



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/08/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2007	\$ / R 2007/09/17			Currency Future	7.2305	7.2170	(0.187)	7.2000	7.2000	2,220
13/08/2007	\$ / R 2007/12/14			Currency Future	7.3256	7.3126	(0.177)	0.0000	0.0000	19,240
13/08/2007	\$ / R 2008/03/17			Currency Future	7.4276	7.4145	(0.176)	0.0000	0.0000	4,601
13/08/2007	ALBI 2007/11/01			Index Future	254.8550	255.6030	0.294	0.0000	0.0000	0
13/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	20,166.0000	16,633.0000	(17.520)	0	0	0
13/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	28,716.0000	32,663.0000	13.745	0	0	0
13/08/2007	ALBI 2008/02/07			Index Future	261.9140	262.6750	0.291	0.0000	0.0000	0
13/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	88,748.0000	94,826.0000	6.849	0	0	0
13/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	9,608.0000	8,076.0000	(15.945)	0	0	0
13/08/2007	CRD1 2007/11/01			Index Future	109.4780	109.7540	0.252	0.0000	0.0000	8
13/08/2007	CRD1 2008/02/07			Index Future	112.3540	112.6370	0.252	0.0000	0.0000	0
13/08/2007	GOVI 2007/11/01			jGovi	255.4695	256.2220	0.295	0.0000	0.0000	118
13/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	439.0000	597.0000	35.991	0	0	0
13/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	95,744.0000	88,377.0000	(7.694)	0	0	0
13/08/2007	GOVI 2008/02/07			jGovi	262.1795	262.9530	0.295	0.0000	0.0000	60
13/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	45,077.0000	40,000.0000	(11.263)	0	0	0
13/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	16,872.0000	19,530.0000	15.754	0	0	0

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13/08/2007	GOVI	2008/05/02			jGovi	268.6655	269.4560	0.294	0.0000	0.0000	0
13/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	72,442.0000	77,584.0000	7.098	0	0	0
13/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,787.0000	23,024.0000	(10.715)	0	0	0
13/08/2007	ILBI	2007/11/01			Index Future	282.0340	281.9480	(0.030)	0.0000	0.0000	0
13/08/2007	ILBI	2008/02/07			Index Future	289.8460	289.7490	(0.033)	0.0000	0.0000	0
13/08/2007	J153	2010/08/31			jSwap	10.0370	9.9810	(0.558)	0.0000	0.0000	0
13/08/2007	J157	2015/09/15			jSwap	9.6350	9.5820	(0.550)	0.0000	0.0000	0
13/08/2007	J186	2026/12/21			jSwap	8.8010	8.7220	(0.898)	0.0000	0.0000	0
13/08/2007	J201	2014/12/22			jSwap	9.7300	9.6760	(0.555)	0.0000	0.0000	0
13/08/2007	J203	2017/09/15			jSwap	9.4580	9.4110	(0.497)	0.0000	0.0000	0
13/08/2007	J204	2018/12/21			jSwap	9.3670	9.3050	(0.662)	0.0000	0.0000	0
13/08/2007	J207	2020/01/15			jSwap	9.2790	9.2080	(0.765)	0.0000	0.0000	0
13/08/2007	JBAR	2005/12/21			jBar	9.9750	9.9750	-	0.0000	0.0000	0
13/08/2007	JFRA	2007/08/23			jFra	10.1050	10.0850	(0.198)	0.0000	0.0000	0
13/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	31.0000	20.0000	(35.484)	0	0	0
13/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	945.0000	905.0000	(4.233)	0	0	0
13/08/2007	JFRA	2007/11/01			jFra	10.3190	10.3080	(0.107)	0.0000	0.0000	0
13/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,365.0000	7,336.0000	(0.394)	0	0	0
13/08/2007	JFRA	2008/02/07			jFra	10.4030	10.3520	(0.490)	0.0000	0.0000	0
13/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,828.0000	17,640.0000	(1.055)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,734.0000	10,675.0000	(0.550)	0	0	0
13/08/2007	JFRA	2008/05/02			jFra	10.3980	10.3200	(0.750)	0.0000	0.0000	0
13/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,837.0000	16,842.0000	0.030	0	0	0
13/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,213.0000	17,017.0000	(1.139)	0	0	0
13/08/2007	JFRA	2008/08/07			jFra	10.2860	10.2300	(0.544)	0.0000	0.0000	0
13/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,846.0000	19,833.0000	(0.066)	0	0	0
13/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,933.0000	19,784.0000	(0.748)	0	0	0
13/08/2007	JFRA	2008/11/06			jFra	10.1640	10.1060	(0.571)	0.0000	0.0000	0
13/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,351.0000	22,350.0000	(0.004)	0	0	0
13/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,142.0000	21,999.0000	(0.646)	0	0	0
13/08/2007	JN02	2007/11/01			jNote	10.1910	10.1330	(0.569)	0.0000	0.0000	0
13/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,335.0000	2,415.0000	3.426	0	0	0
13/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,748.0000	22,796.0000	(4.009)	0	0	0
13/08/2007	JN02	2008/02/07			jNote	10.1200	10.0480	(0.711)	0.0000	0.0000	0
13/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,140.0000	6,416.0000	4.495	0	0	0
13/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,116.0000	25,121.0000	(3.810)	0	0	0
13/08/2007	JN02	2008/05/02			jNote	10.0360	9.9590	(0.767)	0.0000	0.0000	0
13/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,916.0000	16,504.0000	3.694	0	0	0
13/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,147.0000	17,350.0000	(4.392)	0	0	0
13/08/2007	JN05	2007/11/01			jNote	9.8420	9.7820	(0.610)	0.0000	0.0000	0
13/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	33,692.0000	31,532.0000	(6.411)	0	0	0
13/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	860.0000	995.0000	15.698	0	0	0
13/08/2007	JN05	2008/02/07			jNote	9.7750	9.7120	(0.645)	0.0000	0.0000	0
13/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,659.0000	4,074.0000	11.342	0	0	0
13/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,922.0000	31,921.0000	(5.899)	0	0	0
13/08/2007	JN05	2008/05/02			jNote	9.7080	9.6450	(0.649)	0.0000	0.0000	0
13/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,565.0000	13,525.0000	7.640	0	0	0

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13/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	22,192.0000	20,699.0000	(6.728)	0	0	0
13/08/2007	JN10	2007/11/01			jNote	9.3190	9.2680	(0.547)	0.0000	0.0000	0
13/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	22,893.0000	20,244.0000	(11.571)	0	0	0
13/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,537.0000	3,105.0000	22.389	0	0	0
13/08/2007	JN10	2008/02/07			jNote	9.2560	9.2010	(0.594)	0.0000	0.0000	0
13/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	7,252.0000	8,344.0000	15.058	0	0	0
13/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	23,613.0000	21,219.0000	(10.138)	0	0	0
13/08/2007	JN10	2008/05/02			jNote	9.1940	9.1360	(0.631)	0.0000	0.0000	0
13/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	10,879.0000	12,255.0000	12.648	0	0	0
13/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	24,728.0000	22,403.0000	(9.402)	0	0	0
13/08/2007	JROD	2007/08/31			jRod	9.1720	9.1600	(0.131)	0.0000	0.0000	0
13/08/2007	JROD	2007/09/28			jRod	9.4330	9.4090	(0.254)	0.0000	0.0000	0
13/08/2007	JROD	2007/10/31			jRod	9.8250	9.7970	(0.285)	0.0000	0.0000	0
13/08/2007	JROD	2007/11/30			jRod	9.6750	9.6610	(0.145)	0.0000	0.0000	0
13/08/2007	JROD	2007/12/31			jRod	9.9020	9.8880	(0.141)	0.0000	0.0000	0
13/08/2007	JROD	2008/01/31			jRod	10.1170	10.1000	(0.168)	0.0000	0.0000	0
13/08/2007	JROD	2008/02/29			jRod	9.9190	9.9060	(0.131)	0.0000	0.0000	0
13/08/2007	JROD	2008/03/31			jRod	10.0870	10.0730	(0.139)	0.0000	0.0000	0
13/08/2007	OTH1	2007/11/01			Index Future	250.0720	250.9240	0.341	0.0000	0.0000	12
13/08/2007	OTH1	2008/02/07			Index Future	256.6400	257.5140	0.341	0.0000	0.0000	0
13/08/2007	R153	2007/11/01			Bond Future	9.3450	9.2950	(0.535)	0.0000	0.0000	70

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13/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	217.0000	242.0000	11.521	0	0	0
13/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,935.0000	40,653.0000	(3.057)	0	0	0
13/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
13/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	28,774.0000	27,515.0000	(4.375)	0	0	0
13/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	71.0000	78.0000	9.859	0	0	0
13/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	35,281.0000	34,005.0000	(3.617)	0	0	0
13/08/2007	R153	2008/02/07			Bond Future	9.2950	9.2450	(0.538)	0.0000	0.0000	1,665
13/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,832.0000	1,968.0000	7.424	0	0	0
13/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	26,620.0000	25,586.0000	(3.884)	0	0	0
13/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	37,543.0000	36,425.0000	(2.978)	0	0	0
13/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	636.0000	688.0000	8.176	0	0	0
13/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,106.0000	1,192.0000	7.776	0	0	0
13/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	31,932.0000	30,848.0000	(3.395)	0	0	0
13/08/2007	R153	2008/05/02			Bond Future	9.1850	9.1350	(0.544)	0.0000	0.0000	0
13/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	12,102.0000	11,455.0000	(5.346)	0	0	0
13/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,119.0000	8,546.0000	5.259	0	0	0
13/08/2007	R157	2007/11/01			Bond Future	8.5600	8.5100	(0.584)	0.0000	0.0000	261
13/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,451.0000	70,180.0000	(4.453)	0	0	0
13/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	406.0000	461.0000	13.547	0	0	0
13/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	91,187.0000	87,875.0000	(3.632)	0	0	0
13/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	114.0000	129.0000	13.158	0	0	0
13/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,217.0000	1,380.0000	13.394	0	0	0
13/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	406.0000	461.0000	13.547	0	0	0
13/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,451.0000	70,180.0000	(4.453)	0	0	0
13/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	6,773.0000	7,559.0000	11.605	0	0	35
13/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	27,582.0000	25,042.0000	(9.209)	0	0	0
13/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	56,546.0000	53,382.0000	(5.595)	0	0	0
13/08/2007	R157	2008/02/07			Bond Future	8.5200	8.4700	(0.587)	0.0000	0.0000	343
13/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,780.0000	1,958.0000	10.000	0	0	0
13/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	87,538.0000	84,477.0000	(3.497)	0	0	0
13/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,329.0000	3,643.0000	9.432	0	0	0
13/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	56,937.0000	54,211.0000	(4.788)	0	0	0

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13/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,825.0000	6,338.0000	8.807	0	0	0
13/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	71,617.0000	68,692.0000	(4.084)	0	0	0
13/08/2007	R157	2008/05/02			Bond Future	8.4700	8.4200	(0.590)	0.0000	0.0000	0
13/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	22,417.0000	20,806.0000	(7.187)	0	0	0
13/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	24,312.0000	25,867.0000	6.396	0	0	0
13/08/2007	R186	2007/11/01			Bond Future	8.1800	8.1300	(0.611)	0.0000	0.0000	0
13/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,523.0000	3,976.0000	12.858	0	0	0
13/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	384.0000	434.0000	13.021	0	0	0
13/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	143,875.0000	138,314.0000	(3.865)	0	0	0
13/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	83,288.0000	78,131.0000	(6.192)	0	0	0
13/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,275.0000	1,444.0000	13.255	0	0	0
13/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	112,337.0000	106,896.0000	(4.843)	0	0	0
13/08/2007	R186	2008/02/07			Bond Future	8.1250	8.0750	(0.615)	0.0000	0.0000	0
13/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	110,850.0000	105,919.0000	(4.448)	0	0	0
13/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	12,023.0000	13,133.0000	9.232	0	0	0
13/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	62,806.0000	58,858.0000	(6.286)	0	0	0
13/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	85,042.0000	80,540.0000	(5.294)	0	0	0
13/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	6,797.0000	7,477.0000	10.004	0	0	0
13/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	19,757.0000	21,420.0000	8.417	0	0	0
13/08/2007	R186	2008/05/02			Bond Future	8.0650	8.0150	(0.620)	0.0000	0.0000	0
13/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	45,838.0000	42,786.0000	(6.658)	0	0	0
13/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	38,523.0000	41,093.0000	6.671	0	0	0
13/08/2007	R196	2007/11/01			Bond Future	9.5050	9.4380	(0.705)	0.0000	0.0000	0
13/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,535.0000	11,753.0000	(6.239)	0	0	0
13/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	196.0000	230.0000	17.347	0	0	0
13/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	460.0000	535.0000	16.304	0	0	0
13/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,515.0000	14,712.0000	(5.176)	0	0	0
13/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	74.0000	87.0000	17.568	0	0	0
13/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,710.0000	8,969.0000	(7.631)	0	0	0
13/08/2007	R196	2008/02/07			Bond Future	9.3800	9.3010	(0.842)	0.0000	0.0000	0

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13/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,619.0000	1,777.0000	9.759	0	0	0
13/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,274.0000	2,481.0000	9.103	0	0	0
13/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,119.0000	1,235.0000	10.366	0	0	0
13/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,286.0000	9,670.0000	(5.989)	0	0	0
13/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,467.0000	7,901.0000	(6.685)	0	0	0
13/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	12,268.0000	11,611.0000	(5.355)	0	0	0
13/08/2007	R196	2008/05/02			Bond Future	9.2770	9.1940	(0.895)	0.0000	0.0000	0
13/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,067.0000	3,321.0000	8.282	0	0	0
13/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,212.0000	4,824.0000	(7.444)	0	0	0
13/08/2007	R201	2007/11/01			Bond Future	8.5500	8.4900	(0.702)	0.0000	0.0000	91
13/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	71,983.0000	68,828.0000	(4.383)	0	0	0
13/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	148.0000	173.0000	16.892	0	0	0
13/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	467.0000	547.0000	17.131	0	0	0
13/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	58,000.0000	54,899.0000	(5.347)	0	0	0
13/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	44,736.0000	41,761.0000	(6.650)	0	0	0
13/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,268.0000	1,474.0000	16.246	0	0	0
13/08/2007	R201	2008/02/07			Bond Future	8.4600	8.4000	(0.709)	0.0000	0.0000	0
13/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	43,016.0000	40,489.0000	(5.875)	0	0	0
13/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,192.0000	3,563.0000	11.623	0	0	0
13/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,440.0000	6,023.0000	10.717	0	0	0
13/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	54,414.0000	51,675.0000	(5.034)	0	0	0
13/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	66,849.0000	63,959.0000	(4.323)	0	0	0
13/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,759.0000	1,979.0000	12.507	0	0	0
13/08/2007	R201	2008/05/02			Bond Future	8.3700	8.3100	(0.717)	0.0000	0.0000	0
13/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	22,150.0000	23,805.0000	7.472	0	0	0
13/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	15,588.0000	14,197.0000	(8.924)	0	0	0
13/08/2007	R203	2007/11/01			Bond Future	8.4250	8.3750	(0.593)	0.0000	0.0000	0
13/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	63,904.0000	60,716.0000	(4.989)	0	0	0
13/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	718.0000	817.0000	13.788	0	0	0
13/08/2007	R203	2008/02/07			Bond Future	8.3550	8.3050	(0.598)	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
13/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	62,102.0000	59,286.0000	(4.534)	0	0	0
13/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,620.0000	5,052.0000	9.351	0	0	0
13/08/2007	R203	2008/05/02			Bond Future	8.2750	8.2250	(0.604)	0.0000	0.0000	0
13/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,373.0000	23,887.0000	6.767	0	0	0
13/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	23,979.0000	22,277.0000	(7.098)	0	0	0
13/08/2007	R204	2007/11/01			Bond Future	8.4100	8.3600	(0.595)	0.0000	0.0000	0
13/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	69,463.0000	66,185.0000	(4.719)	0	0	0
13/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,921.0000	3,150.0000	7.840	0	0	0
13/08/2007	R204	2008/02/07			Bond Future	8.3400	8.2900	(0.600)	0.0000	0.0000	0
13/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	70,768.0000	67,923.0000	(4.020)	0	0	0
13/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,088.0000	10,722.0000	6.285	0	0	0
13/08/2007	R204	2008/05/02			Bond Future	8.2700	8.2200	(0.605)	0.0000	0.0000	0
13/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	25,549.0000	23,731.0000	(7.116)	0	0	0
13/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	24,169.0000	25,806.0000	6.773	0	0	0
13/08/2007	R206	2007/11/01			Bond Future	8.5450	8.4850	(0.702)	0.0000	0.0000	0
13/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	38,292.0000	35,701.0000	(6.766)	0	0	0
13/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	946.0000	1,112.0000	17.548	0	0	0
13/08/2007	R206	2008/02/07			Bond Future	8.4450	8.3850	(0.710)	0.0000	0.0000	0
13/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	36,109.0000	33,924.0000	(6.051)	0	0	0
13/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,455.0000	4,954.0000	11.201	0	0	0
13/08/2007	R206	2008/05/02			Bond Future	8.3400	8.2800	(0.719)	0.0000	0.0000	0
13/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,512.0000	15,684.0000	8.076	0	0	0
13/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	18,443.0000	16,996.0000	(7.846)	0	0	0
13/08/2007	R207	2007/11/01			Bond Future	8.3400	8.2900	(0.600)	0.0000	0.0000	0
13/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	63,634.0000	60,191.0000	(5.411)	0	0	0
13/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	940.0000	1,077.0000	14.574	0	0	0
13/08/2007	R207	2008/02/07			Bond Future	8.2750	8.2250	(0.604)	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
13/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	62,146.0000	59,087.0000	(4.922)	0	0	0
13/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,855.0000	5,357.0000	10.340	0	0	0
13/08/2007	R207	2008/05/02			Bond Future	8.2100	8.1600	(0.609)	0.0000	0.0000	0
13/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	24,033.0000	22,266.0000	(7.352)	0	0	0
13/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	26,856.0000	28,634.0000	6.620	0	0	0
13/08/2007	R209	2007/11/01			Bond Future	7.7950	7.7450	(0.641)	0.0000	0.0000	0
13/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,208.0000	1,400.0000	15.894	0	0	0
13/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	84,869.0000	80,172.0000	(5.534)	0	0	0
13/08/2007	R209	2008/02/07			Bond Future	7.7400	7.6900	(0.646)	0.0000	0.0000	659
13/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	6,690.0000	7,410.0000	10.762	0	0	0
13/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	84,797.0000	80,584.0000	(4.968)	0	0	0
13/08/2007	R209	2008/05/02			Bond Future	7.6900	7.6400	(0.650)	0.0000	0.0000	0
13/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	39,807.0000	42,373.0000	6.446	0	0	0
13/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	33,903.0000	31,499.0000	(7.091)	0	0	0
13/08/2007	TRT1	2007/11/01			Index Future	252.3880	253.1340	0.296	0.0000	0.0000	400
13/08/2007	TRT1	2008/02/07			Index Future	259.0170	259.7820	0.295	0.0000	0.0000	0
Grand Total:											29,783