



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/06/2007

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
29/06/2007	\$ / R 2007/09/17			Currency Future	7.1580	7.1222	(0.500)	0.0000	0.0000	596
29/06/2007	\$ / R 2007/12/14			Currency Future	7.2480	7.2114	(0.505)	0.0000	0.0000	585
29/06/2007	\$ / R 2008/03/17			Currency Future	7.3397	7.3023	(0.510)	0.0000	0.0000	500
29/06/2007	ALBI 2007/08/02			Index Future	249.5460	249.5460	-	0.0000	0.0000	0
29/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	46,997.0000	46,882.0000	(0.245)	0	0	0
29/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,457.0000	2,342.0000	(4.681)	0	0	0
29/06/2007	ALBI 2007/11/01			Index Future	255.7280	255.7280	-	0.0000	0.0000	0
29/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	39,300.0000	39,185.0000	(0.293)	0	0	0
29/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	22,020.0000	21,905.0000	(0.522)	0	0	0
29/06/2007	ALBI 2008/02/07			Index Future	262.7960	262.7960	-	0.0000	0.0000	0
29/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,750.0000	10,688.0000	(0.577)	0	0	0
29/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	98,710.0000	98,648.0000	(0.063)	0	0	0
29/06/2007	CRD1 2007/08/02			Index Future	107.3240	107.4120	0.082	0.0000	0.0000	10
29/06/2007	GOVI 2007/08/02			jGovi	250.4595	250.6760	0.086	0.0000	0.0000	70
29/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	3.0000	2.0000	(33.333)	0	0	0
29/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	99,598.0000	101,762.0000	2.173	0	0	0
29/06/2007	GOVI 2007/11/01			jGovi	256.1845	256.4055	0.086	0.0000	0.0000	118

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29/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,825.0000	1,955.0000	7.123	0	0	0
29/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	89,980.0000	87,900.0000	(2.312)	0	0	0
29/06/2007	GOVI	2008/02/07			jGovi	262.5900	262.8170	0.086	0.0000	0.0000	30
29/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	21,449.0000	22,273.0000	3.842	0	0	0
29/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	45,549.0000	44,103.0000	(3.175)	0	0	0
29/06/2007	ILBI	2007/08/02			Index Future	278.3330	278.3330	-	0.0000	0.0000	0
29/06/2007	J153	2010/08/31			jSwap	9.9570	9.9090	(0.482)	0.0000	0.0000	0
29/06/2007	J157	2015/09/15			jSwap	9.4990	9.4420	(0.600)	0.0000	0.0000	0
29/06/2007	J186	2026/12/21			jSwap	8.7670	8.6960	(0.810)	0.0000	0.0000	0
29/06/2007	J201	2014/12/22			jSwap	9.5800	9.5180	(0.647)	0.0000	0.0000	0
29/06/2007	J203	2017/09/15			jSwap	9.3460	9.2820	(0.685)	0.0000	0.0000	0
29/06/2007	J204	2018/12/21			jSwap	9.2520	9.1840	(0.735)	0.0000	0.0000	0
29/06/2007	J207	2020/01/15			jSwap	9.1820	9.1160	(0.719)	0.0000	0.0000	0
29/06/2007	JBAR	2005/12/21			jBar	9.7580	9.7750	0.174	0.0000	0.0000	0
29/06/2007	JFRA	2007/08/02			jFra	9.9250	9.9230	(0.020)	0.0000	0.0000	0
29/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,900.0000	5,895.0000	(0.085)	0	0	0
29/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/06/2007	JFRA	2007/08/23			jFra	9.9600	9.9790	0.191	0.0000	0.0000	0
29/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,071.0000	1,039.0000	(2.988)	0	0	0
29/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	261.0000	268.0000	2.682	0	0	0
29/06/2007	JFRA	2007/11/01			jFra	10.2680	10.2100	(0.565)	0.0000	0.0000	0
29/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	1.0000	100.000	0	0	0

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29/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,233.0000	7,083.0000	(2.074)	0	0	0
29/06/2007	JFRA	2008/02/07			jFra	10.2410	10.2190	(0.215)	0.0000	0.0000	0
29/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,139.0000	19,079.0000	(0.313)	0	0	0
29/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,462.0000	12,448.0000	(0.112)	0	0	0
29/06/2007	JN02	2007/08/02			jNote	10.0900	10.0650	(0.248)	0.0000	0.0000	0
29/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,445.0000	16,018.0000	(2.597)	0	0	0
29/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,319.0000	1,338.0000	1.440	0	0	0
29/06/2007	JN02	2007/11/01			jNote	10.0820	10.0460	(0.357)	0.0000	0.0000	0
29/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,375.0000	4,504.0000	2.949	0	0	0
29/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,852.0000	23,340.0000	(2.147)	0	0	0
29/06/2007	JN02	2008/02/07			jNote	10.0160	9.9730	(0.429)	0.0000	0.0000	0
29/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,218.0000	25,676.0000	(2.067)	0	0	0
29/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,073.0000	8,293.0000	2.725	0	0	0
29/06/2007	JN05	2007/08/02			jNote	9.7150	9.6540	(0.628)	0.0000	0.0000	0
29/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	19,066.0000	16,970.0000	(10.993)	0	0	0
29/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	888.0000	1,158.0000	30.405	0	0	0
29/06/2007	JN05	2007/11/01			jNote	9.6730	9.6070	(0.682)	0.0000	0.0000	0
29/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,195.0000	27,117.0000	(7.118)	0	0	0
29/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	2,868.0000	3,340.0000	16.457	0	0	0
29/06/2007	JN05	2008/02/07			jNote	9.6010	9.5330	(0.708)	0.0000	0.0000	0
29/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,439.0000	7,172.0000	11.384	0	0	0
29/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	29,990.0000	28,087.0000	(6.345)	0	0	0
29/06/2007	JN10	2007/08/02			jNote	9.2490	9.1830	(0.714)	0.0000	0.0000	0
29/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	17,139.0000	13,659.0000	(20.305)	0	0	0
29/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	1,189.0000	1,906.0000	60.303	0	0	0
29/06/2007	JN10	2007/11/01			jNote	9.2020	9.1330	(0.750)	0.0000	0.0000	0
29/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	6,292.0000	7,842.0000	24.634	0	0	0

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29/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	19,254.0000	16,399.0000	(14.828)	0	0	0
29/06/2007	JN10	2008/02/07			jNote	9.1360	9.0660	(0.766)	0.0000	0.0000	0
29/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	11,576.0000	13,523.0000	16.819	0	0	0
29/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	20,317.0000	17,776.0000	(12.507)	0	0	0
29/06/2007	JROD	2007/06/29			jRod	8.7770	8.7771	0.001	0.0000	0.0000	0
29/06/2007	JROD	2007/07/31			jRod	9.0480	9.0440	(0.044)	0.0000	0.0000	0
29/06/2007	JROD	2007/08/31			jRod	9.4480	9.4470	(0.011)	0.0000	0.0000	0
29/06/2007	JROD	2007/09/28			jRod	9.2640	9.7750	5.516	0.0000	0.0000	0
29/06/2007	JROD	2007/10/31			jRod	9.5110	9.5310	0.210	0.0000	0.0000	0
29/06/2007	JROD	2007/11/30			jRod	9.7430	9.7820	0.400	0.0000	0.0000	0
29/06/2007	JROD	2007/12/31			jRod	9.5290	9.9720	4.649	0.0000	0.0000	0
29/06/2007	OTH1	2007/08/02			Index Future	244.7230	244.9360	0.087	0.0000	0.0000	15
29/06/2007	R153	2007/08/02			Bond Future	9.1100	9.0800	(0.329)	0.0000	0.0000	1,140
29/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,130.0000	1,248.0000	10.442	0	0	0
29/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	11,241.0000	10,521.0000	(6.405)	0	0	0
29/06/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	38,823.0000	37,985.0000	(2.159)	0	0	0
29/06/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,434.0000	1,579.0000	10.112	0	0	0
29/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	10,133.0000	9,440.0000	(6.839)	0	0	0
29/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	268.0000	301.0000	12.313	0	0	0
29/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	17,470.0000	16,664.0000	(4.614)	0	0	0
29/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	3,238.0000	3,517.0000	8.616	0	0	0
29/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	6,315.0000	5,756.0000	(8.852)	0	0	0
29/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	877.0000	972.0000	10.832	0	0	0
29/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	12,401.0000	11,658.0000	(5.991)	0	0	0

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29/06/2007	R153	2007/11/01			Bond Future	9.1050	9.0750	(0.329)	0.0000	0.0000	0
29/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	23,584.0000	22,894.0000	(2.926)	0	0	0
29/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,206.0000	1,291.0000	7.048	0	0	0
29/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	587.0000	632.0000	7.666	0	0	0
29/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,619.0000	28,889.0000	(2.465)	0	0	0
29/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,998.0000	35,244.0000	(2.095)	0	0	0
29/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	261.0000	283.0000	8.429	0	0	0
29/06/2007	R153	2008/02/07			Bond Future	9.0650	9.0350	(0.331)	0.0000	0.0000	0
29/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,411.0000	2,520.0000	4.521	0	0	0
29/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,843.0000	27,246.0000	(2.144)	0	0	0
29/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,600.0000	3,751.0000	4.194	0	0	0
29/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,994.0000	22,439.0000	(2.414)	0	0	0
29/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,556.0000	1,631.0000	4.820	0	0	0
29/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	33,069.0000	32,438.0000	(1.908)	0	0	0
29/06/2007	R157	2007/08/02			Bond Future	8.5000	8.4800	(0.235)	0.0000	0.0000	0
29/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	21,660.0000	22,541.0000	4.067	0	0	0
29/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	5,645.0000	5,094.0000	(9.761)	0	0	0
29/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	19,234.0000	20,053.0000	4.258	0	0	0
29/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,939.0000	10,116.0000	(7.524)	0	0	0
29/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	52,890.0000	51,530.0000	(2.571)	0	0	57
29/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	176.0000	187.0000	6.250	0	0	0
29/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	4,704.0000	4,216.0000	(10.374)	0	0	0
29/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	10,939.0000	11,485.0000	4.991	0	0	0
29/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,549.0000	1,329.0000	(14.203)	0	0	0
29/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	35,163.0000	36,313.0000	3.270	0	0	0
29/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	89,457.0000	88,087.0000	(1.531)	0	0	0
29/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	24,154.0000	25,098.0000	3.908	0	0	0
29/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,842.0000	3,417.0000	(11.062)	0	0	0
29/06/2007	R157	2007/11/01			Bond Future	8.4500	8.4300	(0.237)	0.0000	0.0000	0
29/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,721.0000	3,891.0000	4.569	0	0	0
29/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,752.0000	1,839.0000	4.966	0	0	0

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29/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,752.0000	1,839.0000	4.966	0	0	0
29/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	51,717.0000	50,547.0000	(2.262)	0	0	0
29/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	67,464.0000	66,211.0000	(1.857)	0	0	0
29/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	67,464.0000	66,211.0000	(1.857)	0	0	0
29/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	84,480.0000	83,180.0000	(1.539)	0	0	0
29/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	740.0000	779.0000	5.270	0	0	0
29/06/2007	R157	2008/02/07			Bond Future	8.4050	8.3850	(0.238)	0.0000	0.0000	477
29/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	81,840.0000	80,664.0000	(1.437)	0	0	0
29/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,548.0000	3,676.0000	3.608	0	0	0
29/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	9,383.0000	9,674.0000	3.101	0	0	0
29/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	53,029.0000	52,015.0000	(1.912)	0	0	0
29/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,922.0000	6,120.0000	3.343	0	0	0
29/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	66,744.0000	65,638.0000	(1.657)	0	0	0
29/06/2007	R186	2007/08/02			Bond Future	8.2300	8.2200	(0.122)	0.0000	0.0000	5
29/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	36,509.0000	37,149.0000	1.753	0	0	0
29/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,200.0000	1,979.0000	(10.045)	0	0	0
29/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	32,535.0000	33,118.0000	1.792	0	0	0
29/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	8,316.0000	7,779.0000	(6.457)	0	0	0
29/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	58,275.0000	59,174.0000	1.543	0	0	0
29/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,888.0000	6,409.0000	(6.954)	0	0	0
29/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,590.0000	5,171.0000	(7.496)	0	0	0
29/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	40,576.0000	41,275.0000	1.723	0	0	0
29/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	18,751.0000	19,094.0000	1.829	0	0	0
29/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	16,519.0000	15,743.0000	(4.698)	0	0	0
29/06/2007	R186	2007/11/01			Bond Future	8.1900	8.1800	(0.122)	0.0000	0.0000	0
29/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	145,929.0000	144,831.0000	(0.752)	0	0	0
29/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,321.0000	1,341.0000	1.514	0	0	0
29/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,144.0000	3,194.0000	1.590	0	0	0
29/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	115,324.0000	114,257.0000	(0.925)	0	0	0
29/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6,655.0000	6,763.0000	1.623	0	0	0
29/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	87,538.0000	86,529.0000	(1.153)	0	0	0
29/06/2007	R186	2008/02/07			Bond Future	8.1350	8.1250	(0.123)	0.0000	0.0000	0

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29/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	114,313.0000	113,331.0000	(0.859)	0	0	0
29/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,141.0000	9,277.0000	1.488	0	0	0
29/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,997.0000	15,209.0000	1.414	0	0	0
29/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	89,133.0000	88,228.0000	(1.015)	0	0	0
29/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	67,353.0000	66,545.0000	(1.200)	0	0	0
29/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,187.0000	23,496.0000	1.333	0	0	0
29/06/2007	R196	2007/08/02			Bond Future	9.4590	9.4220	(0.391)	0.0000	0.0000	0
29/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	13,875.0000	13,346.0000	(3.813)	0	0	0
29/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	17,527.0000	16,997.0000	(3.024)	0	0	0
29/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
29/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	50.0000	60.0000	20.000	0	0	0
29/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	10,278.0000	9,758.0000	(5.059)	0	0	0
29/06/2007	R196	2007/11/01			Bond Future	9.3360	9.3150	(0.225)	0.0000	0.0000	0
29/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	720.0000	749.0000	4.028	0	0	0
29/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	374.0000	390.0000	4.278	0	0	0
29/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,998.0000	10,771.0000	(2.064)	0	0	0
29/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,286.0000	1,334.0000	3.733	0	0	0
29/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,754.0000	13,514.0000	(1.745)	0	0	0
29/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,476.0000	8,267.0000	(2.466)	0	0	0
29/06/2007	R196	2008/02/07			Bond Future	9.1890	9.2100	0.229	0.0000	0.0000	0
29/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,362.0000	9,496.0000	1.431	0	0	0
29/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,567.0000	2,495.0000	(2.805)	0	0	0
29/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,718.0000	7,836.0000	1.529	0	0	0
29/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,896.0000	1,837.0000	(3.112)	0	0	0
29/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,396.0000	3,309.0000	(2.562)	0	0	0
29/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,174.0000	11,321.0000	1.316	0	0	0
29/06/2007	R201	2007/08/02			Bond Future	8.5600	8.5500	(0.117)	0.0000	0.0000	0
29/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	10,196.0000	9,776.0000	(4.119)	0	0	0
29/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	6,936.0000	7,059.0000	1.773	0	0	0
29/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	25,159.0000	25,555.0000	1.574	0	0	0
29/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	16,636.0000	16,929.0000	1.761	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
29/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,658.0000	1,512.0000	(8.806)	0	0	0
29/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,730.0000	3,481.0000	(6.676)	0	0	0
29/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,489.0000	4,211.0000	(6.193)	0	0	0
29/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,367.0000	5,059.0000	(5.739)	0	0	0
29/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	12,921.0000	13,155.0000	1.811	0	0	0
29/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	14,724.0000	14,988.0000	1.793	0	0	0
29/06/2007	R201	2007/11/01			Bond Future	8.5000	8.4900	(0.118)	0.0000	0.0000	0
29/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	43,868.0000	43,383.0000	(1.106)	0	0	0
29/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,050.0000	3,096.0000	1.508	0	0	0
29/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,497.0000	1,519.0000	1.470	0	0	0
29/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	56,380.0000	55,871.0000	(0.903)	0	0	0
29/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	667.0000	676.0000	1.349	0	0	0
29/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	69,853.0000	69,331.0000	(0.747)	0	0	0
29/06/2007	R201	2008/02/07			Bond Future	8.4200	8.4100	(0.119)	0.0000	0.0000	0
29/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	42,997.0000	42,574.0000	(0.984)	0	0	0
29/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,494.0000	7,589.0000	1.268	0	0	0
29/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	65,898.0000	65,419.0000	(0.727)	0	0	0
29/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	53,912.0000	53,457.0000	(0.844)	0	0	0
29/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,880.0000	2,919.0000	1.354	0	0	0
29/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,763.0000	4,826.0000	1.323	0	0	0
29/06/2007	R203	2007/08/02			Bond Future	8.4100	8.3900	(0.238)	0.0000	0.0000	0
29/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	39,288.0000	40,477.0000	3.026	0	0	0
29/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	928.0000	781.0000	(15.841)	0	0	0
29/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	2,497.0000	2,186.0000	(12.455)	0	0	0
29/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	22,908.0000	23,823.0000	3.994	0	0	0
29/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	25,466.0000	26,437.0000	3.813	0	0	0
29/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	3,117.0000	2,752.0000	(11.710)	0	0	0
29/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	3,803.0000	3,382.0000	(11.070)	0	0	0
29/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	28,077.0000	29,101.0000	3.647	0	0	0
29/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	13,841.0000	14,502.0000	4.776	0	0	0
29/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	7,860.0000	7,184.0000	(8.601)	0	0	0
29/06/2007	R203	2007/11/01			Bond Future	8.3550	8.3350	(0.239)	0.0000	0.0000	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
29/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,286.0000	2,397.0000	4.856	0	0	0
29/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	60,866.0000	59,656.0000	(1.988)	0	0	0
29/06/2007	R203	2008/02/07			Bond Future	8.2850	8.2650	(0.241)	0.0000	0.0000	0
29/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	60,068.0000	59,001.0000	(1.776)	0	0	0
29/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,136.0000	7,374.0000	3.335	0	0	0
29/06/2007	R204	2007/08/02			Bond Future	8.4000	8.3800	(0.238)	0.0000	0.0000	0
29/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	10,111.0000	9,354.0000	(7.487)	0	0	0
29/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	17,172.0000	17,836.0000	3.867	0	0	0
29/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,633.0000	1,415.0000	(13.350)	0	0	0
29/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	42,986.0000	44,188.0000	2.796	0	0	0
29/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,319.0000	4,810.0000	(9.569)	0	0	0
29/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,698.0000	3,300.0000	(10.763)	0	0	0
29/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,451.0000	4,000.0000	(10.133)	0	0	0
29/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	26,298.0000	27,209.0000	3.464	0	0	0
29/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	28,867.0000	29,836.0000	3.357	0	0	0
29/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	31,534.0000	32,557.0000	3.244	0	0	0
29/06/2007	R204	2007/11/01			Bond Future	8.3500	8.3300	(0.240)	0.0000	0.0000	0
29/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,425.0000	6,619.0000	3.019	0	0	0
29/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	68,756.0000	67,542.0000	(1.766)	0	0	0
29/06/2007	R204	2008/02/07			Bond Future	8.2900	8.2700	(0.241)	0.0000	0.0000	0
29/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	70,940.0000	69,864.0000	(1.517)	0	0	0
29/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,738.0000	14,058.0000	2.329	0	0	0
29/06/2007	R206	2007/08/02			Bond Future	8.5600	8.5500	(0.117)	0.0000	0.0000	0
29/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	39,218.0000	38,745.0000	(1.206)	0	0	0
29/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	16,467.0000	16,021.0000	(2.708)	0	0	0
29/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	57.0000	56.0000	(1.754)	0	0	0
29/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,710.0000	1,735.0000	1.462	0	0	0
29/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	27,249.0000	26,777.0000	(1.732)	0	0	0
29/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	384.0000	384.0000	-	0	0	0
29/06/2007	R206	2007/11/01			Bond Future	8.4900	8.4800	(0.118)	0.0000	0.0000	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
29/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,392.0000	2,431.0000	1.630	0	0	0
29/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	37,211.0000	36,789.0000	(1.134)	0	0	0
29/06/2007	R206	2008/02/07			Bond Future	8.4000	8.3900	(0.119)	0.0000	0.0000	0
29/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,222.0000	6,305.0000	1.334	0	0	0
29/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	35,865.0000	35,500.0000	(1.018)	0	0	0
29/06/2007	R207	2007/08/02			Bond Future	8.3450	8.3250	(0.240)	0.0000	0.0000	0
29/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	5,119.0000	4,552.0000	(11.076)	0	0	0
29/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	16,207.0000	17,084.0000	5.411	0	0	0
29/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,006.0000	834.0000	(17.097)	0	0	0
29/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,838.0000	1,563.0000	(14.962)	0	0	0
29/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	29,965.0000	31,190.0000	4.088	0	0	0
29/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	249.0000	195.0000	(21.687)	0	0	0
29/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	33,047.0000	34,319.0000	3.849	0	0	0
29/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	45,895.0000	47,284.0000	3.026	0	0	0
29/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,370.0000	1,151.0000	(15.985)	0	0	0
29/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	26,967.0000	28,137.0000	4.339	0	0	0
29/06/2007	R207	2007/11/01			Bond Future	8.3050	8.2850	(0.241)	0.0000	0.0000	0
29/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	62,720.0000	61,414.0000	(2.082)	0	0	0
29/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,529.0000	2,658.0000	5.101	0	0	0
29/06/2007	R207	2008/02/07			Bond Future	8.2450	8.2250	(0.243)	0.0000	0.0000	0
29/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,940.0000	7,196.0000	3.689	0	0	0
29/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	62,096.0000	60,926.0000	(1.884)	0	0	0
29/06/2007	R209	2007/08/02			Bond Future	7.9350	7.9350	-	0.0000	0.0000	631
29/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	126,505.0000	126,504.0000	(0.001)	0	0	0
29/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	97,320.0000	97,317.0000	(0.003)	0	0	0
29/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
29/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	69,753.0000	69,731.0000	(0.032)	0	0	0
29/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	242.0000	220.0000	(9.091)	0	0	0
29/06/2007	R209	2007/11/01			Bond Future	7.8950	7.8950	-	0.0000	0.0000	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
29/06/2007	R209 2007/11/01	7.00	Put	Option on Bond Future	95,360.0000	95,325.0000	(0.037)	0	0	0
29/06/2007	R209 2007/11/01	7.00	Call	Option on Bond Future	2,059.0000	2,024.0000	(1.700)	0	0	0
29/06/2007	R209 2008/02/07			Bond Future	7.8450	7.8450	-	0.0000	0.0000	0
29/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	95,403.0000	95,357.0000	(0.048)	0	0	0
29/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	7,090.0000	7,044.0000	(0.649)	0	0	0
29/06/2007	TRT1 2007/08/02			Index Future	247.4250	247.6390	0.086	0.0000	0.0000	500
<b>Grand Total:</b>										<b>4,734</b>