



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/07/2007

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
25/07/2007	\$ / R 2007/09/17			Currency Future	6.8808	6.9512	1.023	0.0000	0.0000	3,000
25/07/2007	\$ / R 2007/12/14			Currency Future	6.9668	7.0374	1.013	0.0000	0.0000	11,825
25/07/2007	\$ / R 2008/03/17			Currency Future	7.0547	7.1260	1.011	0.0000	0.0000	5,381
25/07/2007	ALBI 2007/08/02			Index Future	250.8570	250.4040	(0.181)	0.0000	0.0000	0
25/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	31,906.0000	36,153.0000	13.311	0	0	0
25/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	476.0000	193.0000	(59.454)	0	0	0
25/07/2007	ALBI 2007/11/01			Index Future	257.1000	256.6360	(0.180)	0.0000	0.0000	0
25/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,996.0000	15,401.0000	10.039	0	0	0
25/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	44,996.0000	41,761.0000	(7.190)	0	0	0
25/07/2007	ALBI 2008/02/07			Index Future	264.0900	263.6310	(0.174)	0.0000	0.0000	0
25/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,108.0000	7,722.0000	8.638	0	0	0
25/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	108,008.0000	104,032.0000	(3.681)	0	0	0
25/07/2007	CRD1 2007/08/02			Index Future	107.9360	107.7350	(0.186)	0.0000	0.0000	10
25/07/2007	CRD1 2007/11/01			Index Future	110.4000	110.1940	(0.187)	0.0000	0.0000	0
25/07/2007	CRD1 2008/02/07			Index Future	114.7830	114.6230	(0.139)	0.0000	0.0000	0
25/07/2007	GOVI 2007/08/02			jGovi	252.0035	251.4335	(0.226)	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
25/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
25/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	115,035.0000	109,335.0000	(4.955)	0	0	0
25/07/2007	GOVI	2007/11/01			jGovi	257.7555	257.1720	(0.226)	0.0000	0.0000	118
25/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	74,568.0000	79,902.0000	7.153	0	0	0
25/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,123.0000	1,622.0000	(23.599)	0	0	0
25/07/2007	GOVI	2008/02/07			jGovi	264.2745	263.6755	(0.227)	0.0000	0.0000	80
25/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	26,758.0000	23,976.0000	(10.397)	0	0	0
25/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	34,013.0000	37,221.0000	9.432	0	0	0
25/07/2007	GOVI	2008/05/02			jGovi	270.4500	270.1690	(0.104)	0.0000	0.0000	0
25/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	21,563.0000	22,300.0000	3.418	0	0	0
25/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,063.0000	83,990.0000	(2.409)	0	0	0
25/07/2007	ILBI	2007/08/02			Index Future	278.5360	278.2240	(0.112)	0.0000	0.0000	0
25/07/2007	ILBI	2007/11/01			Index Future	285.4680	285.1480	(0.112)	0.0000	0.0000	0
25/07/2007	ILBI	2008/02/07			Index Future	293.2290	292.9200	(0.105)	0.0000	0.0000	0
25/07/2007	J153	2010/08/31			jSwap	9.7850	9.8090	0.245	0.0000	0.0000	0
25/07/2007	J157	2015/09/15			jSwap	9.3370	9.3550	0.193	0.0000	0.0000	0
25/07/2007	J186	2026/12/21			jSwap	8.5800	8.6030	0.268	0.0000	0.0000	0
25/07/2007	J201	2014/12/22			jSwap	9.4060	9.4340	0.298	0.0000	0.0000	0
25/07/2007	J203	2017/09/15			jSwap	9.1890	9.2070	0.196	0.0000	0.0000	0
25/07/2007	J204	2018/12/21			jSwap	9.0920	9.1140	0.242	0.0000	0.0000	0
25/07/2007	J207	2020/01/15			jSwap	9.0070	9.0300	0.255	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
25/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
25/07/2007	JFRA	2007/08/02			jFra	9.9470	9.9420	(0.050)	0.0000	0.0000	0
25/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,952.0000	5,941.0000	(0.185)	0	0	0
25/07/2007	JFRA	2007/08/23			jFra	10.0560	10.0690	0.129	0.0000	0.0000	0
25/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	117.0000	109.0000	(6.838)	0	0	0
25/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,018.0000	1,025.0000	0.688	0	0	0
25/07/2007	JFRA	2007/11/01			jFra	10.1320	10.1580	0.257	0.0000	0.0000	0
25/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,880.0000	6,947.0000	0.974	0	0	0
25/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/07/2007	JFRA	2008/02/07			jFra	10.1580	10.1740	0.158	0.0000	0.0000	0
25/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,118.0000	18,104.0000	(0.077)	0	0	0
25/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,625.0000	11,571.0000	(0.465)	0	0	0
25/07/2007	JFRA	2008/05/02			jFra	10.1300	10.1630	0.326	0.0000	0.0000	0
25/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,724.0000	17,649.0000	(0.423)	0	0	0
25/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,408.0000	17,419.0000	0.063	0	0	0
25/07/2007	JFRA	2008/08/07			jFra	9.9870	10.0160	0.290	0.0000	0.0000	0
25/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,679.0000	20,616.0000	(0.305)	0	0	0
25/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,039.0000	20,046.0000	0.035	0	0	0
25/07/2007	JFRA	2008/11/06			jFra	9.8850	9.9210	0.364	0.0000	0.0000	0
25/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,225.0000	22,243.0000	0.081	0	0	0
25/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	23,113.0000	23,044.0000	(0.299)	0	0	0
25/07/2007	JN02	2007/08/02			jNote	9.9540	9.9770	0.231	0.0000	0.0000	0
25/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	170.0000	110.0000	(35.294)	0	0	0
25/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,861.0000	13,213.0000	2.737	0	0	0
25/07/2007	JN02	2007/11/01			jNote	9.9080	9.9350	0.273	0.0000	0.0000	0
25/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,163.0000	3,994.0000	(4.060)	0	0	0

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25/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,534.0000	20,846.0000	1.519	0	0	0
25/07/2007	JN02	2008/02/07			jNote	9.8140	9.8420	0.285	0.0000	0.0000	0
25/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,007.0000	23,296.0000	1.256	0	0	0
25/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,444.0000	8,237.0000	(2.451)	0	0	0
25/07/2007	JN02	2008/05/02			jNote	9.7160	9.7450	0.298	0.0000	0.0000	0
25/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	19,421.0000	19,107.0000	(1.617)	0	0	0
25/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,880.0000	16,091.0000	1.329	0	0	0
25/07/2007	JN05	2007/08/02			jNote	9.5260	9.5610	0.367	0.0000	0.0000	0
25/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	294.0000	149.0000	(49.320)	0	0	0
25/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,128.0000	12,348.0000	10.963	0	0	0
25/07/2007	JN05	2007/11/01			jNote	9.4760	9.5100	0.359	0.0000	0.0000	0
25/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,278.0000	23,255.0000	4.385	0	0	0
25/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,570.0000	3,226.0000	(9.636)	0	0	0
25/07/2007	JN05	2008/02/07			jNote	9.4020	9.4370	0.372	0.0000	0.0000	0
25/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,836.0000	24,714.0000	3.684	0	0	0
25/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,007.0000	7,520.0000	(6.082)	0	0	0
25/07/2007	JN05	2008/05/02			jNote	9.3340	9.3680	0.364	0.0000	0.0000	0
25/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	20,249.0000	19,480.0000	(3.798)	0	0	0
25/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,196.0000	15,772.0000	3.790	0	0	0
25/07/2007	JN10	2007/08/02			jNote	9.0850	9.1040	0.209	0.0000	0.0000	0
25/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	1,118.0000	729.0000	(34.794)	0	0	0
25/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,602.0000	7,433.0000	12.587	0	0	0
25/07/2007	JN10	2007/11/01			jNote	9.0330	9.0530	0.221	0.0000	0.0000	0
25/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	9,398.0000	8,749.0000	(6.906)	0	0	0
25/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	11,530.0000	12,171.0000	5.559	0	0	0
25/07/2007	JN10	2008/02/07			jNote	8.9680	8.9880	0.223	0.0000	0.0000	0
25/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,691.0000	14,273.0000	4.251	0	0	0

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25/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,767.0000	15,052.0000	(4.535)	0	0	0
25/07/2007	JN10	2008/05/02			jNote	8.9060	8.9270	0.236	0.0000	0.0000	0
25/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	15,348.0000	15,940.0000	3.857	0	0	0
25/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	20,061.0000	19,283.0000	(3.878)	0	0	0
25/07/2007	JROD	2007/07/31			jRod	8.9580	8.9570	(0.011)	0.0000	0.0000	0
25/07/2007	JROD	2007/08/31			jRod	9.2670	9.2600	(0.076)	0.0000	0.0000	0
25/07/2007	JROD	2007/09/28			jRod	9.5710	9.5610	(0.104)	0.0000	0.0000	0
25/07/2007	JROD	2007/10/31			jRod	9.4460	9.4400	(0.064)	0.0000	0.0000	0
25/07/2007	JROD	2007/11/30			jRod	9.7160	9.7100	(0.062)	0.0000	0.0000	0
25/07/2007	JROD	2007/12/31			jRod	9.9200	9.9140	(0.060)	0.0000	0.0000	0
25/07/2007	JROD	2008/01/31			jRod	9.7170	9.7130	(0.041)	0.0000	0.0000	0
25/07/2007	JROD	2008/02/29			jRod	9.9030	9.8980	(0.050)	0.0000	0.0000	0
25/07/2007	JROD	2008/03/31			jRod	10.0540	10.0490	(0.050)	0.0000	0.0000	0
25/07/2007	OTH1	2007/08/02			Index Future	246.4300	245.7240	(0.286)	0.0000	0.0000	15
25/07/2007	OTH1	2007/11/01			Index Future	252.0550	251.3320	(0.287)	0.0000	0.0000	0
25/07/2007	OTH1	2008/02/07			Index Future	259.2840	258.7630	(0.201)	0.0000	0.0000	0
25/07/2007	R153	2007/08/02			Bond Future	8.9800	9.0300	0.557	0.0000	0.0000	1,451
25/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,074.0000	2,654.0000	27.965	0	0	0
25/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	2,634.0000	1,813.0000	(31.169)	0	0	0
25/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	35,186.0000	36,586.0000	3.979	0	0	0
25/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0

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25/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,658.0000	6,770.0000	19.654	0	0	0
25/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	366.0000	171.0000	(53.279)	0	0	0
25/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,839.0000	8,045.0000	17.634	0	0	0
25/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,577.0000	14,968.0000	10.245	0	0	0
25/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,100.0000	9,377.0000	15.765	0	0	0
25/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	596.0000	307.0000	(48.490)	0	0	0
25/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	213.0000	89.0000	(58.216)	0	0	0
25/07/2007	R153	2007/11/01			Bond Future	8.9750	9.0250	0.557	0.0000	0.0000	0
25/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,588.0000	33,840.0000	3.842	0	0	0
25/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	217.0000	173.0000	(20.276)	0	0	0
25/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	540.0000	444.0000	(17.778)	0	0	0
25/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,207.0000	27,406.0000	4.575	0	0	0
25/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,214.0000	21,324.0000	5.491	0	0	0
25/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,201.0000	1,015.0000	(15.487)	0	0	0
25/07/2007	R153	2008/02/07			Bond Future	8.9100	8.9600	0.561	0.0000	0.0000	0
25/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,016.0000	3,689.0000	(8.142)	0	0	0
25/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,756.0000	20,609.0000	4.318	0	0	0
25/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,441.0000	25,382.0000	3.850	0	0	0
25/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,663.0000	2,423.0000	(9.012)	0	0	0
25/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	29,553.0000	30,566.0000	3.428	0	0	0
25/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,694.0000	1,527.0000	(9.858)	0	0	0
25/07/2007	R153	2008/05/02			Bond Future	8.7800	8.8300	0.569	0.0000	0.0000	0
25/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	12,894.0000	12,259.0000	(4.925)	0	0	0
25/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,132.0000	8,581.0000	5.521	0	0	0
25/07/2007	R157	2007/08/02			Bond Future	8.3900	8.4200	0.358	0.0000	0.0000	11
25/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	81,900.0000	83,967.0000	2.524	0	0	0
25/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	45,157.0000	47,224.0000	4.577	0	0	57
25/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	28,004.0000	25,942.0000	(7.363)	0	0	0
25/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	21,573.0000	19,543.0000	(9.410)	0	0	0
25/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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25/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	428.0000	464.0000	8.411	0	0	0
25/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	137.0000	141.0000	2.920	0	0	0
25/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	24,763.0000	22,711.0000	(8.287)	0	0	0
25/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	250.0000	265.0000	6.000	0	0	0
25/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,582.0000	2,947.0000	14.136	0	0	0
25/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	10,138.0000	8,436.0000	(16.788)	0	0	0
25/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	41,179.0000	39,111.0000	(5.022)	0	0	0
25/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
25/07/2007	R157	2007/11/01			Bond Future	8.3800	8.4100	0.358	0.0000	0.0000	0
25/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	46,551.0000	48,222.0000	3.590	0	0	0
25/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,250.0000	2,906.0000	(10.585)	0	0	0
25/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,396.0000	64,239.0000	2.954	0	0	0
25/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,380.0000	1,207.0000	(12.536)	0	0	0
25/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,380.0000	1,207.0000	(12.536)	0	0	0
25/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,396.0000	64,239.0000	2.954	0	0	0
25/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	511.0000	436.0000	(14.677)	0	0	0
25/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	79,555.0000	81,496.0000	2.440	0	0	0
25/07/2007	R157	2008/02/07			Bond Future	8.3500	8.3800	0.359	0.0000	0.0000	343
25/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	62,811.0000	64,393.0000	2.519	0	0	0
25/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,580.0000	5,202.0000	(6.774)	0	0	0
25/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	77,931.0000	79,646.0000	2.201	0	0	0
25/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,230.0000	2,985.0000	(7.585)	0	0	0
25/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	49,147.0000	50,561.0000	2.877	0	0	0
25/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	9,092.0000	8,546.0000	(6.005)	0	0	0
25/07/2007	R157	2008/05/02			Bond Future	8.3000	8.3300	0.361	0.0000	0.0000	0
25/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	31,067.0000	29,903.0000	(3.747)	0	0	0
25/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	18,365.0000	19,116.0000	4.089	0	0	0
25/07/2007	R186	2007/08/02			Bond Future	8.1350	8.1750	0.492	0.0000	0.0000	5
25/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	16,874.0000	13,301.0000	(21.175)	0	0	0
25/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
25/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	66,777.0000	62,258.0000	(6.767)	0	0	0
25/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	45,871.0000	41,387.0000	(9.775)	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
25/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,951.0000	4,897.0000	23.943	0	0	0
25/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	195.0000	229.0000	17.436	0	0	0
25/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	625.0000	762.0000	21.920	0	0	0
25/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	35,535.0000	31,153.0000	(12.332)	0	0	0
25/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	361.0000	434.0000	20.222	0	0	0
25/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	40,673.0000	36,227.0000	(10.931)	0	0	0
25/07/2007	R186	2007/11/01			Bond Future	8.0950	8.1350	0.494	0.0000	0.0000	0
25/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	134,941.0000	139,275.0000	3.212	0	0	0
25/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,012.0000	832.0000	(17.787)	0	0	0
25/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,718.0000	2,301.0000	(15.342)	0	0	0
25/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	104,219.0000	108,316.0000	3.931	0	0	0
25/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6,301.0000	5,478.0000	(13.061)	0	0	0
25/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	76,505.0000	80,196.0000	4.825	0	0	0
25/07/2007	R186	2008/02/07			Bond Future	8.0400	8.0800	0.498	0.0000	0.0000	0
25/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	24,780.0000	23,005.0000	(7.163)	0	0	0
25/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,266.0000	61,006.0000	4.703	0	0	0
25/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	15,806.0000	14,520.0000	(8.136)	0	0	0
25/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	79,261.0000	82,490.0000	4.074	0	0	0
25/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	103,931.0000	107,578.0000	3.509	0	0	0
25/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,440.0000	8,573.0000	(9.184)	0	0	0
25/07/2007	R186	2008/05/02			Bond Future	7.9800	8.0200	0.501	0.0000	0.0000	0
25/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	44,707.0000	42,293.0000	(5.400)	0	0	0
25/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	42,443.0000	44,550.0000	4.964	0	0	0
25/07/2007	R196	2007/08/02			Bond Future	9.3030	9.3410	0.408	0.0000	0.0000	0
25/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,630.0000	12,176.0000	4.695	0	0	0
25/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,288.0000	15,834.0000	3.571	0	0	0
25/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,990.0000	8,536.0000	6.834	0	0	0
25/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/07/2007	R196	2007/11/01			Bond Future	9.1560	9.2010	0.491	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
25/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	402.0000	343.0000	(14.677)	0	0	0
25/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,582.0000	12,074.0000	4.248	0	0	0
25/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,893.0000	9,341.0000	5.038	0	0	0
25/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	815.0000	712.0000	(12.638)	0	0	0
25/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,498.0000	6,885.0000	5.956	0	0	0
25/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,510.0000	1,346.0000	(10.861)	0	0	0
25/07/2007	R196	2008/02/07			Bond Future	9.0020	9.0460	0.489	0.0000	0.0000	0
25/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,118.0000	1,990.0000	(6.043)	0	0	0
25/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,558.0000	9,863.0000	3.191	0	0	0
25/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,882.0000	2,723.0000	(5.517)	0	0	0
25/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,840.0000	8,113.0000	3.482	0	0	0
25/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,823.0000	3,631.0000	(5.022)	0	0	0
25/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,307.0000	6,548.0000	3.821	0	0	0
25/07/2007	R196	2008/05/02			Bond Future	8.8800	8.9230	0.484	0.0000	0.0000	0
25/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,665.0000	4,480.0000	(3.966)	0	0	0
25/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,734.0000	3,883.0000	3.990	0	0	0
25/07/2007	R201	2007/08/02			Bond Future	8.4250	8.4550	0.356	0.0000	0.0000	0
25/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,568.0000	2,950.0000	14.875	0	0	0
25/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	6,661.0000	5,403.0000	(18.886)	0	0	0
25/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	15,352.0000	13,759.0000	(10.376)	0	0	0
25/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	262.0000	283.0000	8.015	0	0	0
25/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	17,849.0000	16,231.0000	(9.065)	0	0	0
25/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	445.0000	492.0000	10.562	0	0	0
25/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	30,864.0000	29,223.0000	(5.317)	0	0	0
25/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
25/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	149.0000	157.0000	5.369	0	0	0
25/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	20,407.0000	18,776.0000	(7.992)	0	0	0
25/07/2007	R201	2007/11/01			Bond Future	8.3700	8.4000	0.358	0.0000	0.0000	0
25/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,025.0000	38,322.0000	3.503	0	0	0
25/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,432.0000	1,267.0000	(11.522)	0	0	0
25/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,137.0000	2,829.0000	(9.818)	0	0	0
25/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,385.0000	50,824.0000	2.914	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
25/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,835.0000	64,362.0000	2.430	0	0	0
25/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	579.0000	502.0000	(13.299)	0	0	0
25/07/2007	R201	2008/02/07			Bond Future	8.2850	8.3150	0.362	0.0000	0.0000	0
25/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	8,384.0000	7,903.0000	(5.737)	0	0	0
25/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,857.0000	37,944.0000	2.949	0	0	0
25/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,388.0000	48,615.0000	2.589	0	0	0
25/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,270.0000	4,929.0000	(6.471)	0	0	0
25/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	59,121.0000	60,462.0000	2.268	0	0	0
25/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,134.0000	2,907.0000	(7.243)	0	0	0
25/07/2007	R201	2008/05/02			Bond Future	8.1900	8.2200	0.366	0.0000	0.0000	0
25/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	28,234.0000	27,234.0000	(3.542)	0	0	0
25/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,499.0000	13,035.0000	4.288	0	0	0
25/07/2007	R203	2007/08/02			Bond Future	8.3150	8.3450	0.361	0.0000	0.0000	0
25/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	170.0000	178.0000	4.706	0	0	0
25/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	28,809.0000	26,794.0000	(6.994)	0	0	0
25/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	25,641.0000	23,633.0000	(7.831)	0	0	0
25/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	93.0000	95.0000	2.151	0	0	0
25/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	13,666.0000	11,825.0000	(13.471)	0	0	0
25/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	31,993.0000	29,976.0000	(6.305)	0	0	0
25/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	47.0000	46.0000	(2.128)	0	0	0
25/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	44,728.0000	42,712.0000	(4.507)	0	0	0
25/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,318.0000	1,493.0000	13.278	0	0	0
25/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/07/2007	R203	2007/11/01			Bond Future	8.2650	8.2950	0.363	0.0000	0.0000	0
25/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,014.0000	1,777.0000	(11.768)	0	0	0
25/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	54,632.0000	56,388.0000	3.214	0	0	0
25/07/2007	R203	2008/02/07			Bond Future	8.2000	8.2300	0.366	0.0000	0.0000	0
25/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	54,622.0000	56,120.0000	2.742	0	0	0
25/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,252.0000	6,783.0000	(6.467)	0	0	0
25/07/2007	R203	2008/05/02			Bond Future	8.1200	8.1500	0.369	0.0000	0.0000	0

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25/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	28,453.0000	27,318.0000	(3.989)	0	0	0
25/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	20,043.0000	20,857.0000	4.061	0	0	0
25/07/2007	R204	2007/08/02			Bond Future	8.3050	8.3350	0.361	0.0000	0.0000	0
25/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	123.0000	119.0000	(3.252)	0	0	0
25/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	34,732.0000	32,582.0000	(6.190)	0	0	0
25/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	213.0000	211.0000	(0.939)	0	0	0
25/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	48,135.0000	45,988.0000	(4.460)	0	0	0
25/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
25/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	31,401.0000	29,254.0000	(6.837)	0	0	0
25/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,001.0000	2,180.0000	8.946	0	0	0
25/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	28,106.0000	25,968.0000	(7.607)	0	0	0
25/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	356.0000	362.0000	1.685	0	0	0
25/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	15,834.0000	13,868.0000	(12.416)	0	0	0
25/07/2007	R204	2007/11/01			Bond Future	8.2600	8.2900	0.363	0.0000	0.0000	0
25/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,695.0000	5,240.0000	(7.989)	0	0	0
25/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	61,666.0000	63,337.0000	2.710	0	0	0
25/07/2007	R204	2008/02/07			Bond Future	8.1950	8.2250	0.366	0.0000	0.0000	0
25/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,864.0000	13,203.0000	(4.768)	0	0	0
25/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	64,411.0000	65,858.0000	2.247	0	0	0
25/07/2007	R204	2008/05/02			Bond Future	8.1250	8.1550	0.369	0.0000	0.0000	0
25/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	21,652.0000	22,529.0000	4.050	0	0	0
25/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	30,336.0000	29,119.0000	(4.012)	0	0	0
25/07/2007	R206	2007/08/02			Bond Future	8.4200	8.4500	0.356	0.0000	0.0000	0
25/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	760.0000	449.0000	(40.921)	0	0	0
25/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	8,887.0000	10,002.0000	12.546	0	0	0
25/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	32,532.0000	33,957.0000	4.380	0	0	0
25/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25.0000	9.0000	(64.000)	0	0	0
25/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,260.0000	21,669.0000	6.955	0	0	0
25/07/2007	R206	2007/11/01			Bond Future	8.3600	8.3900	0.359	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
25/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,488.0000	2,232.0000	(10.289)	0	0	0
25/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,301.0000	32,435.0000	3.623	0	0	0
25/07/2007	R206	2008/02/07			Bond Future	8.2650	8.2950	0.363	0.0000	0.0000	0
25/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,017.0000	6,603.0000	(5.900)	0	0	0
25/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,593.0000	31,531.0000	3.066	0	0	0
25/07/2007	R206	2008/05/02			Bond Future	8.1650	8.1950	0.367	0.0000	0.0000	0
25/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,184.0000	15,764.0000	3.820	0	0	0
25/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	18,915.0000	18,176.0000	(3.907)	0	0	0
25/07/2007	R207	2007/08/02			Bond Future	8.2550	8.2850	0.363	0.0000	0.0000	61
25/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	19.0000	19.0000	-	0	0	0
25/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	425.0000	497.0000	16.941	0	0	0
25/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	31,671.0000	29,491.0000	(6.883)	0	0	0
25/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	18,036.0000	15,927.0000	(11.693)	0	0	0
25/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	52,168.0000	49,987.0000	(4.181)	0	0	0
25/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
25/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	38,565.0000	36,384.0000	(5.655)	0	0	0
25/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	35,124.0000	32,943.0000	(6.209)	0	0	0
25/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
25/07/2007	R207	2007/11/01			Bond Future	8.2000	8.2300	0.366	0.0000	0.0000	0
25/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,396.0000	2,113.0000	(11.811)	0	0	0
25/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	55,020.0000	56,907.0000	3.430	0	0	0
25/07/2007	R207	2008/02/07			Bond Future	8.1500	8.1800	0.368	0.0000	0.0000	0
25/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	55,655.0000	57,301.0000	2.958	0	0	0
25/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,299.0000	6,791.0000	(6.960)	0	0	0
25/07/2007	R207	2008/05/02			Bond Future	8.0950	8.1250	0.371	0.0000	0.0000	0
25/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	32,197.0000	30,922.0000	(3.960)	0	0	0
25/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	21,195.0000	22,063.0000	4.095	0	0	0
25/07/2007	R209	2007/08/02			Bond Future	7.8450	7.8850	0.510	7.8700	7.8700	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
25/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	117,889.0000	121,736.0000	3.263	0	0	0
25/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	60,897.0000	64,743.0000	6.316	0	0	0
25/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	88,683.0000	92,530.0000	4.338	0	0	0
25/07/2007	R209	2007/11/01			Bond Future	7.8100	7.8500	0.512	0.0000	0.0000	0
25/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,731.0000	1,433.0000	(17.215)	0	0	0
25/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	86,850.0000	90,419.0000	4.109	0	0	0
25/07/2007	R209	2008/02/07			Bond Future	7.7600	7.8000	0.515	0.0000	0.0000	0
25/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	87,305.0000	90,487.0000	3.645	0	0	0
25/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,239.0000	6,523.0000	(9.891)	0	0	0
25/07/2007	R209	2008/05/02			Bond Future	7.7100	7.7500	0.519	0.0000	0.0000	0
25/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	35,959.0000	37,735.0000	4.939	0	0	0
25/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	39,887.0000	37,735.0000	(5.395)	0	0	0
25/07/2007	TRT1	2007/08/02			Index Future	248.9550	248.3880	(0.228)	0.0000	0.0000	500
25/07/2007	TRT1	2007/11/01			Index Future	254.6370	254.0570	(0.228)	0.0000	0.0000	0
25/07/2007	TRT1	2008/02/07			Index Future	262.0410	261.5940	(0.171)	0.0000	0.0000	0
Grand Total:											23,492