000	0
18/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	38,514.0000	39,733.0000	3.165	0	0	0
18/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,333.0000	1,053.0000	(21.005)	0	0	0
18/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	58,348.0000	59,782.0000	2.458	0	0	0
18/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	215.0000	150.0000	(30.233)	0	0	0
18/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
18/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	71,788.0000	73,269.0000	2.063	0	0	0
18/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	51,637.0000	53,024.0000	2.686	0	0	0
18/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	54,987.0000	56,400.0000	2.570	0	0	0
18/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	300.0000	214.0000	(28.667)	0	0	0
18/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	414.0000	302.0000	(27.053)	0	0	0
18/06/2007	R207	2007/11/01			Bond Future	7.9400	7.9200	(0.252)	0.0000	0.0000	0
18/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	8,091.0000	8,312.0000	2.731	0	0	0
18/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	41,619.0000	40,349.0000	(3.051)	0	0	0
18/06/2007	R207	2008/02/07			Bond Future	7.8800	7.8600	(0.254)	0.0000	0.0000	0
18/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	43,449.0000	42,332.0000	(2.571)	0	0	0
18/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	14,786.0000	15,150.0000	2.462	0	0	0
18/06/2007	R209	2007/08/02			Bond Future	7.5550	7.5150	(0.529)	0.0000	0.0000	631
18/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,310.0000	1,449.0000	10.611	0	0	0
18/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	89,330.0000	85,247.0000	(4.571)	0	0	0
18/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	61,194.0000	57,232.0000	(6.474)	0	0	0
18/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	241.0000	258.0000	7.054	0	0	0
18/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	36,986.0000	33,452.0000	(9.555)	0	0	0
18/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	4,889.0000	5,455.0000	11.577	0	0	0
18/06/2007	R209	2007/11/01			Bond Future	7.5100	7.4700	(0.533)	0.0000	0.0000	0
18/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	63,368.0000	59,970.0000	(5.362)	0	0	0
18/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,220.0000	8,951.0000	8.893	0	0	0

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18/06/2007	R209 2008/02/07			Bond Future	7.4650	7.4250	(0.536)	0.0000	0.0000	0
18/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	16,766.0000	17,880.0000	6.644	0	0	0
18/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	67,148.0000	64,105.0000	(4.532)	0	0	0
18/06/2007	TRT1 2007/08/02			Index Future	251.9650	252.3880	0.168	0.0000	0.0000	500
Grand Total:										3,271