



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/07/2007

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
16/07/2007	\$ / R 2007/09/17			Currency Future	7.0259	7.0219	(0.057)	0.0000	0.0000	1,930
16/07/2007	\$ / R 2007/12/14			Currency Future	7.1125	7.1088	(0.052)	0.0000	0.0000	8,085
16/07/2007	\$ / R 2008/03/17			Currency Future	7.2007	7.1970	(0.051)	0.0000	0.0000	3,275
16/07/2007	ALBI 2007/08/02			Index Future	251.0110	251.1510	0.056	0.0000	0.0000	0
16/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,409.0000	2,081.0000	(13.616)	0	0	0
16/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	32,299.0000	30,571.0000	(5.350)	0	0	0
16/07/2007	ALBI 2007/11/01			Index Future	257.2270	257.3790	0.059	0.0000	0.0000	0
16/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,878.0000	14,059.0000	(5.505)	0	0	0
16/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	47,148.0000	47,849.0000	1.487	0	0	0
16/07/2007	ALBI 2008/02/07			Index Future	264.2670	264.4140	0.056	0.0000	0.0000	0
16/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	110,126.0000	111,229.0000	1.002	0	0	0
16/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,456.0000	7,089.0000	(4.922)	0	0	0
16/07/2007	CRD1 2007/08/02			Index Future	107.8830	108.0350	0.141	0.0000	0.0000	10
16/07/2007	GOVI 2007/08/02			jGovi	251.8830	252.2920	0.162	0.0000	0.0000	0
16/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
16/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	113,830.0000	117,920.0000	3.593	0	0	0
16/07/2007	GOVI 2007/11/01			jGovi	257.6360	258.0535	0.162	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
16/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,478.0000	2,768.0000	11.703	0	0	0
16/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	76,118.0000	72,233.0000	(5.104)	0	0	0
16/07/2007	GOVI	2008/02/07			jGovi	264.1530	264.5810	0.162	0.0000	0.0000	55
16/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,487.0000	33,010.0000	(6.980)	0	0	0
16/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	27,017.0000	28,820.0000	6.674	0	0	0
16/07/2007	ILBI	2007/08/02			Index Future	276.0410	276.0950	0.020	0.0000	0.0000	0
16/07/2007	J153	2010/08/31			jSwap	9.7650	9.7650	-	0.0000	0.0000	0
16/07/2007	J157	2015/09/15			jSwap	9.3210	9.3170	(0.043)	0.0000	0.0000	0
16/07/2007	J186	2026/12/21			jSwap	8.5630	8.5550	(0.093)	0.0000	0.0000	0
16/07/2007	J201	2014/12/22			jSwap	9.3850	9.3820	(0.032)	0.0000	0.0000	0
16/07/2007	J203	2017/09/15			jSwap	9.1660	9.1660	-	0.0000	0.0000	0
16/07/2007	J204	2018/12/21			jSwap	9.0730	9.0670	(0.066)	0.0000	0.0000	0
16/07/2007	J207	2020/01/15			jSwap	9.0130	8.9810	(0.355)	0.0000	0.0000	0
16/07/2007	JBAR	2005/12/21			jBar	0.0000	9.8670	100.000	0.0000	0.0000	0
16/07/2007	JFRA	2007/08/02			jFra	9.9330	9.9400	0.070	0.0000	0.0000	0
16/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,919.0000	5,936.0000	0.287	0	0	0
16/07/2007	JFRA	2007/08/23			jFra	9.9270	9.9530	0.262	0.0000	0.0000	0
16/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	986.0000	995.0000	0.913	0	0	0
16/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	197.0000	174.0000	(11.675)	0	0	0
16/07/2007	JFRA	2007/11/01			jFra	10.1650	10.1580	(0.069)	0.0000	0.0000	0
16/07/2007	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
16/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,966.0000	6,947.0000	(0.273)	0	0	0
16/07/2007	JFRA	2008/02/07			jFra	10.1830	10.1810	(0.020)	0.0000	0.0000	0
16/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,534.0000	18,425.0000	(0.588)	0	0	0
16/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,003.0000	11,898.0000	(0.875)	0	0	0
16/07/2007	JN02	2007/08/02			jNote	9.9680	9.9640	(0.040)	0.0000	0.0000	0
16/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	778.0000	601.0000	(22.751)	0	0	0
16/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,719.0000	13,471.0000	(1.808)	0	0	0
16/07/2007	JN02	2007/11/01			jNote	9.9090	9.9070	(0.020)	0.0000	0.0000	0
16/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,004.0000	20,855.0000	(0.709)	0	0	0
16/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,619.0000	4,504.0000	(2.490)	0	0	0
16/07/2007	JN02	2008/02/07			jNote	9.8020	9.8010	(0.010)	0.0000	0.0000	0
16/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,238.0000	23,127.0000	(0.478)	0	0	0
16/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,891.0000	8,797.0000	(1.057)	0	0	0
16/07/2007	JN05	2007/08/02			jNote	9.4960	9.5000	0.042	0.0000	0.0000	0
16/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,989.0000	10,867.0000	(1.110)	0	0	0
16/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,329.0000	1,051.0000	(20.918)	0	0	0
16/07/2007	JN05	2007/11/01			jNote	9.4410	9.4430	0.021	0.0000	0.0000	0
16/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,358.0000	4,216.0000	(3.258)	0	0	0
16/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	21,697.0000	21,633.0000	(0.295)	0	0	0
16/07/2007	JN05	2008/02/07			jNote	9.3610	9.3640	0.032	0.0000	0.0000	0
16/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,159.0000	23,134.0000	(0.108)	0	0	0
16/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,936.0000	8,793.0000	(1.600)	0	0	0
16/07/2007	JN10	2007/08/02			jNote	9.0630	9.0640	0.011	0.0000	0.0000	0
16/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	2,905.0000	2,542.0000	(12.496)	0	0	0
16/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,974.0000	6,675.0000	(4.287)	0	0	0
16/07/2007	JN10	2007/11/01			jNote	9.0100	9.0100	-	0.0000	0.0000	0
16/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	11,322.0000	11,172.0000	(1.325)	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
16/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	10,677.0000	10,527.0000	(1.405)	0	0	0
16/07/2007	JN10	2008/02/07			jNote	8.9440	8.9430	(0.011)	0.0000	0.0000	0
16/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	17,008.0000	16,935.0000	(0.429)	0	0	0
16/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,372.0000	13,234.0000	(1.032)	0	0	0
16/07/2007	JROD	2007/07/31			jRod	8.9840	8.9760	(0.089)	0.0000	0.0000	0
16/07/2007	JROD	2007/08/31			jRod	9.3520	9.3320	(0.214)	0.0000	0.0000	0
16/07/2007	JROD	2007/09/28			jRod	9.6860	9.6620	(0.248)	0.0000	0.0000	0
16/07/2007	JROD	2007/10/31			jRod	9.5030	9.4910	(0.126)	0.0000	0.0000	0
16/07/2007	JROD	2007/11/30			jRod	9.7660	9.7540	(0.123)	0.0000	0.0000	0
16/07/2007	JROD	2007/12/31			jRod	9.9610	9.9480	(0.131)	0.0000	0.0000	0
16/07/2007	OTH1	2007/08/02			Index Future	246.0560	246.2810	0.091	0.0000	0.0000	15
16/07/2007	R153	2007/08/02			Bond Future	8.9500	8.9400	(0.112)	0.0000	0.0000	1,451
16/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	4,240.0000	4,133.0000	(2.524)	0	0	0
16/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,944.0000	12,606.0000	(2.611)	0	0	0
16/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,838.0000	2,451.0000	(13.636)	0	0	0
16/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,933.0000	5,504.0000	(7.231)	0	0	0
16/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,298.0000	1,157.0000	(10.863)	0	0	0
16/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,929.0000	6,508.0000	(6.076)	0	0	0
16/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,713.0000	1,564.0000	(8.698)	0	0	0
16/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,006.0000	7,597.0000	(5.109)	0	0	0
16/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	961.0000	833.0000	(13.319)	0	0	0
16/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	221.0000	164.0000	(25.792)	0	0	0
16/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,344.0000	34,063.0000	(0.818)	0	0	0
16/07/2007	R153	2007/11/01			Bond Future	8.9400	8.9300	(0.112)	0.0000	0.0000	0
16/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,658.0000	19,380.0000	(1.414)	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
16/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,553.0000	1,535.0000	(1.159)	0	0	0
16/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	328.0000	316.0000	(3.659)	0	0	0
16/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,791.0000	31,520.0000	(0.852)	0	0	0
16/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,509.0000	25,232.0000	(1.086)	0	0	0
16/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	750.0000	734.0000	(2.133)	0	0	0
16/07/2007	R153	2008/02/07			Bond Future	8.8700	8.8600	(0.113)	0.0000	0.0000	0
16/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,300.0000	19,069.0000	(1.197)	0	0	0
16/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,506.0000	4,511.0000	0.111	0	0	0
16/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	23,881.0000	23,641.0000	(1.005)	0	0	0
16/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,984.0000	1,977.0000	(0.353)	0	0	0
16/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,049.0000	3,046.0000	(0.098)	0	0	0
16/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	28,897.0000	28,653.0000	(0.844)	0	0	0
16/07/2007	R157	2007/08/02			Bond Future	8.3900	8.3600	(0.358)	0.0000	0.0000	11
16/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	945.0000	541.0000	(42.751)	0	0	0
16/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	45,219.0000	43,131.0000	(4.618)	0	0	57
16/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	28,812.0000	30,479.0000	5.786	0	0	0
16/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,770.0000	1,124.0000	(36.497)	0	0	0
16/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	22,916.0000	24,340.0000	6.214	0	0	0
16/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	62.0000	45.0000	(27.419)	0	0	0
16/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,056.0000	3,781.0000	(25.218)	0	0	0
16/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	81,900.0000	79,829.0000	(2.529)	0	0	0
16/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	12,612.0000	13,409.0000	6.319	0	0	0
16/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	25,829.0000	27,380.0000	6.005	0	0	0
16/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,316.0000	796.0000	(39.514)	0	0	0
16/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	41,378.0000	43,333.0000	4.725	0	0	0
16/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	207.0000	91.0000	(56.039)	0	0	0
16/07/2007	R157	2007/11/01			Bond Future	8.3800	8.3500	(0.358)	0.0000	0.0000	0
16/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,728.0000	60,793.0000	(3.085)	0	0	0
16/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,711.0000	1,796.0000	4.968	0	0	0
16/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,787.0000	3,983.0000	5.176	0	0	0
16/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,088.0000	45,264.0000	(3.874)	0	0	0
16/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,711.0000	1,796.0000	4.968	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
16/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,728.0000	60,793.0000	(3.085)	0	0	0
16/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	684.0000	715.0000	4.532	0	0	0
16/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	79,729.0000	77,740.0000	(2.495)	0	0	0
16/07/2007	R157	2008/02/07			Bond Future	8.3300	8.3000	(0.360)	0.0000	0.0000	343
16/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	62,175.0000	60,468.0000	(2.745)	0	0	0
16/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	9,974.0000	10,373.0000	4.000	0	0	0
16/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	48,720.0000	47,151.0000	(3.220)	0	0	0
16/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,710.0000	3,870.0000	4.313	0	0	0
16/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	77,102.0000	75,294.0000	(2.345)	0	0	0
16/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,253.0000	6,514.0000	4.174	0	0	0
16/07/2007	R186	2007/08/02			Bond Future	8.1500	8.1300	(0.245)	0.0000	0.0000	5
16/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	347.0000	169.0000	(51.297)	0	0	0
16/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	65,415.0000	67,502.0000	3.190	0	0	0
16/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	45,556.0000	47,224.0000	3.661	0	0	0
16/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,577.0000	981.0000	(37.793)	0	0	0
16/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	36,172.0000	37,502.0000	3.677	0	0	0
16/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,198.0000	1,439.0000	(34.531)	0	0	0
16/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,493.0000	6,742.0000	(20.617)	0	0	0
16/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,959.0000	2,025.0000	(31.565)	0	0	0
16/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	19,719.0000	20,232.0000	2.602	0	0	0
16/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	40,813.0000	42,317.0000	3.685	0	0	0
16/07/2007	R186	2007/11/01			Bond Future	8.1100	8.0900	(0.247)	0.0000	0.0000	0
16/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	136,892.0000	134,636.0000	(1.648)	0	0	0
16/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,267.0000	1,273.0000	0.474	0	0	0
16/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	106,372.0000	104,156.0000	(2.083)	0	0	0
16/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	78,873.0000	76,757.0000	(2.683)	0	0	0
16/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6,973.0000	7,119.0000	2.094	0	0	0
16/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,175.0000	3,221.0000	1.449	0	0	0
16/07/2007	R186	2008/02/07			Bond Future	8.0550	8.0350	(0.248)	0.0000	0.0000	0
16/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,837.0000	10,070.0000	2.369	0	0	0
16/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	106,024.0000	103,995.0000	(1.914)	0	0	0
16/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	16,227.0000	16,615.0000	2.391	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
16/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	81,379.0000	79,505.0000	(2.303)	0	0	0
16/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	25,149.0000	25,740.0000	2.350	0	0	0
16/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	60,330.0000	58,660.0000	(2.768)	0	0	0
16/07/2007	R196	2007/08/02			Bond Future	9.2750	9.2830	0.086	0.0000	0.0000	0
16/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
16/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,230.0000	11,343.0000	1.006	0	0	0
16/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,885.0000	15,000.0000	0.773	0	0	0
16/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	42.0000	23.0000	(45.238)	0	0	0
16/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,629.0000	7,725.0000	1.258	0	0	0
16/07/2007	R196	2007/11/01			Bond Future	9.1210	9.1310	0.110	0.0000	0.0000	0
16/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,021.0000	963.0000	(5.681)	0	0	0
16/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,670.0000	8,734.0000	0.738	0	0	0
16/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,287.0000	11,371.0000	0.744	0	0	0
16/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	535.0000	497.0000	(7.103)	0	0	0
16/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,796.0000	1,716.0000	(4.454)	0	0	0
16/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,356.0000	6,398.0000	0.661	0	0	0
16/07/2007	R196	2008/02/07			Bond Future	8.9690	8.9770	0.089	0.0000	0.0000	0
16/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,256.0000	6,264.0000	0.128	0	0	0
16/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,326.0000	2,272.0000	(2.322)	0	0	0
16/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,096.0000	4,026.0000	(1.709)	0	0	0
16/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,441.0000	9,466.0000	0.265	0	0	0
16/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,757.0000	7,773.0000	0.206	0	0	0
16/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,124.0000	3,061.0000	(2.017)	0	0	0
16/07/2007	R201	2007/08/02			Bond Future	8.4400	8.4100	(0.355)	0.0000	0.0000	0
16/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	15,859.0000	16,895.0000	6.533	0	0	0
16/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,916.0000	3,789.0000	(22.925)	0	0	0
16/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,772.0000	1,167.0000	(34.142)	0	0	0
16/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	8,189.0000	8,703.0000	6.277	0	0	0
16/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,325.0000	832.0000	(37.208)	0	0	0
16/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	18,091.0000	19,240.0000	6.351	0	0	0
16/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	30,285.0000	31,794.0000	4.983	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
16/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	252.0000	120.0000	(52.381)	0	0	0
16/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	977.0000	584.0000	(40.225)	0	0	0
16/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	20,415.0000	21,663.0000	6.113	0	0	0
16/07/2007	R201	2007/11/01			Bond Future	8.3850	8.3550	(0.358)	0.0000	0.0000	0
16/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,668.0000	1,742.0000	4.436	0	0	0
16/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,166.0000	36,722.0000	(3.783)	0	0	0
16/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	50,424.0000	48,892.0000	(3.038)	0	0	0
16/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,475.0000	3,638.0000	4.691	0	0	0
16/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	63,777.0000	62,199.0000	(2.474)	0	0	0
16/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	719.0000	747.0000	3.894	0	0	0
16/07/2007	R201	2008/02/07			Bond Future	8.2950	8.2650	(0.362)	0.0000	0.0000	0
16/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,176.0000	46,831.0000	(2.792)	0	0	0
16/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,534.0000	5,760.0000	4.084	0	0	0
16/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	8,682.0000	9,020.0000	3.893	0	0	0
16/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,678.0000	36,446.0000	(3.270)	0	0	0
16/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	59,858.0000	58,429.0000	(2.387)	0	0	0
16/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,349.0000	3,489.0000	4.180	0	0	0
16/07/2007	R203	2007/08/02			Bond Future	8.3100	8.2800	(0.361)	0.0000	0.0000	0
16/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	29,783.0000	31,477.0000	5.688	0	0	0
16/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	731.0000	402.0000	(45.007)	0	0	0
16/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	32,790.0000	34,567.0000	5.419	0	0	0
16/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	507.0000	262.0000	(48.323)	0	0	0
16/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	45,160.0000	47,123.0000	4.347	0	0	0
16/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	15,913.0000	16,970.0000	6.642	0	0	0
16/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	97.0000	37.0000	(61.856)	0	0	0
16/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	26,819.0000	28,418.0000	5.962	0	0	0
16/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,011.0000	588.0000	(41.840)	0	0	0
16/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,228.0000	2,263.0000	(29.895)	0	0	0
16/07/2007	R203	2007/11/01			Bond Future	8.2600	8.2300	(0.363)	0.0000	0.0000	0
16/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,466.0000	2,594.0000	5.191	0	0	0
16/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	54,751.0000	52,880.0000	(3.417)	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
16/07/2007	R203	2008/02/07			Bond Future	8.1900	8.1600	(0.366)	0.0000	0.0000	0
16/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,884.0000	8,216.0000	4.211	0	0	0
16/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	54,596.0000	52,955.0000	(3.006)	0	0	0
16/07/2007	R204	2007/08/02			Bond Future	8.3000	8.2700	(0.361)	0.0000	0.0000	0
16/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	18,763.0000	19,704.0000	5.015	0	0	0
16/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,572.0000	3,360.0000	(26.509)	0	0	0
16/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,677.0000	1,056.0000	(37.030)	0	0	0
16/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	936.0000	536.0000	(42.735)	0	0	0
16/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	29,785.0000	31,318.0000	5.147	0	0	0
16/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	35,902.0000	37,656.0000	4.886	0	0	0
16/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,261.0000	759.0000	(39.810)	0	0	0
16/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	48,729.0000	50,749.0000	4.145	0	0	0
16/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	245.0000	112.0000	(54.286)	0	0	0
16/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	32,807.0000	34,458.0000	5.032	0	0	0
16/07/2007	R204	2007/11/01			Bond Future	8.2550	8.2250	(0.363)	0.0000	0.0000	0
16/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	62,231.0000	60,291.0000	(3.117)	0	0	0
16/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,615.0000	6,809.0000	2.933	0	0	0
16/07/2007	R204	2008/02/07			Bond Future	8.2400	8.2100	(0.364)	0.0000	0.0000	0
16/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,430.0000	65,716.0000	(2.542)	0	0	0
16/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,724.0000	14,115.0000	2.849	0	0	0
16/07/2007	R206	2007/08/02			Bond Future	8.4400	8.4100	(0.355)	0.0000	0.0000	0
16/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	21,436.0000	19,980.0000	(6.792)	0	0	0
16/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
16/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,742.0000	1,785.0000	2.468	0	0	0
16/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	33,500.0000	32,068.0000	(4.275)	0	0	0
16/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	250.0000	221.0000	(11.600)	0	0	0
16/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,820.0000	9,436.0000	(12.791)	0	0	0
16/07/2007	R206	2007/11/01			Bond Future	8.3750	8.3450	(0.358)	0.0000	0.0000	0
16/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,267.0000	31,014.0000	(3.883)	0	0	0
16/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,758.0000	2,897.0000	5.040	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
16/07/2007	R206	2008/02/07			Bond Future	8.2650	8.2350	(0.363)	0.0000	0.0000	0
16/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,392.0000	7,692.0000	4.058	0	0	0
16/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,968.0000	29,914.0000	(3.404)	0	0	0
16/07/2007	R207	2007/08/02			Bond Future	8.2500	8.2200	(0.364)	0.0000	0.0000	0
16/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	292.0000	132.0000	(54.795)	0	0	0
16/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	32,308.0000	34,337.0000	6.280	0	0	0
16/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	19,573.0000	21,140.0000	8.006	0	0	0
16/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,599.0000	976.0000	(38.962)	0	0	0
16/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
16/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	52,541.0000	54,723.0000	4.153	0	0	0
16/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	177.0000	73.0000	(58.757)	0	0	0
16/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	39,032.0000	41,155.0000	5.439	0	0	0
16/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	35,658.0000	37,743.0000	5.847	0	0	0
16/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	105.0000	39.0000	(62.857)	0	0	0
16/07/2007	R207	2007/11/01			Bond Future	8.2050	8.1750	(0.366)	0.0000	0.0000	0
16/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,814.0000	2,972.0000	5.615	0	0	0
16/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	55,800.0000	53,782.0000	(3.616)	0	0	0
16/07/2007	R207	2008/02/07			Bond Future	8.1400	8.1100	(0.369)	0.0000	0.0000	0
16/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	55,587.0000	53,800.0000	(3.215)	0	0	0
16/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,950.0000	8,327.0000	4.742	0	0	0
16/07/2007	R209	2007/08/02			Bond Future	7.8900	7.9100	0.253	0.0000	0.0000	633
16/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	122,215.0000	124,125.0000	1.563	0	0	0
16/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	65,266.0000	67,148.0000	2.884	0	0	0
16/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	93,010.0000	94,920.0000	2.054	0	0	0
16/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	43.0000	15.0000	(65.116)	0	0	0
16/07/2007	R209	2007/11/01			Bond Future	7.8550	7.8750	0.255	0.0000	0.0000	0
16/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	91,285.0000	92,968.0000	1.844	0	0	0
16/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,818.0000	1,580.0000	(13.091)	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
16/07/2007	R209 2008/02/07			Bond Future	7.8050	7.8250	0.256	0.0000	0.0000	0
16/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	91,478.0000	92,947.0000	1.606	0	0	0
16/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	7,029.0000	6,563.0000	(6.630)	0	0	0
16/07/2007	TRT1 2007/08/02			Index Future	248.8280	249.2260	0.160	0.0000	0.0000	500
Grand Total:										16,488