



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/06/2007

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
26/06/2007	\$ / R 2007/09/17			Currency Future	7.2302	7.2669	0.508	7.2800	7.2800	885
26/06/2007	\$ / R 2007/12/14			Currency Future	7.3163	7.3529	0.500	7.3600	7.3600	885
26/06/2007	\$ / R 2008/03/17			Currency Future	7.4043	7.4427	0.519	0.0000	0.0000	500
26/06/2007	ALBI 2007/08/02			Index Future	252.3520	251.5680	(0.311)	0.0000	0.0000	0
26/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	25,843.0000	31,060.0000	20.187	0	0	0
26/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	9,363.0000	6,740.0000	(28.015)	0	0	0
26/06/2007	ALBI 2007/11/01			Index Future	258.5320	257.7250	(0.312)	0.0000	0.0000	0
26/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	12,953.0000	15,179.0000	17.185	0	0	0
26/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	58,273.0000	52,429.0000	(10.029)	0	0	0
26/06/2007	ALBI 2008/02/07			Index Future	265.4830	264.6520	(0.313)	0.0000	0.0000	0
26/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,734.0000	7,807.0000	15.934	0	0	0
26/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	121,564.0000	114,327.0000	(5.953)	0	0	0
26/06/2007	CRD1 2007/08/02			Index Future	108.1550	107.8070	(0.322)	0.0000	0.0000	10
26/06/2007	GOVI 2007/08/02			jGovi	253.1070	252.0230	(0.428)	0.0000	0.0000	94
26/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	126,070.0000	115,231.0000	(8.598)	0	0	0
26/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	1.0000	100.000	0	0	0
26/06/2007	GOVI 2007/11/01			jGovi	258.8940	257.7850	(0.428)	0.0000	0.0000	118

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26/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	4,970.0000	3,390.0000	(31.791)	0	0	0
26/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	66,030.0000	75,540.0000	14.403	0	0	0
26/06/2007	GOVI	2008/02/07			jGovi	265.3670	264.2300	(0.428)	0.0000	0.0000	30
26/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,321.0000	28,608.0000	(16.646)	0	0	0
26/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	30,651.0000	36,308.0000	18.456	0	0	0
26/06/2007	ILBI	2007/08/02			Index Future	278.2320	278.2580	0.009	0.0000	0.0000	0
26/06/2007	J153	2010/08/31			jSwap	9.7820	9.7990	0.174	0.0000	0.0000	0
26/06/2007	J157	2015/09/15			jSwap	9.2830	9.3340	0.549	0.0000	0.0000	0
26/06/2007	J186	2026/12/21			jSwap	8.5310	8.5940	0.738	0.0000	0.0000	0
26/06/2007	J201	2014/12/22			jSwap	9.3620	9.4090	0.502	0.0000	0.0000	0
26/06/2007	J203	2017/09/15			jSwap	9.1200	9.1630	0.471	0.0000	0.0000	0
26/06/2007	J204	2018/12/21			jSwap	9.0160	9.0690	0.588	0.0000	0.0000	0
26/06/2007	J207	2020/01/15			jSwap	8.9560	9.0110	0.614	0.0000	0.0000	0
26/06/2007	JBAR	2005/12/21			jBar	9.7250	9.7250	-	0.0000	0.0000	0
26/06/2007	JFRA	2007/08/02			jFra	9.8180	9.8130	(0.051)	0.0000	0.0000	0
26/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,641.0000	5,629.0000	(0.213)	0	0	0
26/06/2007	JFRA	2007/08/23			jFra	9.8460	9.8370	(0.091)	0.0000	0.0000	0
26/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	359.0000	359.0000	-	0	0	0
26/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	907.0000	894.0000	(1.433)	0	0	0
26/06/2007	JFRA	2007/11/01			jFra	10.0080	10.0030	(0.050)	0.0000	0.0000	0
26/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	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
26/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,559.0000	6,546.0000	(0.198)	0	0	0
26/06/2007	JFRA	2008/02/07			jFra	9.9930	9.9970	0.040	0.0000	0.0000	0
26/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,826.0000	12,788.0000	(0.296)	0	0	0
26/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,913.0000	18,884.0000	(0.153)	0	0	0
26/06/2007	JN02	2007/08/02			jNote	9.9000	9.9090	0.091	0.0000	0.0000	0
26/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	2,172.0000	2,070.0000	(4.696)	0	0	0
26/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,901.0000	13,961.0000	0.432	0	0	0
26/06/2007	JN02	2007/11/01			jNote	9.8780	9.8930	0.152	0.0000	0.0000	0
26/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,343.0000	21,492.0000	0.698	0	0	0
26/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,501.0000	5,381.0000	(2.181)	0	0	0
26/06/2007	JN02	2008/02/07			jNote	9.8160	9.8370	0.214	0.0000	0.0000	0
26/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,991.0000	24,199.0000	0.867	0	0	0
26/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,387.0000	9,220.0000	(1.779)	0	0	0
26/06/2007	JN05	2007/08/02			jNote	9.5200	9.5460	0.273	0.0000	0.0000	0
26/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,449.0000	2,133.0000	(12.903)	0	0	0
26/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,052.0000	13,752.0000	5.363	0	0	0
26/06/2007	JN05	2007/11/01			jNote	9.4690	9.4980	0.306	0.0000	0.0000	0
26/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,196.0000	23,990.0000	3.423	0	0	0
26/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,761.0000	4,426.0000	(7.036)	0	0	0
26/06/2007	JN05	2008/02/07			jNote	9.3980	9.4300	0.340	0.0000	0.0000	0
26/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,007.0000	8,544.0000	(5.140)	0	0	0
26/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,676.0000	25,462.0000	3.185	0	0	0
26/06/2007	JN10	2007/08/02			jNote	9.0130	9.0580	0.499	0.0000	0.0000	0
26/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	6,023.0000	4,643.0000	(22.912)	0	0	0
26/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,861.0000	8,385.0000	22.213	0	0	0
26/06/2007	JN10	2007/11/01			jNote	8.9610	9.0080	0.524	0.0000	0.0000	0
26/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	13,181.0000	11,553.0000	(12.351)	0	0	0

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26/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,651.0000	12,068.0000	13.304	0	0	0
26/06/2007	JN10	2008/02/07			jNote	8.8970	8.9460	0.551	0.0000	0.0000	0
26/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,351.0000	17,535.0000	(9.385)	0	0	0
26/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,663.0000	14,034.0000	10.827	0	0	0
26/06/2007	JROD	2007/06/29			jRod	8.7770	8.7770	-	0.0000	0.0000	0
26/06/2007	JROD	2007/07/31			jRod	9.0590	9.0520	(0.077)	0.0000	0.0000	0
26/06/2007	JROD	2007/08/31			jRod	9.4550	9.4450	(0.106)	0.0000	0.0000	0
26/06/2007	JROD	2007/09/28			jRod	9.2610	9.2570	(0.043)	0.0000	0.0000	0
26/06/2007	JROD	2007/10/31			jRod	9.4970	9.4970	-	0.0000	0.0000	0
26/06/2007	JROD	2007/11/30			jRod	9.7200	9.7250	0.051	0.0000	0.0000	0
26/06/2007	JROD	2007/12/31			jRod	9.5090	9.5150	0.063	0.0000	0.0000	0
26/06/2007	OTH1	2007/08/02			Index Future	248.0180	246.6650	(0.546)	0.0000	0.0000	15
26/06/2007	R153	2007/08/02			Bond Future	8.9600	8.9700	0.112	0.0000	0.0000	1,140
26/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,398.0000	5,184.0000	(3.964)	0	0	0
26/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,276.0000	4,343.0000	1.567	0	0	0
26/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,723.0000	13,938.0000	1.567	0	0	0
26/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,796.0000	2,641.0000	(5.544)	0	0	0
26/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,219.0000	8,360.0000	1.716	0	0	0
26/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,307.0000	2,168.0000	(6.025)	0	0	0
26/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	7,297.0000	7,422.0000	1.713	0	0	0
26/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	720.0000	654.0000	(9.167)	0	0	0
26/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,880.0000	1,756.0000	(6.596)	0	0	0
26/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,205.0000	9,362.0000	1.706	0	0	0
26/06/2007	R153	2007/11/01			Bond Future	8.9550	8.9650	0.112	0.0000	0.0000	0

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26/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,103.0000	26,322.0000	0.839	0	0	0
26/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	955.0000	915.0000	(4.188)	0	0	0
26/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,306.0000	32,543.0000	0.734	0	0	0
26/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	454.0000	432.0000	(4.846)	0	0	0
26/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,339.0000	20,534.0000	0.959	0	0	0
26/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,845.0000	1,780.0000	(3.523)	0	0	0
26/06/2007	R153	2008/02/07			Bond Future	8.9150	8.9250	0.112	0.0000	0.0000	0
26/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,569.0000	4,484.0000	(1.860)	0	0	0
26/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,427.0000	20,577.0000	0.734	0	0	0
26/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,076.0000	2,027.0000	(2.360)	0	0	0
26/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,053.0000	30,240.0000	0.622	0	0	0
26/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,031.0000	25,201.0000	0.679	0	0	0
26/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,135.0000	3,069.0000	(2.105)	0	0	0
26/06/2007	R157	2007/08/02			Bond Future	8.3000	8.3400	0.482	0.0000	0.0000	0
26/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,753.0000	3,157.0000	14.675	0	0	0
26/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
26/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	30,125.0000	27,756.0000	(7.864)	0	0	0
26/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	39,779.0000	42,327.0000	6.405	0	0	86
26/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	849.0000	625.0000	(26.384)	0	0	0
26/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,783.0000	2,057.0000	15.367	0	0	0
26/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	644.0000	753.0000	16.925	0	0	0
26/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	48,042.0000	45,378.0000	(5.545)	0	0	0
26/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	75,683.0000	78,451.0000	3.657	0	0	0
26/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	35,877.0000	33,379.0000	(6.963)	0	0	0
26/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,244.0000	2,580.0000	14.973	0	0	0
26/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	32,983.0000	30,546.0000	(7.389)	0	0	0
26/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,860.0000	6,631.0000	13.157	0	0	0
26/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	19,643.0000	17,642.0000	(10.187)	0	0	0
26/06/2007	R157	2007/11/01			Bond Future	8.2500	8.2900	0.485	0.0000	0.0000	0
26/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	55,595.0000	57,899.0000	4.144	0	0	0
26/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,358.0000	2,953.0000	(12.061)	0	0	0
26/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	41,045.0000	43,075.0000	4.946	0	0	0
26/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	6,525.0000	5,845.0000	(10.421)	0	0	0

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26/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,563.0000	1,346.0000	(13.884)	0	0	0
26/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	55,595.0000	57,899.0000	4.144	0	0	0
26/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	3,358.0000	2,953.0000	(12.061)	0	0	0
26/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	71,827.0000	74,320.0000	3.471	0	0	0
26/06/2007	R157	2008/02/07			Bond Future	8.2050	8.2450	0.488	0.0000	0.0000	477
26/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	70,657.0000	72,839.0000	3.088	0	0	0
26/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	5,488.0000	5,031.0000	(8.327)	0	0	0
26/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	8,767.0000	8,112.0000	(7.471)	0	0	0
26/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	56,466.0000	58,449.0000	3.512	0	0	0
26/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	13,335.0000	12,442.0000	(6.697)	0	0	0
26/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	43,858.0000	45,604.0000	3.981	0	0	0
26/06/2007	R186	2007/08/02			Bond Future	7.9900	8.0300	0.501	0.0000	0.0000	5
26/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	36,929.0000	33,364.0000	(9.654)	0	0	0
26/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,412.0000	8,458.0000	14.112	0	0	0
26/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	64,345.0000	60,073.0000	(6.639)	0	0	0
26/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,652.0000	3,074.0000	15.913	0	0	0
26/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	54,801.0000	50,704.0000	(7.476)	0	0	0
26/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	59,558.0000	55,368.0000	(7.035)	0	0	0
26/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,075.0000	2,413.0000	16.289	0	0	0
26/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	705.0000	831.0000	17.872	0	0	0
26/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	84,066.0000	79,580.0000	(5.336)	0	0	0
26/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,297.0000	3,811.0000	15.590	0	0	0
26/06/2007	R186	2007/11/01			Bond Future	7.9500	7.9900	0.503	0.0000	0.0000	0
26/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	3,147.0000	2,722.0000	(13.505)	0	0	0
26/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	120,502.0000	124,682.0000	3.469	0	0	0
26/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	6,691.0000	5,906.0000	(11.732)	0	0	0
26/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	66,401.0000	69,717.0000	4.994	0	0	0
26/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	12,771.0000	11,481.0000	(10.101)	0	0	0
26/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	91,618.0000	95,439.0000	4.171	0	0	0
26/06/2007	R186	2008/02/07			Bond Future	7.8950	7.9350	0.507	0.0000	0.0000	0
26/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	34,406.0000	32,268.0000	(6.214)	0	0	0
26/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	51,317.0000	53,785.0000	4.809	0	0	0

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26/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	92,978.0000	96,395.0000	3.675	0	0	0
26/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	15,063.0000	13,873.0000	(7.900)	0	0	0
26/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	23,399.0000	21,757.0000	(7.017)	0	0	0
26/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	70,279.0000	73,243.0000	4.217	0	0	0
26/06/2007	R196	2007/08/02			Bond Future	9.2790	9.3130	0.366	0.0000	0.0000	0
26/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,948.0000	15,435.0000	3.258	0	0	0
26/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,324.0000	11,801.0000	4.212	0	0	0
26/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	39.0000	28.0000	(28.205)	0	0	0
26/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,845.0000	8,287.0000	5.634	0	0	0
26/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	200.0000	154.0000	(23.000)	0	0	0
26/06/2007	R196	2007/11/01			Bond Future	9.1630	9.2020	0.426	0.0000	0.0000	0
26/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,882.0000	12,294.0000	3.467	0	0	0
26/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	616.0000	551.0000	(10.552)	0	0	0
26/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,887.0000	1,733.0000	(8.161)	0	0	0
26/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,962.0000	7,285.0000	4.639	0	0	0
26/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,280.0000	9,653.0000	4.019	0	0	0
26/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,117.0000	1,012.0000	(9.400)	0	0	0
26/06/2007	R196	2008/02/07			Bond Future	9.0520	9.0970	0.497	0.0000	0.0000	0
26/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,486.0000	8,768.0000	3.323	0	0	0
26/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,036.0000	2,876.0000	(5.270)	0	0	0
26/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,276.0000	2,146.0000	(5.712)	0	0	0
26/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,208.0000	10,520.0000	3.056	0	0	0
26/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,937.0000	7,187.0000	3.604	0	0	0
26/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,961.0000	3,769.0000	(4.847)	0	0	0
26/06/2007	R201	2007/08/02			Bond Future	8.3600	8.3900	0.359	0.0000	0.0000	0
26/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	13,219.0000	12,076.0000	(8.647)	0	0	0
26/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,561.0000	6,066.0000	9.081	0	0	0
26/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,647.0000	2,910.0000	9.936	0	0	0
26/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,755.0000	1,934.0000	10.199	0	0	0
26/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	21,118.0000	19,734.0000	(6.554)	0	0	0
26/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	23,313.0000	21,884.0000	(6.130)	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
26/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	25,578.0000	24,110.0000	(5.739)	0	0	0
26/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,161.0000	2,380.0000	10.134	0	0	0
26/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	717.0000	792.0000	10.460	0	0	0
26/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	35,135.0000	33,563.0000	(4.474)	0	0	0
26/06/2007	R201	2007/11/01			Bond Future	8.3000	8.3300	0.361	0.0000	0.0000	0
26/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	35,351.0000	36,555.0000	3.406	0	0	0
26/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,776.0000	2,525.0000	(9.042)	0	0	0
26/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	5,219.0000	4,811.0000	(7.818)	0	0	0
26/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	46,973.0000	48,334.0000	2.897	0	0	0
26/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,350.0000	1,209.0000	(10.444)	0	0	0
26/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	59,849.0000	61,320.0000	2.458	0	0	0
26/06/2007	R201	2008/02/07			Bond Future	8.2200	8.2500	0.365	0.0000	0.0000	0
26/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,682.0000	36,715.0000	2.895	0	0	0
26/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	10,616.0000	10,075.0000	(5.096)	0	0	0
26/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	45,733.0000	46,906.0000	2.565	0	0	0
26/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	7,022.0000	6,620.0000	(5.725)	0	0	0
26/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	57,010.0000	58,302.0000	2.266	0	0	0
26/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	4,430.0000	4,148.0000	(6.366)	0	0	0
26/06/2007	R203	2007/08/02			Bond Future	8.2100	8.2500	0.487	0.0000	0.0000	0
26/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	37,222.0000	34,732.0000	(6.690)	0	0	0
26/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	40,141.0000	37,607.0000	(6.313)	0	0	0
26/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,096.0000	1,274.0000	16.241	0	0	0
26/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,407.0000	1,630.0000	15.849	0	0	0
26/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,754.0000	2,027.0000	15.564	0	0	0
26/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	34,324.0000	31,885.0000	(7.106)	0	0	0
26/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	365.0000	430.0000	17.808	0	0	0
26/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	52,191.0000	49,543.0000	(5.074)	0	0	0
26/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	23,429.0000	21,282.0000	(9.164)	0	0	0
26/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,982.0000	4,547.0000	14.189	0	0	0
26/06/2007	R203	2007/11/01			Bond Future	8.1550	8.1950	0.490	0.0000	0.0000	0
26/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	4,262.0000	3,769.0000	(11.567)	0	0	0
26/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	49,528.0000	51,717.0000	4.420	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
26/06/2007	R203	2008/02/07			Bond Future	8.0850	8.1250	0.495	0.0000	0.0000	0
26/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	10,463.0000	9,702.0000	(7.273)	0	0	0
26/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	50,244.0000	52,130.0000	3.754	0	0	0
26/06/2007	R204	2007/08/02			Bond Future	8.1900	8.2300	0.488	0.0000	0.0000	0
26/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,643.0000	6,271.0000	11.129	0	0	0
26/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	27,759.0000	25,495.0000	(8.156)	0	0	0
26/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	44,707.0000	42,048.0000	(5.948)	0	0	0
26/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,816.0000	2,049.0000	12.830	0	0	0
26/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,233.0000	2,514.0000	12.584	0	0	0
26/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	41,703.0000	39,092.0000	(6.261)	0	0	0
26/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	38,759.0000	36,203.0000	(6.595)	0	0	0
26/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,726.0000	3,061.0000	12.289	0	0	0
26/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	57,146.0000	54,356.0000	(4.882)	0	0	0
26/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	738.0000	839.0000	13.686	0	0	0
26/06/2007	R204	2007/11/01			Bond Future	8.1400	8.1800	0.491	0.0000	0.0000	0
26/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	9,930.0000	9,138.0000	(7.976)	0	0	0
26/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	57,334.0000	59,408.0000	3.617	0	0	0
26/06/2007	R204	2008/02/07			Bond Future	8.0800	8.1200	0.495	0.0000	0.0000	0
26/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	60,827.0000	62,668.0000	3.027	0	0	0
26/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	18,416.0000	17,417.0000	(5.425)	0	0	0
26/06/2007	R206	2007/08/02			Bond Future	8.3600	8.3900	0.359	0.0000	0.0000	0
26/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	336.0000	255.0000	(24.107)	0	0	0
26/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	30,009.0000	31,359.0000	4.499	0	0	0
26/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	18,860.0000	20,020.0000	6.151	0	0	0
26/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	1,484.0000	1,213.0000	(18.261)	0	0	0
26/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	4,629.0000	4,016.0000	(13.243)	0	0	0
26/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	9,898.0000	10,715.0000	8.254	0	0	0
26/06/2007	R206	2007/11/01			Bond Future	8.2900	8.3200	0.362	0.0000	0.0000	0
26/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	29,763.0000	30,816.0000	3.538	0	0	0
26/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	4,203.0000	3,860.0000	(8.161)	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
26/06/2007	R206	2008/02/07			Bond Future	8.2000	8.2300	0.366	0.0000	0.0000	0
26/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,549.0000	30,439.0000	3.012	0	0	0
26/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,910.0000	8,443.0000	(5.241)	0	0	0
26/06/2007	R207	2007/08/02			Bond Future	8.1350	8.1750	0.492	0.0000	0.0000	0
26/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	28,380.0000	25,821.0000	(9.017)	0	0	0
26/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	47,648.0000	44,775.0000	(6.030)	0	0	0
26/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,976.0000	2,361.0000	19.484	0	0	0
26/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	292.0000	362.0000	23.973	0	0	0
26/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	41,032.0000	38,221.0000	(6.851)	0	0	0
26/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	44,327.0000	41,481.0000	(6.420)	0	0	0
26/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	417.0000	514.0000	23.261	0	0	0
26/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	586.0000	719.0000	22.696	0	0	0
26/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	61,022.0000	58,094.0000	(4.798)	0	0	0
26/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	60.0000	76.0000	26.667	0	0	0
26/06/2007	R207	2007/11/01			Bond Future	8.0950	8.1350	0.494	0.0000	0.0000	0
26/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	4,927.0000	4,350.0000	(11.711)	0	0	0
26/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	49,902.0000	52,248.0000	4.701	0	0	0
26/06/2007	R207	2008/02/07			Bond Future	8.0350	8.0750	0.498	0.0000	0.0000	0
26/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	10,725.0000	9,885.0000	(7.832)	0	0	0
26/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	50,760.0000	52,826.0000	4.070	0	0	0
26/06/2007	R209	2007/08/02			Bond Future	7.6850	7.7250	0.520	0.0000	0.0000	631
26/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	293.0000	195.0000	(33.447)	0	0	0
26/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	73,287.0000	77,157.0000	5.281	0	0	0
26/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	30.0000	17.0000	(43.333)	0	0	0
26/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	102,230.0000	106,185.0000	3.869	0	0	0
26/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	1,733.0000	1,281.0000	(26.082)	0	0	0
26/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	46,941.0000	50,456.0000	7.488	0	0	0
26/06/2007	R209	2007/11/01			Bond Future	7.6450	7.6850	0.523	0.0000	0.0000	0
26/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	73,834.0000	77,178.0000	4.529	0	0	0
26/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	4,984.0000	4,336.0000	(13.002)	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
26/06/2007	R209 2008/02/07			Bond Future	7.5950	7.6350	0.527	0.0000	0.0000	0
26/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	76,070.0000	79,047.0000	3.914	0	0	0
26/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	12,399.0000	11,353.0000	(8.436)	0	0	0
26/06/2007	TRT1 2007/08/02			Index Future	250.0550	248.9780	(0.431)	0.0000	0.0000	500
Grand Total:										5,376