



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 31/07/2007

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
31/07/2007	\$ / R 2007/09/17			Currency Future	7.1976	7.1563	(0.574)	7.1800	7.1400	2,220
31/07/2007	\$ / R 2007/12/14			Currency Future	7.2912	7.2491	(0.577)	7.2600	7.2500	16,185
31/07/2007	\$ / R 2008/03/17			Currency Future	7.3906	7.3473	(0.586)	0.0000	0.0000	4,601
31/07/2007	ALBI 2007/08/02			Index Future	248.6560	248.6960	0.016	0.0000	0.0000	0
31/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
31/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	53,440.0000	53,040.0000	(0.749)	0	0	0
31/07/2007	ALBI 2007/11/01			Index Future	254.8290	254.8890	0.024	0.0000	0.0000	0
31/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,820.0000	21,419.0000	(1.838)	0	0	0
31/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	30,110.0000	30,309.0000	0.661	0	0	0
31/07/2007	ALBI 2008/02/07			Index Future	261.8550	261.9020	0.018	0.0000	0.0000	0
31/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	89,023.0000	89,333.0000	0.348	0	0	0
31/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,473.0000	10,313.0000	(1.528)	0	0	0
31/07/2007	CRD1 2007/08/02			Index Future	107.1190	107.0970	(0.021)	0.0000	0.0000	10
31/07/2007	CRD1 2007/11/01			Index Future	109.5640	109.5410	(0.021)	0.0000	0.0000	0
31/07/2007	CRD1 2008/02/07			Index Future	113.9300	113.9610	0.027	0.0000	0.0000	0
31/07/2007	GOVI 2007/08/02			jGovi	249.8030	249.7450	(0.023)	0.0000	0.0000	0

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31/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	93,030.0000	92,450.0000	(0.623)	0	0	0
31/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
31/07/2007	GOVI	2007/11/01			jGovi	255.5035	255.4430	(0.024)	0.0000	0.0000	118
31/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	95,613.0000	96,179.0000	0.592	0	0	0
31/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	648.0000	609.0000	(6.019)	0	0	0
31/07/2007	GOVI	2008/02/07			jGovi	261.9645	262.1660	0.077	0.0000	0.0000	60
31/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	16,916.0000	17,553.0000	3.766	0	0	0
31/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	47,271.0000	45,893.0000	(2.915)	0	0	0
31/07/2007	GOVI	2008/05/02			jGovi	268.3580	268.3840	0.010	0.0000	0.0000	0
31/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	27,689.0000	27,522.0000	(0.603)	0	0	0
31/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	71,269.0000	71,362.0000	0.130	0	0	0
31/07/2007	ILBI	2007/08/02			Index Future	277.3480	277.1610	(0.067)	0.0000	0.0000	0
31/07/2007	ILBI	2007/11/01			Index Future	284.2340	284.0630	(0.060)	0.0000	0.0000	0
31/07/2007	ILBI	2008/02/07			Index Future	292.0700	291.8790	(0.065)	0.0000	0.0000	0
31/07/2007	J153	2010/08/31			jSwap	10.0320	9.9820	(0.498)	0.0000	0.0000	0
31/07/2007	J157	2015/09/15			jSwap	9.6200	9.6000	(0.208)	0.0000	0.0000	0
31/07/2007	J186	2026/12/21			jSwap	8.8720	8.8450	(0.304)	0.0000	0.0000	0
31/07/2007	J201	2014/12/22			jSwap	9.7120	9.6870	(0.257)	0.0000	0.0000	0
31/07/2007	J203	2017/09/15			jSwap	9.4450	9.4390	(0.064)	0.0000	0.0000	0
31/07/2007	J204	2018/12/21			jSwap	9.3630	9.3500	(0.139)	0.0000	0.0000	0
31/07/2007	J207	2020/01/15			jSwap	9.2850	9.2670	(0.194)	0.0000	0.0000	0

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31/07/2007	JBAR	2005/12/21			jBar	9.8750	9.9130	0.385	0.0000	0.0000	0
31/07/2007	JFRA	2007/08/02			jFra	9.9050	9.9320	0.273	0.0000	0.0000	0
31/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,851.0000	5,917.0000	1.128	0	0	0
31/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/07/2007	JFRA	2007/08/23			jFra	10.0820	10.1120	0.298	0.0000	0.0000	0
31/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	90.0000	75.0000	(16.667)	0	0	0
31/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	975.0000	1,017.0000	4.308	0	0	0
31/07/2007	JFRA	2007/11/01			jFra	10.2730	10.2560	(0.165)	0.0000	0.0000	0
31/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,246.0000	7,201.0000	(0.621)	0	0	0
31/07/2007	JFRA	2008/02/07			jFra	10.3470	10.3220	(0.242)	0.0000	0.0000	0
31/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,202.0000	11,192.0000	(0.089)	0	0	0
31/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,163.0000	18,091.0000	(0.396)	0	0	0
31/07/2007	JFRA	2008/05/02			jFra	10.3990	10.3390	(0.577)	0.0000	0.0000	0
31/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,563.0000	17,455.0000	(0.615)	0	0	0
31/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,183.0000	17,231.0000	0.279	0	0	0
31/07/2007	JFRA	2008/08/07			jFra	10.2360	10.2330	(0.029)	0.0000	0.0000	0
31/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,207.0000	20,184.0000	(0.114)	0	0	0
31/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,173.0000	20,142.0000	(0.154)	0	0	0
31/07/2007	JFRA	2008/11/06			jFra	10.1510	10.1440	(0.069)	0.0000	0.0000	0
31/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,635.0000	22,619.0000	(0.071)	0	0	0
31/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,394.0000	22,362.0000	(0.143)	0	0	0
31/07/2007	JN02	2007/08/02			jNote	10.1660	10.1450	(0.207)	0.0000	0.0000	0
31/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,485.0000	16,109.0000	(2.281)	0	0	0
31/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2007	JN02	2007/11/01			jNote	10.1710	10.1260	(0.442)	0.0000	0.0000	0
31/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,877.0000	23,203.0000	(2.823)	0	0	0

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31/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,816.0000	2,946.0000	4.616	0	0	0
31/07/2007	JN02	2008/02/07			jNote	10.1140	10.0530	(0.603)	0.0000	0.0000	0
31/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,526.0000	6,819.0000	4.490	0	0	0
31/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,399.0000	25,612.0000	(2.981)	0	0	0
31/07/2007	JN02	2008/05/02			jNote	10.0430	9.9680	(0.747)	0.0000	0.0000	0
31/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,560.0000	17,844.0000	(3.858)	0	0	0
31/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,202.0000	16,836.0000	3.913	0	0	0
31/07/2007	JN05	2007/08/02			jNote	9.8410	9.8140	(0.274)	0.0000	0.0000	0
31/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	23,052.0000	22,017.0000	(4.490)	0	0	0
31/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2007	JN05	2007/11/01			jNote	9.8090	9.7780	(0.316)	0.0000	0.0000	0
31/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,227.0000	1,331.0000	8.476	0	0	0
31/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	32,789.0000	31,715.0000	(3.275)	0	0	0
31/07/2007	JN05	2008/02/07			jNote	9.7440	9.7150	(0.298)	0.0000	0.0000	0
31/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,261.0000	32,370.0000	(2.679)	0	0	0
31/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,194.0000	4,407.0000	5.079	0	0	0
31/07/2007	JN05	2008/05/02			jNote	9.6800	9.6520	(0.289)	0.0000	0.0000	0
31/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,903.0000	21,258.0000	(2.945)	0	0	0
31/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,368.0000	13,811.0000	3.314	0	0	0
31/07/2007	JN10	2007/08/02			jNote	9.3500	9.3450	(0.053)	0.0000	0.0000	0
31/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	22,321.0000	22,017.0000	(1.362)	0	0	0
31/07/2007	JN10	2007/11/01			jNote	9.3080	9.3010	(0.075)	0.0000	0.0000	0
31/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	22,782.0000	22,407.0000	(1.646)	0	0	0
31/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,112.0000	3,168.0000	1.799	0	0	0
31/07/2007	JN10	2008/02/07			jNote	9.2470	9.2400	(0.076)	0.0000	0.0000	0
31/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	23,613.0000	23,290.0000	(1.368)	0	0	0

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31/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	7,815.0000	7,929.0000	1.459	0	0	0
31/07/2007	JN10	2008/05/02			jNote	9.1890	9.1810	(0.087)	0.0000	0.0000	0
31/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	24,864.0000	24,525.0000	(1.363)	0	0	0
31/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	11,328.0000	11,493.0000	1.457	0	0	0
31/07/2007	JROD	2007/07/31			jRod	8.9550	8.9552	0.002	0.0000	0.0000	0
31/07/2007	JROD	2007/08/31			jRod	9.2290	9.2300	0.011	0.0000	0.0000	0
31/07/2007	JROD	2007/09/28			jRod	9.5130	9.5260	0.137	0.0000	0.0000	0
31/07/2007	JROD	2007/10/31			jRod	9.4150	9.9130	5.289	0.0000	0.0000	0
31/07/2007	JROD	2007/11/30			jRod	9.6890	9.7020	0.134	0.0000	0.0000	0
31/07/2007	JROD	2007/12/31			jRod	9.9010	9.9070	0.061	0.0000	0.0000	0
31/07/2007	JROD	2008/01/31			jRod	9.7120	10.1020	4.016	0.0000	0.0000	0
31/07/2007	JROD	2008/02/29			jRod	9.9060	9.9010	(0.050)	0.0000	0.0000	0
31/07/2007	JROD	2008/03/31			jRod	10.0700	10.0630	(0.070)	0.0000	0.0000	0
31/07/2007	OTH1	2007/08/02			Index Future	244.0350	244.0700	0.014	0.0000	0.0000	15
31/07/2007	OTH1	2007/11/01			Index Future	249.6040	249.6390	0.014	0.0000	0.0000	0
31/07/2007	OTH1	2008/02/07			Index Future	256.9040	257.0130	0.042	0.0000	0.0000	0
31/07/2007	R153	2007/08/02			Bond Future	9.2500	9.2500	-	0.0000	0.0000	1,274
31/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	24.0000	5.0000	(79.167)	0	0	0
31/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	7,001.0000	6,982.0000	(0.271)	0	0	0
31/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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31/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	42,723.0000	42,723.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	14,011.0000	14,011.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	12,600.0000	12,600.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	21,102.0000	21,102.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	15,424.0000	15,424.0000	-	0	0	0
31/07/2007	R153	2007/11/01			Bond Future	9.2650	9.2650	-	0.0000	0.0000	177
31/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	408.0000	398.0000	(2.451)	0	0	0
31/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	26,910.0000	26,900.0000	(0.037)	0	0	0
31/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,310.0000	33,305.0000	(0.015)	0	0	0
31/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	39,912.0000	39,910.0000	(0.005)	0	0	0
31/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	154.0000	149.0000	(3.247)	0	0	0
31/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	51.0000	49.0000	(3.922)	0	0	0
31/07/2007	R153	2008/02/07			Bond Future	9.2450	9.2450	-	0.0000	0.0000	0
31/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,193.0000	2,177.0000	(0.730)	0	0	0
31/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,811.0000	25,795.0000	(0.062)	0	0	0
31/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,363.0000	1,351.0000	(0.880)	0	0	0
31/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	31,020.0000	31,007.0000	(0.042)	0	0	0
31/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	810.0000	801.0000	(1.111)	0	0	0
31/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,547.0000	36,539.0000	(0.022)	0	0	0
31/07/2007	R153	2008/05/02			Bond Future	9.1300	9.1300	-	0.0000	0.0000	0
31/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,855.0000	8,836.0000	(0.215)	0	0	0
31/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,656.0000	11,638.0000	(0.154)	0	0	0
31/07/2007	R157	2007/08/02			Bond Future	8.5600	8.5700	0.117	0.0000	0.0000	0
31/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	1,558.0000	888.0000	(43.004)	0	0	0
31/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,655.0000	5,666.0000	0.195	0	0	0
31/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	74.0000	23.0000	(68.919)	0	0	0
31/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	13,065.0000	12,269.0000	(6.093)	0	0	0
31/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	16,288.0000	15,556.0000	(4.494)	0	0	0
31/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	206.0000	91.0000	(55.825)	0	0	0

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31/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	495.0000	290.0000	(41.414)	0	0	0
31/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	29,518.0000	28,837.0000	(2.307)	0	0	0
31/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	56,810.0000	57,491.0000	1.199	0	0	35
31/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	93,553.0000	94,234.0000	0.728	0	0	0
31/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	9,987.0000	9,101.0000	(8.872)	0	0	0
31/07/2007	R157	2007/11/01			Bond Future	8.5550	8.5650	0.117	0.0000	0.0000	261
31/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	56,600.0000	57,173.0000	1.012	0	0	0
31/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,306.0000	73,929.0000	0.850	0	0	0
31/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,603.0000	1,512.0000	(5.677)	0	0	0
31/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	594.0000	552.0000	(7.071)	0	0	0
31/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,306.0000	73,929.0000	0.850	0	0	0
31/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	189.0000	173.0000	(8.466)	0	0	0
31/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	90,930.0000	91,578.0000	0.713	0	0	0
31/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	594.0000	552.0000	(7.071)	0	0	0
31/07/2007	R157	2008/02/07			Bond Future	8.5350	8.5450	0.117	0.0000	0.0000	343
31/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,099.0000	5,933.0000	(2.722)	0	0	0
31/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	72,811.0000	73,345.0000	0.733	0	0	0
31/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,553.0000	3,442.0000	(3.124)	0	0	0
31/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,180.0000	58,660.0000	0.825	0	0	0
31/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,944.0000	1,874.0000	(3.601)	0	0	0
31/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,672.0000	89,248.0000	0.650	0	0	0
31/07/2007	R157	2008/05/02			Bond Future	8.4800	8.4900	0.118	0.0000	0.0000	0
31/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	23,198.0000	23,461.0000	1.134	0	0	0
31/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	24,461.0000	24,092.0000	(1.509)	0	0	0
31/07/2007	R186	2007/08/02			Bond Future	8.2700	8.2800	0.121	0.0000	0.0000	5
31/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	376.0000	175.0000	(53.457)	0	0	0
31/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	20,136.0000	18,825.0000	(6.511)	0	0	0
31/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	30,571.0000	29,425.0000	(3.749)	0	0	0
31/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	25,302.0000	24,098.0000	(4.759)	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
31/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	140.0000	46.0000	(67.143)	0	0	0
31/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	44.0000	10.0000	(77.273)	0	0	0
31/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	51,617.0000	50,506.0000	(2.152)	0	0	0
31/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	4,111.0000	2,741.0000	(33.325)	0	0	0
31/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,337.0000	6,079.0000	(4.071)	0	0	0
31/07/2007	R186	2007/11/01			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
31/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,415.0000	1,323.0000	(6.502)	0	0	0
31/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	464.0000	427.0000	(7.974)	0	0	0
31/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	149,526.0000	150,599.0000	0.718	0	0	0
31/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	118,050.0000	119,067.0000	0.861	0	0	0
31/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	89,008.0000	89,924.0000	1.029	0	0	0
31/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,670.0000	3,477.0000	(5.259)	0	0	0
31/07/2007	R186	2008/02/07			Bond Future	8.1800	8.1900	0.122	0.0000	0.0000	0
31/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	90,615.0000	91,410.0000	0.877	0	0	0
31/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	6,539.0000	6,331.0000	(3.181)	0	0	0
31/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	116,721.0000	117,622.0000	0.772	0	0	0
31/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	11,467.0000	11,154.0000	(2.730)	0	0	0
31/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	67,922.0000	68,593.0000	0.988	0	0	0
31/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,744.0000	18,306.0000	(2.337)	0	0	0
31/07/2007	R186	2008/05/02			Bond Future	8.1200	8.1300	0.123	0.0000	0.0000	0
31/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	36,446.0000	35,853.0000	(1.627)	0	0	0
31/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	49,899.0000	50,417.0000	1.038	0	0	0
31/07/2007	R196	2007/08/02			Bond Future	9.5400	9.5350	(0.052)	0.0000	0.0000	0
31/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	11,388.0000	11,316.0000	(0.632)	0	0	0
31/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	15,028.0000	14,956.0000	(0.479)	0	0	0
31/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	18,686.0000	18,614.0000	(0.385)	0	0	0
31/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R196	2007/11/01			Bond Future	9.4430	9.4300	(0.138)	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
31/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,169.0000	9,025.0000	(1.571)	0	0	0
31/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	675.0000	689.0000	2.074	0	0	0
31/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	318.0000	324.0000	1.887	0	0	0
31/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,821.0000	14,665.0000	(1.053)	0	0	0
31/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	135.0000	137.0000	1.481	0	0	0
31/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,901.0000	11,749.0000	(1.277)	0	0	0
31/07/2007	R196	2008/02/07			Bond Future	9.3260	9.3150	(0.118)	0.0000	0.0000	0
31/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,230.0000	8,145.0000	(1.033)	0	0	0
31/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,998.0000	9,908.0000	(0.900)	0	0	0
31/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,565.0000	2,589.0000	0.936	0	0	0
31/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,933.0000	11,837.0000	(0.804)	0	0	0
31/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,312.0000	1,324.0000	0.915	0	0	0
31/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,860.0000	1,878.0000	0.968	0	0	0
31/07/2007	R196	2008/05/02			Bond Future	9.2190	9.2120	(0.076)	0.0000	0.0000	0
31/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,036.0000	4,999.0000	(0.735)	0	0	0
31/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,340.0000	3,357.0000	0.509	0	0	0
31/07/2007	R201	2007/08/02			Bond Future	8.6100	8.6100	-	0.0000	0.0000	0
31/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	149.0000	49.0000	(67.114)	0	0	0
31/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	20,796.0000	20,795.0000	(0.005)	0	0	0
31/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	367.0000	169.0000	(53.951)	0	0	0
31/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	10,348.0000	10,249.0000	(0.957)	0	0	0
31/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	7,895.0000	7,697.0000	(2.508)	0	0	0
31/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	556.0000	298.0000	(46.403)	0	0	0
31/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,522.0000	6,263.0000	(3.971)	0	0	0
31/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	5,653.0000	5,330.0000	(5.714)	0	0	0
31/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	805.0000	482.0000	(40.124)	0	0	0
31/07/2007	R201	2007/11/01			Bond Future	8.5600	8.5600	-	0.0000	0.0000	91
31/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	219.0000	211.0000	(3.653)	0	0	0
31/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	58,686.0000	58,669.0000	(0.029)	0	0	0
31/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	45,552.0000	45,521.0000	(0.068)	0	0	0
31/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	72,583.0000	72,575.0000	(0.011)	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
31/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	624.0000	607.0000	(2.724)	0	0	0
31/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,555.0000	1,524.0000	(1.994)	0	0	0
31/07/2007	R201	2008/02/07			Bond Future	8.4850	8.4850	-	0.0000	0.0000	0
31/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,862.0000	1,843.0000	(1.020)	0	0	0
31/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	55,828.0000	55,800.0000	(0.050)	0	0	0
31/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,314.0000	3,287.0000	(0.815)	0	0	0
31/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	44,427.0000	44,392.0000	(0.079)	0	0	0
31/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,560.0000	5,524.0000	(0.647)	0	0	0
31/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	68,244.0000	68,224.0000	(0.029)	0	0	0
31/07/2007	R201	2008/05/02			Bond Future	8.3900	8.3900	-	0.0000	0.0000	0
31/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	21,962.0000	21,928.0000	(0.155)	0	0	0
31/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,413.0000	16,379.0000	(0.207)	0	0	0
31/07/2007	R203	2007/08/02			Bond Future	8.4900	8.4900	-	0.0000	0.0000	0
31/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	17,075.0000	17,039.0000	(0.211)	0	0	0
31/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	44.0000	8.0000	(81.818)	0	0	0
31/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	13.0000	1.0000	(92.308)	0	0	0
31/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	3,433.0000	2,868.0000	(16.458)	0	0	0
31/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,770.0000	2,206.0000	(20.361)	0	0	0
31/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	13,913.0000	13,823.0000	(0.647)	0	0	0
31/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	33,041.0000	33,041.0000	-	0	0	0
31/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	128.0000	37.0000	(71.094)	0	0	0
31/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	20,274.0000	20,262.0000	(0.059)	0	0	0
31/07/2007	R203	2007/11/01			Bond Future	8.4450	8.4450	-	0.0000	0.0000	0
31/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	898.0000	875.0000	(2.561)	0	0	0
31/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	65,395.0000	65,372.0000	(0.035)	0	0	0
31/07/2007	R203	2008/02/07			Bond Future	8.3950	8.3950	-	0.0000	0.0000	0
31/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,608.0000	4,572.0000	(0.781)	0	0	0
31/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,678.0000	64,642.0000	(0.056)	0	0	0
31/07/2007	R203	2008/05/02			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0

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31/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,262.0000	25,220.0000	(0.166)	0	0	0
31/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,052.0000	22,009.0000	(0.195)	0	0	0
31/07/2007	R204	2007/08/02			Bond Future	8.4800	8.4800	-	0.0000	0.0000	0
31/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	36.0000	6.0000	(83.333)	0	0	0
31/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	4,640.0000	3,934.0000	(15.216)	0	0	0
31/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	35,699.0000	35,699.0000	-	0	0	0
31/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,233.0000	2,527.0000	(21.837)	0	0	0
31/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	22,217.0000	22,187.0000	(0.135)	0	0	0
31/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	236.0000	80.0000	(66.102)	0	0	0
31/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	18,858.0000	18,784.0000	(0.392)	0	0	0
31/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	97.0000	23.0000	(76.289)	0	0	0
31/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	15,560.0000	15,404.0000	(1.003)	0	0	0
31/07/2007	R204	2007/11/01			Bond Future	8.4400	8.4400	-	0.0000	0.0000	0
31/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,346.0000	3,285.0000	(1.823)	0	0	0
31/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	71,983.0000	71,923.0000	(0.083)	0	0	0
31/07/2007	R204	2008/02/07			Bond Future	8.3800	8.3800	-	0.0000	0.0000	0
31/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	73,597.0000	73,535.0000	(0.084)	0	0	0
31/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,146.0000	10,084.0000	(0.611)	0	0	0
31/07/2007	R204	2008/05/02			Bond Future	8.3100	8.3100	-	0.0000	0.0000	0
31/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,447.0000	27,401.0000	(0.168)	0	0	0
31/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	23,314.0000	23,268.0000	(0.197)	0	0	0
31/07/2007	R206	2007/08/02			Bond Future	8.6100	8.6100	-	0.0000	0.0000	0
31/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	29,219.0000	29,219.0000	-	0	0	0
31/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	41,515.0000	41,515.0000	-	0	0	0
31/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	17,111.0000	17,111.0000	-	0	0	0
31/07/2007	R206	2007/11/01			Bond Future	8.5500	8.5500	-	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
31/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,191.0000	1,166.0000	(2.099)	0	0	0
31/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	38,766.0000	38,742.0000	(0.062)	0	0	0
31/07/2007	R206	2008/02/07			Bond Future	8.4700	8.4700	-	0.0000	0.0000	0
31/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,548.0000	4,519.0000	(0.638)	0	0	0
31/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	37,317.0000	37,287.0000	(0.080)	0	0	0
31/07/2007	R206	2008/05/02			Bond Future	8.3700	8.3700	-	0.0000	0.0000	0
31/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,476.0000	19,446.0000	(0.154)	0	0	0
31/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,239.0000	14,209.0000	(0.211)	0	0	0
31/07/2007	R207	2007/08/02			Bond Future	8.4300	8.4300	-	0.0000	0.0000	61
31/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	5,987.0000	5,605.0000	(6.380)	0	0	0
31/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	39,542.0000	39,542.0000	-	0	0	0
31/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,002.0000	620.0000	(38.124)	0	0	0
31/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	22,492.0000	22,491.0000	(0.004)	0	0	0
31/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
31/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	25,937.0000	25,937.0000	-	0	0	0
31/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	19,034.0000	19,027.0000	(0.037)	0	0	0
31/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R207	2007/11/01			Bond Future	8.3900	8.3900	-	0.0000	0.0000	0
31/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,017.0000	992.0000	(2.458)	0	0	0
31/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	67,272.0000	67,247.0000	(0.037)	0	0	0
31/07/2007	R207	2008/02/07			Bond Future	8.3300	8.3300	-	0.0000	0.0000	0
31/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,633.0000	4,596.0000	(0.799)	0	0	0
31/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	65,818.0000	65,781.0000	(0.056)	0	0	0
31/07/2007	R207	2008/05/02			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
31/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,184.0000	25,137.0000	(0.187)	0	0	0
31/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	26,591.0000	26,544.0000	(0.177)	0	0	0
31/07/2007	R209	2007/08/02			Bond Future	7.9700	7.9500	(0.251)	0.0000	0.0000	635

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
31/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	100,608.0000	98,719.0000	(1.878)	0	0	0
31/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	72,821.0000	70,932.0000	(2.594)	0	0	0
31/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	129,814.0000	127,925.0000	(1.455)	0	0	0
31/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2007	R209	2007/11/01			Bond Future	7.9350	7.9150	(0.252)	0.0000	0.0000	0
31/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	867.0000	923.0000	6.459	0	0	0
31/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	97,972.0000	96,130.0000	(1.880)	0	0	0
31/07/2007	R209	2008/02/07			Bond Future	7.8900	7.8700	(0.253)	0.0000	0.0000	0
31/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,000.0000	5,218.0000	4.360	0	0	0
31/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	97,625.0000	95,931.0000	(1.735)	0	0	0
31/07/2007	R209	2008/05/02			Bond Future	7.8350	7.8150	(0.255)	0.0000	0.0000	0
31/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	41,484.0000	40,436.0000	(2.526)	0	0	0
31/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	33,236.0000	34,116.0000	2.648	0	0	0
31/07/2007	TRT1	2007/08/02			Index Future	246.7760	246.7220	(0.022)	0.0000	0.0000	500
31/07/2007	TRT1	2007/11/01			Index Future	252.4080	252.3510	(0.023)	0.0000	0.0000	0
31/07/2007	TRT1	2008/02/07			Index Future	259.8480	259.8860	0.015	0.0000	0.0000	0
<b>Grand Total:</b>											<b>26,591</b>