



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/07/2007

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
18/07/2007	\$ / R 2007/09/17			Currency Future	7.0161	7.0201	0.057	0.0000	0.0000	2,930
18/07/2007	\$ / R 2007/12/14			Currency Future	7.1024	7.1067	0.061	0.0000	0.0000	9,385
18/07/2007	\$ / R 2008/03/17			Currency Future	7.1912	7.1961	0.068	7.2200	7.2200	3,501
18/07/2007	ALBI 2007/08/02			Index Future	250.7820	250.0920	(0.275)	0.0000	0.0000	0
18/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	33,608.0000	39,779.0000	18.362	0	0	0
18/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	1,428.0000	699.0000	(51.050)	0	0	0
18/07/2007	ALBI 2007/11/01			Index Future	257.0090	256.3410	(0.260)	0.0000	0.0000	0
18/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,119.0000	17,298.0000	14.412	0	0	0
18/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	45,209.0000	40,708.0000	(9.956)	0	0	0
18/07/2007	ALBI 2008/02/07			Index Future	264.0410	263.3500	(0.262)	0.0000	0.0000	0
18/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	107,974.0000	102,071.0000	(5.467)	0	0	0
18/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,564.0000	8,571.0000	13.313	0	0	0
18/07/2007	CRD1 2007/08/02			Index Future	107.8610	107.6490	(0.197)	0.0000	0.0000	10
18/07/2007	GOVI 2007/08/02			jGovi	251.7460	251.1910	(0.220)	0.0000	0.0000	0
18/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	112,460.0000	106,910.0000	(4.935)	0	0	0
18/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
18/07/2007	GOVI 2007/11/01			jGovi	257.4950	256.9260	(0.221)	0.0000	0.0000	118

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	77,232.0000	82,433.0000	6.734	0	0	0
18/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,182.0000	1,693.0000	(22.411)	0	0	0
18/07/2007	GOVI	2008/02/07			jGovi	264.0080	263.4250	(0.221)	0.0000	0.0000	80
18/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,976.0000	39,169.0000	8.875	0	0	0
18/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	26,056.0000	23,419.0000	(10.121)	0	0	0
18/07/2007	ILBI	2007/08/02			Index Future	276.0930	276.2490	0.057	0.0000	0.0000	0
18/07/2007	J153	2010/08/31			jSwap	9.7990	9.8270	0.286	0.0000	0.0000	0
18/07/2007	J157	2015/09/15			jSwap	9.3550	9.3960	0.438	0.0000	0.0000	0
18/07/2007	J186	2026/12/21			jSwap	8.5960	8.6200	0.279	0.0000	0.0000	0
18/07/2007	J201	2014/12/22			jSwap	9.4200	9.4610	0.435	0.0000	0.0000	0
18/07/2007	J203	2017/09/15			jSwap	9.2060	9.2450	0.424	0.0000	0.0000	0
18/07/2007	J204	2018/12/21			jSwap	9.1080	9.1430	0.384	0.0000	0.0000	0
18/07/2007	J207	2020/01/15			jSwap	9.0220	9.0540	0.355	0.0000	0.0000	0
18/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
18/07/2007	JFRA	2007/08/02			jFra	9.9490	9.9920	0.432	0.0000	0.0000	0
18/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,958.0000	6,062.0000	1.746	0	0	0
18/07/2007	JFRA	2007/08/23			jFra	9.9790	10.0880	1.092	0.0000	0.0000	0
18/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	162.0000	132.0000	(18.519)	0	0	0
18/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,011.0000	1,098.0000	8.605	0	0	0
18/07/2007	JFRA	2007/11/01			jFra	10.1720	10.1870	0.147	0.0000	0.0000	0
18/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	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
18/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,984.0000	7,023.0000	0.558	0	0	0
18/07/2007	JFRA	2008/02/07			jFra	10.1950	10.2200	0.245	0.0000	0.0000	0
18/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,847.0000	11,781.0000	(0.557)	0	0	0
18/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,409.0000	18,412.0000	0.016	0	0	0
18/07/2007	JN02	2007/08/02			jNote	9.9830	10.0090	0.260	0.0000	0.0000	0
18/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,714.0000	14,080.0000	2.669	0	0	0
18/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	504.0000	404.0000	(19.841)	0	0	0
18/07/2007	JN02	2007/11/01			jNote	9.9350	9.9650	0.302	0.0000	0.0000	0
18/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,178.0000	21,532.0000	1.672	0	0	0
18/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,326.0000	4,143.0000	(4.230)	0	0	0
18/07/2007	JN02	2008/02/07			jNote	9.8380	9.8710	0.335	0.0000	0.0000	0
18/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,531.0000	8,294.0000	(2.778)	0	0	0
18/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,518.0000	23,868.0000	1.488	0	0	0
18/07/2007	JN05	2007/08/02			jNote	9.5270	9.5710	0.462	0.0000	0.0000	0
18/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,667.0000	13,096.0000	12.248	0	0	0
18/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	797.0000	510.0000	(36.010)	0	0	0
18/07/2007	JN05	2007/11/01			jNote	9.4740	9.5210	0.496	0.0000	0.0000	0
18/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,492.0000	23,849.0000	6.033	0	0	0
18/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,868.0000	3,397.0000	(12.177)	0	0	0
18/07/2007	JN05	2008/02/07			jNote	9.3980	9.4460	0.511	0.0000	0.0000	0
18/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,963.0000	25,178.0000	5.070	0	0	0
18/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,294.0000	7,636.0000	(7.933)	0	0	0
18/07/2007	JN10	2007/08/02			jNote	9.1040	9.1450	0.450	0.0000	0.0000	0
18/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	1,640.0000	967.0000	(41.037)	0	0	0
18/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	8,347.0000	10,302.0000	23.422	0	0	0
18/07/2007	JN10	2007/11/01			jNote	9.0520	9.0940	0.464	0.0000	0.0000	0
18/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	9,185.0000	7,956.0000	(13.381)	0	0	0

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18/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	12,544.0000	14,020.0000	11.767	0	0	0
18/07/2007	JN10	2008/02/07			jNote	8.9860	9.0280	0.467	0.0000	0.0000	0
18/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	14,505.0000	15,820.0000	9.066	0	0	0
18/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,414.0000	14,012.0000	(9.096)	0	0	0
18/07/2007	JROD	2007/07/31			jRod	8.9720	8.9700	(0.022)	0.0000	0.0000	0
18/07/2007	JROD	2007/08/31			jRod	9.3230	9.3150	(0.086)	0.0000	0.0000	0
18/07/2007	JROD	2007/09/28			jRod	9.6510	9.6390	(0.124)	0.0000	0.0000	0
18/07/2007	JROD	2007/10/31			jRod	9.4860	9.4800	(0.063)	0.0000	0.0000	0
18/07/2007	JROD	2007/11/30			jRod	9.7480	9.7440	(0.041)	0.0000	0.0000	0
18/07/2007	JROD	2007/12/31			jRod	9.9420	9.9390	(0.030)	0.0000	0.0000	0
18/07/2007	OTH1	2007/08/02			Index Future	245.9540	245.3520	(0.245)	0.0000	0.0000	15
18/07/2007	R153	2007/08/02			Bond Future	8.9700	9.0100	0.446	0.0000	0.0000	1,451
18/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	106.0000	59.0000	(44.340)	0	0	0
18/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,390.0000	14,463.0000	8.013	0	0	0
18/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,722.0000	3,166.0000	16.312	0	0	0
18/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,241.0000	896.0000	(27.800)	0	0	0
18/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,022.0000	6,799.0000	12.903	0	0	0
18/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	3,563.0000	2,886.0000	(19.001)	0	0	0
18/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,086.0000	7,936.0000	11.995	0	0	0
18/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,905.0000	36,027.0000	3.214	0	0	0
18/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	894.0000	622.0000	(30.425)	0	0	0
18/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,231.0000	9,146.0000	11.117	0	0	0
18/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	625.0000	418.0000	(33.120)	0	0	0
18/07/2007	R153	2007/11/01			Bond Future	8.9600	9.0000	0.446	0.0000	0.0000	0
18/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,392.0000	1,223.0000	(12.141)	0	0	0

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18/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,016.0000	20,885.0000	4.342	0	0	0
18/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,259.0000	33,252.0000	3.078	0	0	0
18/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	277.0000	233.0000	(15.884)	0	0	0
18/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	654.0000	563.0000	(13.914)	0	0	0
18/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,932.0000	26,878.0000	3.648	0	0	0
18/07/2007	R153	2008/02/07			Bond Future	8.8900	8.9300	0.450	0.0000	0.0000	0
18/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,185.0000	24,924.0000	3.056	0	0	0
18/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,290.0000	4,013.0000	(6.457)	0	0	0
18/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,557.0000	20,225.0000	3.416	0	0	0
18/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,880.0000	2,674.0000	(7.153)	0	0	0
18/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,858.0000	1,712.0000	(7.858)	0	0	0
18/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	29,244.0000	30,043.0000	2.732	0	0	0
18/07/2007	R157	2007/08/02			Bond Future	8.4100	8.4500	0.476	0.0000	0.0000	11
18/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	46,553.0000	49,293.0000	5.886	0	0	57
18/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	706.0000	851.0000	20.538	0	0	0
18/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	18.0000	7.0000	(61.111)	0	0	0
18/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,450.0000	1,744.0000	20.276	0	0	0
18/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,730.0000	5,587.0000	18.118	0	0	0
18/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	24,167.0000	21,627.0000	(10.510)	0	0	0
18/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	21,217.0000	18,760.0000	(11.580)	0	0	0
18/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,033.0000	1,243.0000	20.329	0	0	0
18/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	39,913.0000	37,187.0000	(6.830)	0	0	0
18/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	10,908.0000	9,014.0000	(17.363)	0	0	0
18/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	121.0000	145.0000	19.835	0	0	0
18/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	83,278.0000	86,029.0000	3.303	0	0	0
18/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	27,195.0000	24,590.0000	(9.579)	0	0	0
18/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R157	2007/11/01			Bond Future	8.4000	8.4400	0.476	0.0000	0.0000	0
18/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	48,024.0000	50,267.0000	4.671	0	0	0
18/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	571.0000	471.0000	(17.513)	0	0	0
18/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,379.0000	2,940.0000	(12.992)	0	0	0
18/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,841.0000	66,299.0000	3.850	0	0	0
18/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,480.0000	1,256.0000	(15.135)	0	0	0

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18/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,841.0000	66,299.0000	3.850	0	0	0
18/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,480.0000	1,256.0000	(15.135)	0	0	0
18/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	80,959.0000	83,542.0000	3.191	0	0	0
18/07/2007	R157	2008/02/07			Bond Future	8.3500	8.3900	0.479	0.0000	0.0000	343
18/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,852.0000	5,354.0000	(8.510)	0	0	0
18/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	49,485.0000	51,381.0000	3.831	0	0	0
18/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	9,430.0000	8,713.0000	(7.603)	0	0	0
18/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	78,134.0000	80,421.0000	2.927	0	0	0
18/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,433.0000	3,107.0000	(9.496)	0	0	0
18/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	63,083.0000	65,198.0000	3.353	0	0	0
18/07/2007	R186	2007/08/02			Bond Future	8.1700	8.1900	0.245	0.0000	0.0000	5
18/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	204.0000	202.0000	(0.980)	0	0	0
18/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	33,396.0000	31,263.0000	(6.387)	0	0	0
18/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,441.0000	2,559.0000	4.834	0	0	0
18/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	38,094.0000	35,914.0000	(5.723)	0	0	0
18/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	42,909.0000	40,697.0000	(5.155)	0	0	0
18/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,188.0000	1,227.0000	3.283	0	0	0
18/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,738.0000	1,809.0000	4.085	0	0	0
18/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	63,015.0000	60,761.0000	(3.577)	0	0	0
18/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	16,957.0000	15,219.0000	(10.249)	0	0	0
18/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,989.0000	8,502.0000	6.421	0	0	0
18/07/2007	R186	2007/11/01			Bond Future	8.1300	8.1500	0.246	0.0000	0.0000	0
18/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,061.0000	954.0000	(10.085)	0	0	0
18/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	138,941.0000	141,082.0000	1.541	0	0	0
18/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	108,208.0000	110,221.0000	1.860	0	0	0
18/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,756.0000	2,520.0000	(8.563)	0	0	0
18/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6,241.0000	5,793.0000	(7.178)	0	0	0
18/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	80,396.0000	82,197.0000	2.240	0	0	0
18/07/2007	R186	2008/02/07			Bond Future	8.0750	8.0950	0.248	0.0000	0.0000	0
18/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	82,708.0000	84,291.0000	1.914	0	0	0
18/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	15,301.0000	14,634.0000	(4.359)	0	0	0
18/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	107,614.0000	109,408.0000	1.667	0	0	0

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18/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,172.0000	8,716.0000	(4.972)	0	0	0
18/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,942.0000	23,032.0000	(3.801)	0	0	0
18/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	61,380.0000	62,719.0000	2.181	0	0	0
18/07/2007	R196	2007/08/02			Bond Future	9.3050	9.3390	0.365	0.0000	0.0000	0
18/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,033.0000	8,514.0000	5.988	0	0	0
18/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
18/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,659.0000	12,147.0000	4.186	0	0	0
18/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,317.0000	15,805.0000	3.186	0	0	0
18/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R196	2007/11/01			Bond Future	9.1570	9.1960	0.426	0.0000	0.0000	0
18/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,607.0000	1,459.0000	(9.210)	0	0	0
18/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,608.0000	6,938.0000	4.994	0	0	0
18/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	454.0000	398.0000	(12.335)	0	0	0
18/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,646.0000	12,068.0000	3.624	0	0	0
18/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	891.0000	796.0000	(10.662)	0	0	0
18/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,981.0000	9,363.0000	4.253	0	0	0
18/07/2007	R196	2008/02/07			Bond Future	9.0070	9.0480	0.455	0.0000	0.0000	0
18/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,888.0000	3,708.0000	(4.630)	0	0	0
18/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,421.0000	6,644.0000	3.473	0	0	0
18/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,667.0000	9,949.0000	2.917	0	0	0
18/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,177.0000	2,056.0000	(5.558)	0	0	0
18/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,952.0000	8,206.0000	3.194	0	0	0
18/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,945.0000	2,796.0000	(5.059)	0	0	0
18/07/2007	R201	2007/08/02			Bond Future	8.4600	8.5000	0.473	0.0000	0.0000	0
18/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	19,109.0000	17,090.0000	(10.566)	0	0	0
18/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	763.0000	925.0000	21.232	0	0	0
18/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	29,098.0000	26,950.0000	(7.382)	0	0	0
18/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	158.0000	190.0000	20.253	0	0	0
18/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,508.0000	1,818.0000	20.557	0	0	0
18/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	14,501.0000	12,631.0000	(12.896)	0	0	0
18/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	16,756.0000	14,803.0000	(11.656)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,082.0000	1,309.0000	20.980	0	0	0
18/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,715.0000	5,552.0000	17.752	0	0	0
18/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	6,896.0000	5,552.0000	(19.490)	0	0	0
18/07/2007	R201	2007/11/01			Bond Future	8.4050	8.4450	0.476	0.0000	0.0000	0
18/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	64,735.0000	66,770.0000	3.144	0	0	0
18/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	608.0000	509.0000	(16.283)	0	0	0
18/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,282.0000	53,210.0000	3.760	0	0	0
18/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,457.0000	1,252.0000	(14.070)	0	0	0
18/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,121.0000	2,741.0000	(12.176)	0	0	0
18/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,881.0000	40,635.0000	4.511	0	0	0
18/07/2007	R201	2008/02/07			Bond Future	8.3150	8.3550	0.481	0.0000	0.0000	0
18/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,662.0000	62,462.0000	2.967	0	0	0
18/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,879.0000	50,536.0000	3.390	0	0	0
18/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,107.0000	2,822.0000	(9.173)	0	0	0
18/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,192.0000	4,764.0000	(8.243)	0	0	0
18/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	8,225.0000	7,618.0000	(7.380)	0	0	0
18/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	38,265.0000	39,744.0000	3.865	0	0	0
18/07/2007	R203	2007/08/02			Bond Future	8.3300	8.3700	0.480	0.0000	0.0000	0
18/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	14,224.0000	12,107.0000	(14.883)	0	0	0
18/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,885.0000	3,451.0000	19.619	0	0	0
18/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	25,231.0000	22,709.0000	(9.996)	0	0	0
18/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	769.0000	930.0000	20.936	0	0	0
18/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	43,767.0000	41,094.0000	(6.107)	0	0	0
18/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	50.0000	59.0000	18.000	0	0	0
18/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	28,235.0000	25,662.0000	(9.113)	0	0	0
18/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	346.0000	419.0000	21.098	0	0	0
18/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	31,284.0000	28,673.0000	(8.346)	0	0	0
18/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	528.0000	639.0000	21.023	0	0	0
18/07/2007	R203	2007/11/01			Bond Future	8.2800	8.3200	0.483	0.0000	0.0000	0
18/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,164.0000	1,856.0000	(14.233)	0	0	0
18/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	55,779.0000	58,123.0000	4.202	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2007	R203	2008/02/07			Bond Future	8.2100	8.2500	0.487	0.0000	0.0000	0
18/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,411.0000	6,802.0000	(8.218)	0	0	0
18/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	55,437.0000	57,449.0000	3.629	0	0	0
18/07/2007	R204	2007/08/02			Bond Future	8.3200	8.3600	0.481	0.0000	0.0000	0
18/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,304.0000	1,512.0000	15.951	0	0	0
18/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	31,055.0000	28,349.0000	(8.714)	0	0	0
18/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	27,981.0000	25,334.0000	(9.460)	0	0	0
18/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	940.0000	1,090.0000	15.957	0	0	0
18/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	140.0000	159.0000	13.571	0	0	0
18/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	666.0000	771.0000	15.766	0	0	0
18/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	47,192.0000	44,356.0000	(6.009)	0	0	0
18/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	34,201.0000	31,451.0000	(8.041)	0	0	0
18/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,065.0000	4,674.0000	14.982	0	0	0
18/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	16,824.0000	14,579.0000	(13.344)	0	0	0
18/07/2007	R204	2007/11/01			Bond Future	8.2750	8.3150	0.483	0.0000	0.0000	0
18/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	63,070.0000	65,315.0000	3.560	0	0	0
18/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,035.0000	5,450.0000	(9.693)	0	0	0
18/07/2007	R204	2008/02/07			Bond Future	8.2600	8.3000	0.484	0.0000	0.0000	0
18/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,073.0000	12,268.0000	(6.158)	0	0	0
18/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	68,179.0000	70,166.0000	2.914	0	0	0
18/07/2007	R206	2007/08/02			Bond Future	8.4600	8.5000	0.473	0.0000	0.0000	0
18/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
18/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	11,182.0000	12,681.0000	13.405	0	0	0
18/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	110.0000	55.0000	(50.000)	0	0	0
18/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	34,436.0000	36,328.0000	5.494	0	0	0
18/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	22,245.0000	24,086.0000	8.276	0	0	0
18/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,154.0000	758.0000	(34.315)	0	0	0
18/07/2007	R206	2007/11/01			Bond Future	8.3950	8.4350	0.476	0.0000	0.0000	0
18/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,467.0000	2,153.0000	(12.728)	0	0	0
18/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,902.0000	34,437.0000	4.665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2007	R206	2008/02/07			Bond Future	8.2850	8.3250	0.483	0.0000	0.0000	0
18/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,998.0000	6,469.0000	(7.559)	0	0	0
18/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,476.0000	32,747.0000	4.038	0	0	0
18/07/2007	R207	2007/08/02			Bond Future	8.2700	8.3100	0.484	0.0000	0.0000	61
18/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
18/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	58.0000	76.0000	31.034	0	0	0
18/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,356.0000	1,725.0000	27.212	0	0	0
18/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	193.0000	252.0000	30.570	0	0	0
18/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	17,875.0000	15,342.0000	(14.171)	0	0	0
18/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	34,133.0000	31,265.0000	(8.402)	0	0	0
18/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	108.0000	142.0000	31.481	0	0	0
18/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	37,530.0000	34,646.0000	(7.685)	0	0	0
18/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	30,754.0000	27,911.0000	(9.244)	0	0	0
18/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	51,080.0000	48,179.0000	(5.679)	0	0	0
18/07/2007	R207	2007/11/01			Bond Future	8.2250	8.2650	0.486	0.0000	0.0000	0
18/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,471.0000	2,113.0000	(14.488)	0	0	0
18/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	56,904.0000	59,430.0000	4.439	0	0	0
18/07/2007	R207	2008/02/07			Bond Future	8.1600	8.2000	0.490	0.0000	0.0000	0
18/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	56,523.0000	58,732.0000	3.908	0	0	0
18/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,448.0000	6,788.0000	(8.861)	0	0	0
18/07/2007	R209	2007/08/02			Bond Future	7.9300	7.9200	(0.126)	0.0000	0.0000	633
18/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	126,029.0000	125,078.0000	(0.755)	0	0	0
18/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	96,823.0000	95,872.0000	(0.982)	0	0	0
18/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
18/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	69,044.0000	68,092.0000	(1.379)	0	0	0
18/07/2007	R209	2007/11/01			Bond Future	7.8950	7.8850	(0.127)	0.0000	0.0000	0
18/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,427.0000	1,454.0000	1.892	0	0	0
18/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	94,728.0000	93,799.0000	(0.981)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2007	R209 2008/02/07			Bond Future	7.8450	7.8350	(0.127)	0.0000	0.0000	0
18/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	94,521.0000	93,663.0000	(0.908)	0	0	0
18/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	6,209.0000	6,313.0000	1.675	0	0	0
18/07/2007	TRT1 2007/08/02			Index Future	248.6890	248.1450	(0.219)	0.0000	0.0000	500
Grand Total:										19,100