



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/06/2007

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
19/06/2007	\$ / R 2007/09/17			Currency Future	7.1664	7.1701	0.052	0.0000	0.0000	86
19/06/2007	\$ / R 2007/12/14			Currency Future	7.2496	7.2536	0.055	0.0000	0.0000	0
19/06/2007	\$ / R 2008/03/17			Currency Future	7.3339	7.3382	0.059	0.0000	0.0000	0
19/06/2007	ALBI 2007/08/02			Index Future	216.3040	216.1320	(0.080)	0.0000	0.0000	0
19/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	376,960.0000	378,680.0000	0.456	0	0	0
19/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
19/06/2007	ALBI 2007/11/01			Index Future	221.5770	221.4090	(0.076)	0.0000	0.0000	0
19/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	324,230.0000	325,910.0000	0.518	0	0	0
19/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
19/06/2007	ALBI 2008/02/07			Index Future	227.4990	227.3400	(0.070)	0.0000	0.0000	0
19/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	86.0000	79.0000	(8.140)	0	0	0
19/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	265,096.0000	266,679.0000	0.597	0	0	0
19/06/2007	CRD1 2007/08/02			Index Future	108.9950	108.9160	(0.072)	0.0000	0.0000	10
19/06/2007	GOVI 2007/08/02			jGovi	255.4610	255.1820	(0.109)	0.0000	0.0000	184
19/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
19/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	149,610.0000	146,820.0000	(1.865)	0	0	0
19/06/2007	GOVI 2007/11/01			jGovi	261.3030	261.0180	(0.109)	0.0000	0.0000	118

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19/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	10,682.0000	9,829.0000	(7.985)	0	0	0
19/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	47,652.0000	49,649.0000	4.191	0	0	0
19/06/2007	GOVI	2008/02/07			jGovi	267.8350	267.5420	(0.109)	0.0000	0.0000	30
19/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	49,191.0000	47,269.0000	(3.907)	0	0	0
19/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,841.0000	21,849.0000	4.837	0	0	0
19/06/2007	ILBI	2007/08/02			Index Future	279.0300	279.0570	0.010	0.0000	0.0000	0
19/06/2007	J153	2010/08/31			jSwap	9.5840	9.6180	0.355	0.0000	0.0000	0
19/06/2007	J157	2015/09/15			jSwap	9.1020	9.1260	0.264	0.0000	0.0000	0
19/06/2007	J186	2026/12/21			jSwap	8.4520	8.4940	0.497	0.0000	0.0000	0
19/06/2007	J201	2014/12/22			jSwap	9.1720	9.1980	0.283	0.0000	0.0000	0
19/06/2007	J203	2017/09/15			jSwap	8.9390	8.9630	0.268	0.0000	0.0000	0
19/06/2007	J204	2018/12/21			jSwap	8.8720	8.8920	0.225	0.0000	0.0000	0
19/06/2007	J207	2020/01/15			jSwap	8.8050	8.8250	0.227	0.0000	0.0000	0
19/06/2007	JBAR	2005/12/21			jBar	9.6750	0.0000	(100.000)	0.0000	0.0000	0
19/06/2007	JFRA	2007/08/02			jFra	9.7710	9.7840	0.133	0.0000	0.0000	0
19/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,527.0000	5,559.0000	0.579	0	0	0
19/06/2007	JFRA	2007/08/23			jFra	9.8100	9.8310	0.214	0.0000	0.0000	0
19/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	894.0000	910.0000	1.790	0	0	0
19/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	418.0000	401.0000	(4.067)	0	0	0
19/06/2007	JFRA	2007/11/01			jFra	9.9520	9.9750	0.231	0.0000	0.0000	0
19/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0

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19/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,414.0000	6,474.0000	0.935	0	0	0
19/06/2007	JFRA	2008/02/07			jFra	9.9060	9.9490	0.434	0.0000	0.0000	0
19/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,159.0000	13,079.0000	(0.608)	0	0	0
19/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,032.0000	19,055.0000	0.121	0	0	0
19/06/2007	JN02	2007/08/02			jNote	9.7400	9.7710	0.318	0.0000	0.0000	0
19/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,275.0000	12,596.0000	2.615	0	0	0
19/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,422.0000	3,186.0000	(6.897)	0	0	0
19/06/2007	JN02	2007/11/01			jNote	9.6770	9.7140	0.382	0.0000	0.0000	0
19/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	6,955.0000	6,685.0000	(3.882)	0	0	0
19/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,189.0000	19,584.0000	2.058	0	0	0
19/06/2007	JN02	2008/02/07			jNote	9.5740	9.6160	0.439	0.0000	0.0000	0
19/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,563.0000	21,978.0000	1.925	0	0	0
19/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,269.0000	10,935.0000	(2.964)	0	0	0
19/06/2007	JN05	2007/08/02			jNote	9.2960	9.3340	0.409	0.0000	0.0000	0
19/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	7,941.0000	8,695.0000	9.495	0	0	0
19/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	6,128.0000	5,385.0000	(12.125)	0	0	0
19/06/2007	JN05	2007/11/01			jNote	9.2380	9.2750	0.401	0.0000	0.0000	0
19/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,396.0000	18,262.0000	4.978	0	0	0
19/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	7,992.0000	7,406.0000	(7.332)	0	0	0
19/06/2007	JN05	2008/02/07			jNote	9.1590	9.1940	0.382	0.0000	0.0000	0
19/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	12,970.0000	12,332.0000	(4.919)	0	0	0
19/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,265.0000	20,006.0000	3.846	0	0	0
19/06/2007	JN10	2007/08/02			jNote	8.8250	8.8500	0.283	0.0000	0.0000	0
19/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	2,759.0000	3,137.0000	13.701	0	0	0
19/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	14,176.0000	12,911.0000	(8.924)	0	0	0
19/06/2007	JN10	2007/11/01			jNote	8.7700	8.7950	0.285	0.0000	0.0000	0
19/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	21,227.0000	20,056.0000	(5.517)	0	0	0

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19/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,185.0000	6,667.0000	7.793	0	0	0
19/06/2007	JN10	2008/02/07			jNote	8.7030	8.7280	0.287	0.0000	0.0000	0
19/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,228.0000	8,721.0000	5.992	0	0	0
19/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	27,690.0000	26,521.0000	(4.222)	0	0	0
19/06/2007	JROD	2007/06/29			jRod	8.7850	8.7820	(0.034)	0.0000	0.0000	0
19/06/2007	JROD	2007/07/31			jRod	9.0890	9.0820	(0.077)	0.0000	0.0000	0
19/06/2007	JROD	2007/08/31			jRod	9.4820	9.4730	(0.095)	0.0000	0.0000	0
19/06/2007	JROD	2007/09/28			jRod	9.2630	9.2590	(0.043)	0.0000	0.0000	0
19/06/2007	JROD	2007/10/31			jRod	9.4790	9.4750	(0.042)	0.0000	0.0000	0
19/06/2007	JROD	2007/11/30			jRod	9.6820	9.6790	(0.031)	0.0000	0.0000	0
19/06/2007	JROD	2007/12/31			jRod	9.4730	9.4700	(0.032)	0.0000	0.0000	0
19/06/2007	OTH1	2007/08/02			Index Future	250.6890	250.2990	(0.156)	0.0000	0.0000	15
19/06/2007	R153	2007/08/02			Bond Future	8.7300	8.7500	0.229	0.0000	0.0000	1,140
19/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,396.0000	5,050.0000	(6.412)	0	0	0
19/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,830.0000	5,050.0000	4.555	0	0	0
19/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,307.0000	2,419.0000	4.855	0	0	0
19/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,514.0000	5,759.0000	4.443	0	0	0
19/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	6,186.0000	5,816.0000	(5.981)	0	0	0
19/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,210.0000	4,405.0000	4.632	0	0	0
19/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	9,906.0000	9,453.0000	(4.573)	0	0	0
19/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,890.0000	9,242.0000	3.960	0	0	0
19/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,365.0000	2,151.0000	(9.049)	0	0	0
19/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,665.0000	4,345.0000	(6.860)	0	0	0
19/06/2007	R153	2007/11/01			Bond Future	8.7000	8.7200	0.230	0.0000	0.0000	0

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19/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,365.0000	15,718.0000	2.297	0	0	0
19/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,515.0000	3,345.0000	(4.836)	0	0	0
19/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	26,275.0000	26,728.0000	1.724	0	0	0
19/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,515.0000	20,925.0000	1.999	0	0	0
19/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,011.0000	1,898.0000	(5.619)	0	0	0
19/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,067.0000	997.0000	(6.560)	0	0	0
19/06/2007	R153	2008/02/07			Bond Future	8.6700	8.6900	0.231	0.0000	0.0000	0
19/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6,574.0000	6,382.0000	(2.921)	0	0	0
19/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,623.0000	16,907.0000	1.708	0	0	0
19/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	25,405.0000	25,764.0000	1.413	0	0	0
19/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,689.0000	4,537.0000	(3.242)	0	0	0
19/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	20,777.0000	21,101.0000	1.559	0	0	0
19/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,236.0000	3,120.0000	(3.585)	0	0	0
19/06/2007	R157	2007/08/02			Bond Future	8.1250	8.1450	0.246	0.0000	0.0000	0
19/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,070.0000	1,123.0000	4.953	0	0	0
19/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	44,313.0000	42,977.0000	(3.015)	0	0	0
19/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,660.0000	1,745.0000	5.120	0	0	0
19/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	99.0000	77.0000	(22.222)	0	0	0
19/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,352.0000	1,421.0000	5.104	0	0	0
19/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	41,254.0000	39,934.0000	(3.200)	0	0	0
19/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	29,593.0000	28,376.0000	(4.112)	0	0	0
19/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	63,550.0000	64,933.0000	2.176	0	0	0
19/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	29,535.0000	30,612.0000	3.647	0	0	86
19/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	47,386.0000	46,035.0000	(2.851)	0	0	0
19/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	2,826.0000	2,499.0000	(11.571)	0	0	0
19/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,588.0000	3,776.0000	5.240	0	0	0
19/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	385.0000	403.0000	4.675	0	0	0
19/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	60,004.0000	58,618.0000	(2.310)	0	0	0
19/06/2007	R157	2007/11/01			Bond Future	8.0750	8.0950	0.248	0.0000	0.0000	0
19/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,081.0000	47,116.0000	2.246	0	0	0
19/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,790.0000	5,453.0000	(5.820)	0	0	0
19/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,790.0000	5,453.0000	(5.820)	0	0	0
19/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	46,081.0000	47,116.0000	2.246	0	0	0

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19/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	2,959.0000	2,756.0000	(6.860)	0	0	0
19/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	61,277.0000	62,447.0000	1.909	0	0	0
19/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	10,345.0000	9,835.0000	(4.930)	0	0	0
19/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	32,919.0000	33,782.0000	2.622	0	0	0
19/06/2007	R157	2008/02/07			Bond Future	8.0300	8.0500	0.249	0.0000	0.0000	477
19/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	61,518.0000	62,526.0000	1.639	0	0	0
19/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	12,228.0000	11,782.0000	(3.647)	0	0	0
19/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	48,299.0000	49,188.0000	1.841	0	0	0
19/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	7,978.0000	7,650.0000	(4.111)	0	0	0
19/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	17,905.0000	17,327.0000	(3.228)	0	0	0
19/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	36,799.0000	37,557.0000	2.060	0	0	0
19/06/2007	R186	2007/08/02			Bond Future	7.8200	7.8500	0.384	0.0000	0.0000	5
19/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,250.0000	1,383.0000	10.640	0	0	0
19/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	53,919.0000	50,826.0000	(5.736)	0	0	0
19/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	73,384.0000	70,048.0000	(4.546)	0	0	0
19/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,510.0000	4,962.0000	10.022	0	0	0
19/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	83,412.0000	80,001.0000	(4.089)	0	0	0
19/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	103,678.0000	100,181.0000	(3.373)	0	0	0
19/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,989.0000	2,197.0000	10.458	0	0	0
19/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,602.0000	1,771.0000	10.549	0	0	0
19/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	426.0000	474.0000	11.268	0	0	0
19/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	78,399.0000	75,023.0000	(4.306)	0	0	0
19/06/2007	R186	2007/11/01			Bond Future	7.7750	7.8050	0.386	0.0000	0.0000	0
19/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	11,353.0000	10,443.0000	(8.016)	0	0	0
19/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	53,132.0000	55,311.0000	4.101	0	0	0
19/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	19,956.0000	18,593.0000	(6.830)	0	0	0
19/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	75,825.0000	78,458.0000	3.472	0	0	0
19/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,861.0000	5,314.0000	(9.333)	0	0	0
19/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	102,761.0000	105,757.0000	2.916	0	0	0
19/06/2007	R186	2008/02/07			Bond Future	7.7250	7.7550	0.388	0.0000	0.0000	0
19/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	41,849.0000	43,451.0000	3.828	0	0	0
19/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	44,799.0000	42,862.0000	(4.324)	0	0	0

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19/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	31,620.0000	30,069.0000	(4.905)	0	0	0
19/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	58,639.0000	60,627.0000	3.390	0	0	0
19/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	21,216.0000	20,039.0000	(5.548)	0	0	0
19/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	79,271.0000	81,632.0000	2.978	0	0	0
19/06/2007	R196	2007/08/02			Bond Future	9.0340	9.0790	0.498	0.0000	0.0000	0
19/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	4,977.0000	5,459.0000	9.685	0	0	0
19/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	863.0000	695.0000	(19.467)	0	0	0
19/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	64.0000	45.0000	(29.688)	0	0	0
19/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,025.0000	8,608.0000	7.265	0	0	0
19/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	271.0000	204.0000	(24.723)	0	0	0
19/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,476.0000	12,106.0000	5.490	0	0	0
19/06/2007	R196	2007/11/01			Bond Future	8.8880	8.9400	0.585	0.0000	0.0000	0
19/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,259.0000	1,115.0000	(11.438)	0	0	0
19/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,150.0000	9,645.0000	5.410	0	0	0
19/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,080.0000	1,870.0000	(10.096)	0	0	0
19/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,231.0000	2,946.0000	(8.821)	0	0	0
19/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,930.0000	5,285.0000	7.201	0	0	0
19/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,868.0000	7,298.0000	6.261	0	0	0
19/06/2007	R196	2008/02/07			Bond Future	8.7490	8.8070	0.663	0.0000	0.0000	0
19/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,269.0000	4,016.0000	(5.926)	0	0	0
19/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,733.0000	7,052.0000	4.738	0	0	0
19/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,411.0000	5,116.0000	(5.452)	0	0	0
19/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,401.0000	5,679.0000	5.147	0	0	0
19/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,301.0000	3,088.0000	(6.453)	0	0	0
19/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,247.0000	8,607.0000	4.365	0	0	0
19/06/2007	R201	2007/08/02			Bond Future	8.1850	8.1950	0.122	0.0000	0.0000	0
19/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	20,729.0000	20,220.0000	(2.455)	0	0	0
19/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,396.0000	3,443.0000	1.384	0	0	0
19/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	44,523.0000	43,965.0000	(1.253)	0	0	0
19/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	32,112.0000	31,563.0000	(1.710)	0	0	0
19/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,042.0000	1,046.0000	0.384	0	0	0
19/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	430.0000	427.0000	(0.698)	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
19/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	34,541.0000	33,988.0000	(1.601)	0	0	0
19/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,285.0000	1,293.0000	0.623	0	0	0
19/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	29,724.0000	29,181.0000	(1.827)	0	0	0
19/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,578.0000	1,590.0000	0.760	0	0	0
19/06/2007	R201	2007/11/01			Bond Future	8.1250	8.1350	0.123	0.0000	0.0000	0
19/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	28,815.0000	29,136.0000	1.114	0	0	0
19/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,509.0000	51,956.0000	0.868	0	0	0
19/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,478.0000	2,381.0000	(3.914)	0	0	0
19/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,151.0000	7,928.0000	(2.736)	0	0	0
19/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,410.0000	39,800.0000	0.990	0	0	0
19/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,681.0000	4,527.0000	(3.290)	0	0	0
19/06/2007	R201	2008/02/07			Bond Future	8.0450	8.0550	0.124	0.0000	0.0000	0
19/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,223.0000	13,972.0000	(1.765)	0	0	0
19/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,044.0000	30,325.0000	0.935	0	0	0
19/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	49,748.0000	50,132.0000	0.772	0	0	0
19/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,413.0000	6,265.0000	(2.308)	0	0	0
19/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,762.0000	9,565.0000	(2.018)	0	0	0
19/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,229.0000	39,563.0000	0.851	0	0	0
19/06/2007	R203	2007/08/02			Bond Future	8.0150	8.0350	0.250	0.0000	0.0000	0
19/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	52,993.0000	51,641.0000	(2.551)	0	0	0
19/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	34,997.0000	33,733.0000	(3.612)	0	0	0
19/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	587.0000	616.0000	4.940	0	0	0
19/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	758.0000	796.0000	5.013	0	0	0
19/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	194.0000	202.0000	4.124	0	0	0
19/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,189.0000	2,307.0000	5.391	0	0	0
19/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	65,380.0000	64,007.0000	(2.100)	0	0	0
19/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	49,934.0000	48,591.0000	(2.690)	0	0	0
19/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	947.0000	995.0000	5.069	0	0	0
19/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	46,877.0000	45,545.0000	(2.841)	0	0	0
19/06/2007	R203	2007/11/01			Bond Future	7.9600	7.9800	0.251	0.0000	0.0000	0
19/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	39,564.0000	40,519.0000	2.414	0	0	0
19/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,504.0000	7,094.0000	(5.464)	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
19/06/2007	R203	2008/02/07			Bond Future	7.8950	7.9150	0.253	0.0000	0.0000	0
19/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	41,872.0000	42,700.0000	1.977	0	0	0
19/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14,794.0000	14,275.0000	(3.508)	0	0	0
19/06/2007	R204	2007/08/02			Bond Future	7.9850	8.0050	0.250	0.0000	0.0000	0
19/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,436.0000	3,572.0000	3.958	0	0	0
19/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,068.0000	1,107.0000	3.652	0	0	0
19/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	52,647.0000	51,232.0000	(2.688)	0	0	0
19/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	432.0000	446.0000	3.241	0	0	0
19/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	40,549.0000	39,209.0000	(3.305)	0	0	0
19/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	71,838.0000	70,375.0000	(2.037)	0	0	0
19/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,616.0000	1,678.0000	3.837	0	0	0
19/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	58,957.0000	57,519.0000	(2.439)	0	0	0
19/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,318.0000	1,367.0000	3.718	0	0	0
19/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	55,786.0000	54,359.0000	(2.558)	0	0	0
19/06/2007	R204	2007/11/01			Bond Future	7.9350	7.9550	0.252	0.0000	0.0000	0
19/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	47,472.0000	48,357.0000	1.864	0	0	0
19/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14,934.0000	14,356.0000	(3.870)	0	0	0
19/06/2007	R204	2008/02/07			Bond Future	7.8750	7.8950	0.254	0.0000	0.0000	0
19/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	51,995.0000	52,797.0000	1.542	0	0	0
19/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,308.0000	23,662.0000	(2.658)	0	0	0
19/06/2007	R206	2007/08/02			Bond Future	8.1800	8.1900	0.122	0.0000	0.0000	0
19/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,792.0000	13,042.0000	1.954	0	0	0
19/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,346.0000	1,234.0000	(8.321)	0	0	0
19/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	4,055.0000	3,823.0000	(5.721)	0	0	0
19/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	22,379.0000	22,750.0000	1.658	0	0	0
19/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	9,399.0000	9,041.0000	(3.809)	0	0	0
19/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,028.0000	6,152.0000	2.057	0	0	0
19/06/2007	R206	2007/11/01			Bond Future	8.1150	8.1250	0.123	0.0000	0.0000	0
19/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,055.0000	24,336.0000	1.168	0	0	0
19/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	6,688.0000	6,499.0000	(2.826)	0	0	0

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19/06/2007	R206	2008/02/07			Bond Future	8.0300	8.0400	0.125	0.0000	0.0000	0
19/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	11,934.0000	11,719.0000	(1.802)	0	0	0
19/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,840.0000	25,081.0000	0.970	0	0	0
19/06/2007	R207	2007/08/02			Bond Future	7.9700	7.9900	0.251	0.0000	0.0000	0
19/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	39,733.0000	38,309.0000	(3.584)	0	0	0
19/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	53,024.0000	51,546.0000	(2.787)	0	0	0
19/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
19/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,053.0000	1,129.0000	7.217	0	0	0
19/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	73,269.0000	71,771.0000	(2.045)	0	0	0
19/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	302.0000	324.0000	7.285	0	0	0
19/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	56,400.0000	54,916.0000	(2.631)	0	0	0
19/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	150.0000	160.0000	6.667	0	0	0
19/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	59,782.0000	58,293.0000	(2.491)	0	0	0
19/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	214.0000	229.0000	7.009	0	0	0
19/06/2007	R207	2007/11/01			Bond Future	7.9200	7.9400	0.253	0.0000	0.0000	0
19/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	40,349.0000	41,377.0000	2.548	0	0	0
19/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	8,312.0000	7,849.0000	(5.570)	0	0	0
19/06/2007	R207	2008/02/07			Bond Future	7.8600	7.8800	0.254	0.0000	0.0000	0
19/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	15,150.0000	14,580.0000	(3.762)	0	0	0
19/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	42,332.0000	43,242.0000	2.150	0	0	0
19/06/2007	R209	2007/08/02			Bond Future	7.5150	7.5450	0.399	0.0000	0.0000	631
19/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	57,232.0000	60,013.0000	4.859	0	0	0
19/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	85,247.0000	88,258.0000	3.532	0	0	0
19/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	258.0000	190.0000	(26.357)	0	0	0
19/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,449.0000	1,151.0000	(20.566)	0	0	0
19/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	5,455.0000	4,615.0000	(15.399)	0	0	0
19/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	33,452.0000	35,690.0000	6.690	0	0	0
19/06/2007	R209	2007/11/01			Bond Future	7.4700	7.5000	0.402	0.0000	0.0000	0
19/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,951.0000	8,161.0000	(8.826)	0	0	0
19/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	59,970.0000	62,280.0000	3.852	0	0	0

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19/06/2007	R209 2008/02/07			Bond Future	7.4250	7.4550	0.404	0.0000	0.0000	0
19/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	64,105.0000	66,166.0000	3.215	0	0	0
19/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	17,880.0000	16,821.0000	(5.923)	0	0	0
19/06/2007	TRT1 2007/08/02			Index Future	252.3880	252.1100	(0.110)	0.0000	0.0000	500
Grand Total:										3,282