



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 13/07/2007

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
13/07/2007	\$ / R 2007/09/17			Currency Future	7.0350	7.0259	(0.129)	7.0300	7.0300	1,930
13/07/2007	\$ / R 2007/12/14			Currency Future	7.1224	7.1125	(0.139)	0.0000	0.0000	8,085
13/07/2007	\$ / R 2008/03/17			Currency Future	7.2110	7.2007	(0.143)	7.2100	7.2100	3,275
13/07/2007	ALBI 2007/08/02			Index Future	250.9180	251.0110	0.037	0.0000	0.0000	0
13/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,438.0000	2,409.0000	(1.189)	0	0	0
13/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	33,258.0000	32,299.0000	(2.884)	0	0	0
13/07/2007	ALBI 2007/11/01			Index Future	257.1290	257.2270	0.038	0.0000	0.0000	0
13/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,307.0000	14,878.0000	(2.803)	0	0	0
13/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	46,597.0000	47,148.0000	1.182	0	0	0
13/07/2007	ALBI 2008/02/07			Index Future	264.1690	264.2670	0.037	0.0000	0.0000	0
13/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,652.0000	7,456.0000	(2.561)	0	0	0
13/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	109,342.0000	110,126.0000	0.717	0	0	0
13/07/2007	CRD1 2007/08/02			Index Future	107.8880	107.8830	(0.005)	0.0000	0.0000	10
13/07/2007	GOVI 2007/08/02			jGovi	251.9420	251.8830	(0.023)	0.0000	0.0000	0
13/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
13/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	114,420.0000	113,830.0000	(0.516)	0	0	0
13/07/2007	GOVI 2007/11/01			jGovi	257.6960	257.6360	(0.023)	0.0000	0.0000	118

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13/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,580.0000	2,478.0000	(3.953)	0	0	0
13/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	75,620.0000	76,118.0000	0.659	0	0	0
13/07/2007	GOVI	2008/02/07			jGovi	264.2150	264.1530	(0.023)	0.0000	0.0000	55
13/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,229.0000	35,487.0000	0.732	0	0	0
13/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	27,379.0000	27,017.0000	(1.322)	0	0	0
13/07/2007	ILBI	2007/08/02			Index Future	275.9770	276.0410	0.023	0.0000	0.0000	0
13/07/2007	J153	2010/08/31			jSwap	9.7900	9.7650	(0.255)	0.0000	0.0000	0
13/07/2007	J157	2015/09/15			jSwap	9.3390	9.3210	(0.193)	0.0000	0.0000	0
13/07/2007	J186	2026/12/21			jSwap	8.5730	8.5630	(0.117)	0.0000	0.0000	0
13/07/2007	J201	2014/12/22			jSwap	9.4080	9.3850	(0.244)	0.0000	0.0000	0
13/07/2007	J203	2017/09/15			jSwap	9.1840	9.1660	(0.196)	0.0000	0.0000	0
13/07/2007	J204	2018/12/21			jSwap	9.0840	9.0730	(0.121)	0.0000	0.0000	0
13/07/2007	J207	2020/01/15			jSwap	9.0200	9.0130	(0.078)	0.0000	0.0000	0
13/07/2007	JBAR	2005/12/21			jBar	9.8500	0.0000	(100.000)	0.0000	0.0000	0
13/07/2007	JFRA	2007/08/02			jFra	9.9250	9.9330	0.081	0.0000	0.0000	0
13/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,900.0000	5,919.0000	0.322	0	0	0
13/07/2007	JFRA	2007/08/23			jFra	9.9320	9.9270	(0.050)	0.0000	0.0000	0
13/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	205.0000	197.0000	(3.902)	0	0	0
13/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	982.0000	986.0000	0.407	0	0	0
13/07/2007	JFRA	2007/11/01			jFra	10.1740	10.1650	(0.088)	0.0000	0.0000	0
13/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,989.0000	6,966.0000	(0.329)	0	0	0

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13/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/07/2007	JFRA	2008/02/07			jFra	10.1840	10.1830	(0.010)	0.0000	0.0000	0
13/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,571.0000	18,534.0000	(0.199)	0	0	0
13/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,037.0000	12,003.0000	(0.282)	0	0	0
13/07/2007	JN02	2007/08/02			jNote	9.9750	9.9680	(0.070)	0.0000	0.0000	0
13/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	823.0000	778.0000	(5.468)	0	0	0
13/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,890.0000	13,719.0000	(1.231)	0	0	0
13/07/2007	JN02	2007/11/01			jNote	9.9270	9.9090	(0.181)	0.0000	0.0000	0
13/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,570.0000	4,619.0000	1.072	0	0	0
13/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,278.0000	21,004.0000	(1.288)	0	0	0
13/07/2007	JN02	2008/02/07			jNote	9.8270	9.8020	(0.254)	0.0000	0.0000	0
13/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,558.0000	23,238.0000	(1.358)	0	0	0
13/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,766.0000	8,891.0000	1.426	0	0	0
13/07/2007	JN05	2007/08/02			jNote	9.5220	9.4960	(0.273)	0.0000	0.0000	0
13/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,209.0000	1,329.0000	9.926	0	0	0
13/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,884.0000	10,989.0000	(7.531)	0	0	0
13/07/2007	JN05	2007/11/01			jNote	9.4680	9.4410	(0.285)	0.0000	0.0000	0
13/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,512.0000	21,697.0000	(3.620)	0	0	0
13/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,123.0000	4,358.0000	5.700	0	0	0
13/07/2007	JN05	2008/02/07			jNote	9.3890	9.3610	(0.298)	0.0000	0.0000	0
13/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,582.0000	8,936.0000	4.125	0	0	0
13/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,898.0000	23,159.0000	(3.092)	0	0	0
13/07/2007	JN10	2007/08/02			jNote	9.0810	9.0630	(0.198)	0.0000	0.0000	0
13/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	2,607.0000	2,905.0000	11.431	0	0	0
13/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,834.0000	6,974.0000	(10.978)	0	0	0
13/07/2007	JN10	2007/11/01			jNote	9.0290	9.0100	(0.210)	0.0000	0.0000	0
13/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	10,127.0000	10,677.0000	5.431	0	0	0

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13/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	12,001.0000	11,322.0000	(5.658)	0	0	0
13/07/2007	JN10	2008/02/07			jNote	8.9610	8.9440	(0.190)	0.0000	0.0000	0
13/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,447.0000	17,008.0000	3.411	0	0	0
13/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,917.0000	13,372.0000	(3.916)	0	0	0
13/07/2007	JROD	2007/07/31			jRod	8.9880	8.9840	(0.045)	0.0000	0.0000	0
13/07/2007	JROD	2007/08/31			jRod	9.3600	9.3520	(0.085)	0.0000	0.0000	0
13/07/2007	JROD	2007/09/28			jRod	9.6940	9.6860	(0.083)	0.0000	0.0000	0
13/07/2007	JROD	2007/10/31			jRod	9.5050	9.5030	(0.021)	0.0000	0.0000	0
13/07/2007	JROD	2007/11/30			jRod	9.7650	9.7660	0.010	0.0000	0.0000	0
13/07/2007	JROD	2007/12/31			jRod	9.9590	9.9610	0.020	0.0000	0.0000	0
13/07/2007	OTH1	2007/08/02			Index Future	246.2940	246.0560	(0.097)	0.0000	0.0000	15
13/07/2007	R153	2007/08/02			Bond Future	8.9600	8.9500	(0.112)	0.0000	0.0000	1,451
13/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,288.0000	8,006.0000	(3.403)	0	0	0
13/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,294.0000	1,298.0000	0.309	0	0	0
13/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,625.0000	34,344.0000	(0.812)	0	0	0
13/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,206.0000	6,929.0000	(3.844)	0	0	0
13/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	229.0000	221.0000	(3.493)	0	0	0
13/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	4,169.0000	4,240.0000	1.703	0	0	0
13/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,700.0000	1,713.0000	0.765	0	0	0
13/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	963.0000	961.0000	(0.208)	0	0	0
13/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,201.0000	5,933.0000	(4.322)	0	0	0
13/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,048.0000	2,838.0000	(6.890)	0	0	0
13/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,232.0000	12,944.0000	(2.177)	0	0	0
13/07/2007	R153	2007/11/01			Bond Future	8.9500	8.9400	(0.112)	0.0000	0.0000	0
13/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,531.0000	1,553.0000	1.437	0	0	0

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13/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,895.0000	19,658.0000	(1.191)	0	0	0
13/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	740.0000	750.0000	1.351	0	0	0
13/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,758.0000	25,509.0000	(0.967)	0	0	0
13/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	324.0000	328.0000	1.235	0	0	0
13/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,047.0000	31,791.0000	(0.799)	0	0	0
13/07/2007	R153	2008/02/07			Bond Future	8.8800	8.8700	(0.113)	0.0000	0.0000	0
13/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,016.0000	3,049.0000	1.094	0	0	0
13/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,085.0000	23,881.0000	(0.847)	0	0	0
13/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,460.0000	4,506.0000	1.031	0	0	0
13/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,490.0000	19,300.0000	(0.975)	0	0	0
13/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	29,113.0000	28,897.0000	(0.742)	0	0	0
13/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,963.0000	1,984.0000	1.070	0	0	0
13/07/2007	R157	2007/08/02			Bond Future	8.3900	8.3900	-	0.0000	0.0000	11
13/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,248.0000	5,056.0000	(3.659)	0	0	0
13/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,899.0000	1,770.0000	(6.793)	0	0	0
13/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	75.0000	62.0000	(17.333)	0	0	0
13/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	23,044.0000	22,916.0000	(0.555)	0	0	0
13/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	12,804.0000	12,612.0000	(1.500)	0	0	0
13/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	45,232.0000	45,219.0000	(0.029)	0	0	57
13/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	25,939.0000	25,829.0000	(0.424)	0	0	0
13/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,426.0000	1,316.0000	(7.714)	0	0	0
13/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	41,411.0000	41,378.0000	(0.080)	0	0	0
13/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	239.0000	207.0000	(13.389)	0	0	0
13/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	28,903.0000	28,812.0000	(0.315)	0	0	0
13/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	81,900.0000	81,900.0000	-	0	0	0
13/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,035.0000	945.0000	(8.696)	0	0	0
13/07/2007	R157	2007/11/01			Bond Future	8.3800	8.3800	-	0.0000	0.0000	0
13/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	701.0000	684.0000	(2.425)	0	0	0
13/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,742.0000	1,711.0000	(1.780)	0	0	0
13/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,836.0000	3,787.0000	(1.277)	0	0	0
13/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,742.0000	1,711.0000	(1.780)	0	0	0
13/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,759.0000	62,728.0000	(0.049)	0	0	0

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13/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	79,746.0000	79,729.0000	(0.021)	0	0	0
13/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,137.0000	47,088.0000	(0.104)	0	0	0
13/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,759.0000	62,728.0000	(0.049)	0	0	0
13/07/2007	R157	2008/02/07			Bond Future	8.3300	8.3300	-	0.0000	0.0000	343
13/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,293.0000	6,253.0000	(0.636)	0	0	0
13/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	10,022.0000	9,974.0000	(0.479)	0	0	0
13/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	48,768.0000	48,720.0000	(0.098)	0	0	0
13/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	62,214.0000	62,175.0000	(0.063)	0	0	0
13/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	77,132.0000	77,102.0000	(0.039)	0	0	0
13/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,740.0000	3,710.0000	(0.802)	0	0	0
13/07/2007	R186	2007/08/02			Bond Future	8.1300	8.1500	0.246	0.0000	0.0000	5
13/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	47,752.0000	45,556.0000	(4.599)	0	0	0
13/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	340.0000	347.0000	2.059	0	0	0
13/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	67,672.0000	65,415.0000	(3.335)	0	0	0
13/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	42,974.0000	40,813.0000	(5.029)	0	0	0
13/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,095.0000	2,198.0000	4.916	0	0	0
13/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,810.0000	2,959.0000	5.302	0	0	0
13/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	38,287.0000	36,172.0000	(5.524)	0	0	0
13/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,509.0000	1,577.0000	4.506	0	0	0
13/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,003.0000	8,493.0000	6.123	0	0	0
13/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	21,493.0000	19,719.0000	(8.254)	0	0	0
13/07/2007	R186	2007/11/01			Bond Future	8.0900	8.1100	0.247	0.0000	0.0000	0
13/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	7,477.0000	6,973.0000	(6.741)	0	0	0
13/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	104,388.0000	106,372.0000	1.901	0	0	0
13/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,400.0000	1,267.0000	(9.500)	0	0	0
13/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,453.0000	3,175.0000	(8.051)	0	0	0
13/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	134,763.0000	136,892.0000	1.580	0	0	0
13/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	77,115.0000	78,873.0000	2.280	0	0	0
13/07/2007	R186	2008/02/07			Bond Future	8.0350	8.0550	0.249	0.0000	0.0000	0
13/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	79,829.0000	81,379.0000	1.942	0	0	0
13/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	16,939.0000	16,227.0000	(4.203)	0	0	0
13/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	104,257.0000	106,024.0000	1.695	0	0	0

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13/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	10,332.0000	9,837.0000	(4.791)	0	0	0
13/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	26,107.0000	25,149.0000	(3.670)	0	0	0
13/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	59,027.0000	60,330.0000	2.207	0	0	0
13/07/2007	R196	2007/08/02			Bond Future	9.2950	9.2750	(0.215)	0.0000	0.0000	0
13/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,173.0000	14,885.0000	(1.898)	0	0	0
13/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,915.0000	7,629.0000	(3.613)	0	0	0
13/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	40.0000	42.0000	5.000	0	0	0
13/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
13/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,518.0000	11,230.0000	(2.500)	0	0	0
13/07/2007	R196	2007/11/01			Bond Future	9.1480	9.1210	(0.295)	0.0000	0.0000	0
13/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,601.0000	6,356.0000	(3.712)	0	0	0
13/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,710.0000	1,796.0000	5.029	0	0	0
13/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,947.0000	8,670.0000	(3.096)	0	0	0
13/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	505.0000	535.0000	5.941	0	0	0
13/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,587.0000	11,287.0000	(2.589)	0	0	0
13/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	967.0000	1,021.0000	5.584	0	0	0
13/07/2007	R196	2008/02/07			Bond Future	9.0010	8.9690	(0.356)	0.0000	0.0000	0
13/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,676.0000	9,441.0000	(2.429)	0	0	0
13/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,971.0000	7,757.0000	(2.685)	0	0	0
13/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,246.0000	2,326.0000	3.562	0	0	0
13/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,447.0000	6,256.0000	(2.963)	0	0	0
13/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,973.0000	4,096.0000	3.096	0	0	0
13/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,023.0000	3,124.0000	3.341	0	0	0
13/07/2007	R201	2007/08/02			Bond Future	8.4300	8.4400	0.119	0.0000	0.0000	0
13/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	20,979.0000	20,415.0000	(2.688)	0	0	0
13/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	30,846.0000	30,285.0000	(1.819)	0	0	0
13/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	994.0000	977.0000	(1.710)	0	0	0
13/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	266.0000	252.0000	(5.263)	0	0	0
13/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,338.0000	1,325.0000	(0.972)	0	0	0
13/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	16,412.0000	15,859.0000	(3.369)	0	0	0
13/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,779.0000	1,772.0000	(0.393)	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
13/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	8,666.0000	8,189.0000	(5.504)	0	0	0
13/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	18,651.0000	18,091.0000	(3.003)	0	0	0
13/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,847.0000	4,916.0000	1.424	0	0	0
13/07/2007	R201	2007/11/01			Bond Future	8.3750	8.3850	0.119	0.0000	0.0000	0
13/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	762.0000	719.0000	(5.643)	0	0	0
13/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	63,285.0000	63,777.0000	0.777	0	0	0
13/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,615.0000	3,475.0000	(3.873)	0	0	0
13/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,771.0000	38,166.0000	1.046	0	0	0
13/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,750.0000	1,668.0000	(4.686)	0	0	0
13/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,971.0000	50,424.0000	0.907	0	0	0
13/07/2007	R201	2008/02/07			Bond Future	8.2850	8.2950	0.121	0.0000	0.0000	0
13/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	59,434.0000	59,858.0000	0.713	0	0	0
13/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,447.0000	3,349.0000	(2.843)	0	0	0
13/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,795.0000	48,176.0000	0.797	0	0	0
13/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,676.0000	5,534.0000	(2.502)	0	0	0
13/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	8,874.0000	8,682.0000	(2.164)	0	0	0
13/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,347.0000	37,678.0000	0.886	0	0	0
13/07/2007	R203	2007/08/02			Bond Future	8.3100	8.3100	-	0.0000	0.0000	0
13/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	115.0000	97.0000	(15.652)	0	0	0
13/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	26,912.0000	26,819.0000	(0.346)	0	0	0
13/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,104.0000	1,011.0000	(8.424)	0	0	0
13/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,392.0000	3,228.0000	(4.835)	0	0	0
13/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	45,178.0000	45,160.0000	(0.040)	0	0	0
13/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	16,076.0000	15,913.0000	(1.014)	0	0	0
13/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	32,851.0000	32,790.0000	(0.186)	0	0	0
13/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	29,860.0000	29,783.0000	(0.258)	0	0	0
13/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	807.0000	731.0000	(9.418)	0	0	0
13/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	568.0000	507.0000	(10.739)	0	0	0
13/07/2007	R203	2007/11/01			Bond Future	8.2600	8.2600	-	0.0000	0.0000	0
13/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,504.0000	2,466.0000	(1.518)	0	0	0
13/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	54,790.0000	54,751.0000	(0.071)	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
13/07/2007	R203	2008/02/07			Bond Future	8.1900	8.1900	-	0.0000	0.0000	0
13/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	54,640.0000	54,596.0000	(0.081)	0	0	0
13/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,927.0000	7,884.0000	(0.542)	0	0	0
13/07/2007	R204	2007/08/02			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0
13/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	284.0000	245.0000	(13.732)	0	0	0
13/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,032.0000	936.0000	(9.302)	0	0	0
13/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,787.0000	4,572.0000	(4.491)	0	0	0
13/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,812.0000	1,677.0000	(7.450)	0	0	0
13/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	32,922.0000	32,807.0000	(0.349)	0	0	0
13/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	18,978.0000	18,763.0000	(1.133)	0	0	0
13/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,376.0000	1,261.0000	(8.358)	0	0	0
13/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	35,998.0000	35,902.0000	(0.267)	0	0	0
13/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	29,921.0000	29,785.0000	(0.455)	0	0	0
13/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	48,768.0000	48,729.0000	(0.080)	0	0	0
13/07/2007	R204	2007/11/01			Bond Future	8.2550	8.2550	-	0.0000	0.0000	0
13/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	62,308.0000	62,231.0000	(0.124)	0	0	0
13/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,693.0000	6,615.0000	(1.165)	0	0	0
13/07/2007	R204	2008/02/07			Bond Future	8.2400	8.2400	-	0.0000	0.0000	0
13/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,790.0000	13,724.0000	(0.479)	0	0	0
13/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,497.0000	67,430.0000	(0.099)	0	0	0
13/07/2007	R206	2007/08/02			Bond Future	8.4300	8.4400	0.119	0.0000	0.0000	0
13/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	33,032.0000	33,500.0000	1.417	0	0	0
13/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	21,018.0000	21,436.0000	1.989	0	0	0
13/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
13/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	308.0000	250.0000	(18.831)	0	0	0
13/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,559.0000	10,820.0000	2.472	0	0	0
13/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,957.0000	1,742.0000	(10.986)	0	0	0
13/07/2007	R206	2007/11/01			Bond Future	8.3650	8.3750	0.120	0.0000	0.0000	0
13/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,874.0000	2,758.0000	(4.036)	0	0	0
13/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,919.0000	32,267.0000	1.090	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
13/07/2007	R206	2008/02/07			Bond Future	8.2550	8.2650	0.121	0.0000	0.0000	0
13/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,558.0000	7,392.0000	(2.196)	0	0	0
13/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,684.0000	30,968.0000	0.926	0	0	0
13/07/2007	R207	2007/08/02			Bond Future	8.2500	8.2500	-	0.0000	0.0000	0
13/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	19,687.0000	19,573.0000	(0.579)	0	0	0
13/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,712.0000	1,599.0000	(6.600)	0	0	0
13/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	52,544.0000	52,541.0000	(0.006)	0	0	0
13/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	35,686.0000	35,658.0000	(0.078)	0	0	0
13/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	206.0000	177.0000	(14.078)	0	0	0
13/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	332.0000	292.0000	(12.048)	0	0	0
13/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	32,348.0000	32,308.0000	(0.124)	0	0	0
13/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	39,051.0000	39,032.0000	(0.049)	0	0	0
13/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
13/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	124.0000	105.0000	(15.323)	0	0	0
13/07/2007	R207	2007/11/01			Bond Future	8.2050	8.2050	-	0.0000	0.0000	0
13/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,856.0000	2,814.0000	(1.471)	0	0	0
13/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	55,843.0000	55,800.0000	(0.077)	0	0	0
13/07/2007	R207	2008/02/07			Bond Future	8.1400	8.1400	-	0.0000	0.0000	0
13/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,995.0000	7,950.0000	(0.563)	0	0	0
13/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	55,631.0000	55,587.0000	(0.079)	0	0	0
13/07/2007	R209	2007/08/02			Bond Future	7.8500	7.8900	0.510	0.0000	0.0000	633
13/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	118,371.0000	122,215.0000	3.247	0	0	0
13/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	89,168.0000	93,010.0000	4.309	0	0	0
13/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
13/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	86.0000	43.0000	(50.000)	0	0	0
13/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	61,464.0000	65,266.0000	6.186	0	0	0
13/07/2007	R209	2007/11/01			Bond Future	7.8150	7.8550	0.512	0.0000	0.0000	0
13/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,159.0000	1,818.0000	(15.794)	0	0	0
13/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	87,763.0000	91,285.0000	4.013	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
13/07/2007	R209 2008/02/07			Bond Future	7.7650	7.8050	0.515	0.0000	0.0000	0
13/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	88,324.0000	91,478.0000	3.571	0	0	0
13/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	7,768.0000	7,029.0000	(9.513)	0	0	0
13/07/2007	TRT1 2007/08/02			Index Future	248.8910	248.8280	(0.025)	0.0000	0.0000	500
<b>Grand Total:</b>										<b>16,488</b>