



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/08/2007

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
14/08/2007	\$ / R 2007/09/17			Currency Future	7.2170	7.3322	1.596	7.2800	7.2800	2,220
14/08/2007	\$ / R 2007/12/14			Currency Future	7.3126	7.4285	1.585	7.3900	7.3900	19,425
14/08/2007	\$ / R 2008/03/17			Currency Future	7.4145	7.5311	1.573	0.0000	0.0000	4,601
14/08/2007	ALBI 2007/11/01			Index Future	255.6030	255.5100	(0.036)	0.0000	0.0000	0
14/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	32,663.0000	31,954.0000	(2.171)	0	0	0
14/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	16,633.0000	16,854.0000	1.329	0	0	0
14/08/2007	ALBI 2008/02/07			Index Future	262.6750	262.5470	(0.049)	0.0000	0.0000	0
14/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	94,826.0000	93,693.0000	(1.195)	0	0	0
14/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,076.0000	8,223.0000	1.820	0	0	0
14/08/2007	CRD1 2007/11/01			Index Future	109.7540	109.7460	(0.007)	0.0000	0.0000	8
14/08/2007	CRD1 2008/02/07			Index Future	112.6370	112.6280	(0.008)	0.0000	0.0000	0
14/08/2007	GOVI 2007/11/01			jGovi	256.2220	256.2020	(0.008)	0.0000	0.0000	118
14/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	597.0000	570.0000	(4.523)	0	0	0
14/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	88,377.0000	88,550.0000	0.196	0	0	0
14/08/2007	GOVI 2008/02/07			jGovi	262.9530	262.9295	(0.009)	0.0000	0.0000	60
14/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	40,000.0000	40,065.0000	0.163	0	0	0
14/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	19,530.0000	19,360.0000	(0.870)	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
14/08/2007	GOVI	2008/05/02			jGovi	269.4560	269.4335	(0.008)	0.0000	0.0000	0
14/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	77,584.0000	77,352.0000	(0.299)	0	0	0
14/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	23,024.0000	23,017.0000	(0.030)	0	0	0
14/08/2007	ILBI	2007/11/01			Index Future	281.9480	281.8710	(0.027)	0.0000	0.0000	0
14/08/2007	ILBI	2008/02/07			Index Future	289.7490	289.6330	(0.040)	0.0000	0.0000	0
14/08/2007	J153	2010/08/31			jSwap	9.9810	9.9600	(0.210)	0.0000	0.0000	0
14/08/2007	J157	2015/09/15			jSwap	9.5820	9.5360	(0.480)	0.0000	0.0000	0
14/08/2007	J186	2026/12/21			jSwap	8.7220	8.6880	(0.390)	0.0000	0.0000	0
14/08/2007	J201	2014/12/22			jSwap	9.6760	9.6240	(0.537)	0.0000	0.0000	0
14/08/2007	J203	2017/09/15			jSwap	9.4110	9.3710	(0.425)	0.0000	0.0000	0
14/08/2007	J204	2018/12/21			jSwap	9.3050	9.2640	(0.441)	0.0000	0.0000	0
14/08/2007	J207	2020/01/15			jSwap	9.2080	9.1680	(0.434)	0.0000	0.0000	0
14/08/2007	JBAR	2005/12/21			jBar	9.9750	9.9750	-	0.0000	0.0000	0
14/08/2007	JFRA	2007/08/23			jFra	10.0850	10.0730	(0.119)	0.0000	0.0000	0
14/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	905.0000	890.0000	(1.657)	0	0	0
14/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	20.0000	17.0000	(15.000)	0	0	0
14/08/2007	JFRA	2007/11/01			jFra	10.3080	10.2600	(0.466)	0.0000	0.0000	0
14/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
14/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,336.0000	7,212.0000	(1.690)	0	0	0
14/08/2007	JFRA	2008/02/07			jFra	10.3520	10.3200	(0.309)	0.0000	0.0000	0
14/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,675.0000	10,670.0000	(0.047)	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
14/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,640.0000	17,558.0000	(0.465)	0	0	0
14/08/2007	JFRA	2008/05/02			jFra	10.3200	10.2840	(0.349)	0.0000	0.0000	0
14/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,842.0000	16,857.0000	0.089	0	0	0
14/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,017.0000	16,939.0000	(0.458)	0	0	0
14/08/2007	JFRA	2008/08/07			jFra	10.2300	10.1810	(0.479)	0.0000	0.0000	0
14/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,784.0000	19,698.0000	(0.435)	0	0	0
14/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,833.0000	19,866.0000	0.166	0	0	0
14/08/2007	JFRA	2008/11/06			jFra	10.1060	10.0580	(0.475)	0.0000	0.0000	0
14/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,350.0000	22,385.0000	0.157	0	0	0
14/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,999.0000	21,918.0000	(0.368)	0	0	0
14/08/2007	JN02	2007/11/01			jNote	10.1330	10.1030	(0.296)	0.0000	0.0000	0
14/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,796.0000	22,329.0000	(2.049)	0	0	0
14/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,415.0000	2,479.0000	2.650	0	0	0
14/08/2007	JN02	2008/02/07			jNote	10.0480	10.0270	(0.209)	0.0000	0.0000	0
14/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,416.0000	6,494.0000	1.216	0	0	0
14/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,121.0000	24,830.0000	(1.158)	0	0	0
14/08/2007	JN02	2008/05/02			jNote	9.9590	9.9420	(0.171)	0.0000	0.0000	0
14/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,350.0000	17,166.0000	(1.061)	0	0	0
14/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,504.0000	16,625.0000	0.733	0	0	0
14/08/2007	JN05	2007/11/01			jNote	9.7820	9.7200	(0.634)	0.0000	0.0000	0
14/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	995.0000	1,216.0000	22.211	0	0	0
14/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	31,532.0000	29,363.0000	(6.879)	0	0	0
14/08/2007	JN05	2008/02/07			jNote	9.7120	9.6530	(0.607)	0.0000	0.0000	0
14/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,074.0000	4,556.0000	11.831	0	0	0
14/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,921.0000	30,124.0000	(5.630)	0	0	0
14/08/2007	JN05	2008/05/02			jNote	9.6450	9.5870	(0.601)	0.0000	0.0000	0
14/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,525.0000	14,518.0000	7.342	0	0	0

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14/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,699.0000	19,424.0000	(6.160)	0	0	0
14/08/2007	JN10	2007/11/01			jNote	9.2680	9.2250	(0.464)	0.0000	0.0000	0
14/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	20,244.0000	18,160.0000	(10.294)	0	0	0
14/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,105.0000	3,743.0000	20.548	0	0	0
14/08/2007	JN10	2008/02/07			jNote	9.2010	9.1580	(0.467)	0.0000	0.0000	0
14/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	21,219.0000	19,477.0000	(8.210)	0	0	0
14/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,344.0000	9,337.0000	11.901	0	0	0
14/08/2007	JN10	2008/05/02			jNote	9.1360	9.0930	(0.471)	0.0000	0.0000	0
14/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,255.0000	13,397.0000	9.319	0	0	0
14/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	22,403.0000	20,791.0000	(7.195)	0	0	0
14/08/2007	JROD	2007/08/31			jRod	9.1600	9.1560	(0.044)	0.0000	0.0000	0
14/08/2007	JROD	2007/09/28			jRod	9.4090	9.3990	(0.106)	0.0000	0.0000	0
14/08/2007	JROD	2007/10/31			jRod	9.7970	9.7840	(0.133)	0.0000	0.0000	0
14/08/2007	JROD	2007/11/30			jRod	9.6610	9.6540	(0.072)	0.0000	0.0000	0
14/08/2007	JROD	2007/12/31			jRod	9.8880	9.8810	(0.071)	0.0000	0.0000	0
14/08/2007	JROD	2008/01/31			jRod	10.1000	10.0930	(0.069)	0.0000	0.0000	0
14/08/2007	JROD	2008/02/29			jRod	9.9060	9.9010	(0.050)	0.0000	0.0000	0
14/08/2007	JROD	2008/03/31			jRod	10.0730	10.0670	(0.060)	0.0000	0.0000	0
14/08/2007	OTH1	2007/11/01			Index Future	250.9240	250.9060	(0.007)	0.0000	0.0000	12
14/08/2007	OTH1	2008/02/07			Index Future	257.5140	257.4940	(0.008)	0.0000	0.0000	0
14/08/2007	R153	2007/11/01			Bond Future	9.2950	9.2950	-	0.0000	0.0000	70

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14/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	242.0000	234.0000	(3.306)	0	0	0
14/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	78.0000	75.0000	(3.846)	0	0	0
14/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,005.0000	34,002.0000	(0.009)	0	0	0
14/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,515.0000	27,507.0000	(0.029)	0	0	0
14/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
14/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,653.0000	40,652.0000	(0.002)	0	0	0
14/08/2007	R153	2008/02/07			Bond Future	9.2450	9.2450	-	0.0000	0.0000	1,665
14/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,848.0000	30,836.0000	(0.039)	0	0	0
14/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,968.0000	1,952.0000	(0.813)	0	0	0
14/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,586.0000	25,570.0000	(0.063)	0	0	0
14/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,192.0000	1,180.0000	(1.007)	0	0	0
14/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,425.0000	36,416.0000	(0.025)	0	0	0
14/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	688.0000	679.0000	(1.308)	0	0	0
14/08/2007	R153	2008/05/02			Bond Future	9.1350	9.1350	-	0.0000	0.0000	0
14/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,455.0000	11,436.0000	(0.166)	0	0	0
14/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,546.0000	8,527.0000	(0.222)	0	0	0
14/08/2007	R157	2007/11/01			Bond Future	8.5100	8.5100	-	0.0000	0.0000	261
14/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,380.0000	1,345.0000	(2.536)	0	0	0
14/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	461.0000	445.0000	(3.471)	0	0	0
14/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	461.0000	445.0000	(3.471)	0	0	0
14/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,180.0000	70,163.0000	(0.024)	0	0	0
14/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,180.0000	70,163.0000	(0.024)	0	0	0
14/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	129.0000	123.0000	(4.651)	0	0	0
14/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	7,559.0000	7,477.0000	(1.085)	0	0	35
14/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	53,382.0000	53,347.0000	(0.066)	0	0	0
14/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	25,042.0000	24,960.0000	(0.327)	0	0	0
14/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	87,875.0000	87,869.0000	(0.007)	0	0	0
14/08/2007	R157	2008/02/07			Bond Future	8.4700	8.4700	-	0.0000	0.0000	343
14/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	54,211.0000	54,166.0000	(0.083)	0	0	0
14/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,338.0000	6,293.0000	(0.710)	0	0	0
14/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	68,692.0000	68,659.0000	(0.048)	0	0	0
14/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,643.0000	3,610.0000	(0.906)	0	0	0

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14/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,958.0000	1,935.0000	(1.175)	0	0	0
14/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	84,477.0000	84,454.0000	(0.027)	0	0	0
14/08/2007	R157	2008/05/02			Bond Future	8.4200	8.4200	-	0.0000	0.0000	0
14/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	25,867.0000	25,822.0000	(0.174)	0	0	0
14/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	20,806.0000	20,762.0000	(0.211)	0	0	0
14/08/2007	R186	2007/11/01			Bond Future	8.1300	8.1300	-	0.0000	0.0000	0
14/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	106,896.0000	106,852.0000	(0.041)	0	0	0
14/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	138,314.0000	138,296.0000	(0.013)	0	0	0
14/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	78,131.0000	78,049.0000	(0.105)	0	0	0
14/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,444.0000	1,400.0000	(3.047)	0	0	0
14/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,976.0000	3,894.0000	(2.062)	0	0	0
14/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	434.0000	416.0000	(4.147)	0	0	0
14/08/2007	R186	2008/02/07			Bond Future	8.0750	8.0750	-	0.0000	0.0000	0
14/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	21,420.0000	21,324.0000	(0.448)	0	0	0
14/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,858.0000	58,761.0000	(0.165)	0	0	0
14/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,477.0000	7,414.0000	(0.843)	0	0	0
14/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	13,133.0000	13,051.0000	(0.624)	0	0	0
14/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	105,919.0000	105,856.0000	(0.059)	0	0	0
14/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	80,540.0000	80,458.0000	(0.102)	0	0	0
14/08/2007	R186	2008/05/02			Bond Future	8.0150	8.0150	-	0.0000	0.0000	0
14/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	42,786.0000	42,707.0000	(0.185)	0	0	0
14/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	41,093.0000	41,013.0000	(0.195)	0	0	0
14/08/2007	R196	2007/11/01			Bond Future	9.4380	9.4400	0.021	0.0000	0.0000	0
14/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	535.0000	522.0000	(2.430)	0	0	0
14/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,969.0000	8,979.0000	0.111	0	0	0
14/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	87.0000	84.0000	(3.448)	0	0	0
14/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,712.0000	14,733.0000	0.143	0	0	0
14/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,753.0000	11,769.0000	0.136	0	0	0
14/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	230.0000	222.0000	(3.478)	0	0	0
14/08/2007	R196	2008/02/07			Bond Future	9.3010	9.3040	0.032	0.0000	0.0000	0

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14/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,235.0000	1,220.0000	(1.215)	0	0	0
14/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,611.0000	11,625.0000	0.121	0	0	0
14/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,777.0000	1,759.0000	(1.013)	0	0	0
14/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,670.0000	9,682.0000	0.124	0	0	0
14/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,901.0000	7,909.0000	0.101	0	0	0
14/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,481.0000	2,460.0000	(0.846)	0	0	0
14/08/2007	R196	2008/05/02			Bond Future	9.1940	9.1980	0.044	0.0000	0.0000	0
14/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,321.0000	3,300.0000	(0.632)	0	0	0
14/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,824.0000	4,833.0000	0.187	0	0	0
14/08/2007	R201	2007/11/01			Bond Future	8.4900	8.5000	0.118	0.0000	0.0000	91
14/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,474.0000	1,387.0000	(5.902)	0	0	0
14/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	41,761.0000	42,206.0000	1.066	0	0	0
14/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	547.0000	507.0000	(7.313)	0	0	0
14/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	54,899.0000	55,390.0000	0.894	0	0	0
14/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	68,828.0000	69,343.0000	0.748	0	0	0
14/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	173.0000	158.0000	(8.671)	0	0	0
14/08/2007	R201	2008/02/07			Bond Future	8.4000	8.4100	0.119	0.0000	0.0000	0
14/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,023.0000	5,864.0000	(2.640)	0	0	0
14/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	40,489.0000	40,849.0000	0.889	0	0	0
14/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	51,675.0000	52,085.0000	0.793	0	0	0
14/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,563.0000	3,454.0000	(3.059)	0	0	0
14/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,979.0000	1,909.0000	(3.537)	0	0	0
14/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	63,959.0000	64,408.0000	0.702	0	0	0
14/08/2007	R201	2008/05/02			Bond Future	8.3100	8.3200	0.120	0.0000	0.0000	0
14/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	23,805.0000	23,471.0000	(1.403)	0	0	0
14/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,197.0000	14,371.0000	1.226	0	0	0
14/08/2007	R203	2007/11/01			Bond Future	8.3750	8.3750	-	0.0000	0.0000	0
14/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	817.0000	792.0000	(3.060)	0	0	0
14/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	60,716.0000	60,691.0000	(0.041)	0	0	0
14/08/2007	R203	2008/02/07			Bond Future	8.3050	8.3050	-	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
14/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	59,286.0000	59,247.0000	(0.066)	0	0	0
14/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,052.0000	5,012.0000	(0.792)	0	0	0
14/08/2007	R203	2008/05/02			Bond Future	8.2250	8.2250	-	0.0000	0.0000	0
14/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	23,887.0000	23,843.0000	(0.184)	0	0	0
14/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,277.0000	22,233.0000	(0.198)	0	0	0
14/08/2007	R204	2007/11/01			Bond Future	8.3600	8.3600	-	0.0000	0.0000	0
14/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,150.0000	3,083.0000	(2.127)	0	0	0
14/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	66,185.0000	66,118.0000	(0.101)	0	0	0
14/08/2007	R204	2008/02/07			Bond Future	8.2900	8.2900	-	0.0000	0.0000	0
14/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,722.0000	10,654.0000	(0.634)	0	0	0
14/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,923.0000	67,856.0000	(0.099)	0	0	0
14/08/2007	R204	2008/05/02			Bond Future	8.2200	8.2200	-	0.0000	0.0000	0
14/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	23,731.0000	23,684.0000	(0.198)	0	0	0
14/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,806.0000	25,759.0000	(0.182)	0	0	0
14/08/2007	R206	2007/11/01			Bond Future	8.4850	8.4950	0.118	0.0000	0.0000	0
14/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,112.0000	1,043.0000	(6.205)	0	0	0
14/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	35,701.0000	36,092.0000	1.095	0	0	0
14/08/2007	R206	2008/02/07			Bond Future	8.3850	8.3950	0.119	0.0000	0.0000	0
14/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,954.0000	4,820.0000	(2.705)	0	0	0
14/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	33,924.0000	34,238.0000	0.926	0	0	0
14/08/2007	R206	2008/05/02			Bond Future	8.2800	8.2900	0.121	0.0000	0.0000	0
14/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,684.0000	15,437.0000	(1.575)	0	0	0
14/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,996.0000	17,187.0000	1.124	0	0	0
14/08/2007	R207	2007/11/01			Bond Future	8.2900	8.2900	-	0.0000	0.0000	0
14/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,077.0000	1,047.0000	(2.786)	0	0	0
14/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	60,191.0000	60,161.0000	(0.050)	0	0	0
14/08/2007	R207	2008/02/07			Bond Future	8.2250	8.2250	-	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
14/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,087.0000	59,046.0000	(0.069)	0	0	0
14/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,357.0000	5,316.0000	(0.765)	0	0	0
14/08/2007	R207	2008/05/02			Bond Future	8.1600	8.1600	-	0.0000	0.0000	0
14/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,634.0000	28,586.0000	(0.168)	0	0	0
14/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	22,266.0000	22,218.0000	(0.216)	0	0	0
14/08/2007	R209	2007/11/01			Bond Future	7.7450	7.7450	-	0.0000	0.0000	0
14/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	80,172.0000	80,132.0000	(0.050)	0	0	0
14/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,400.0000	1,361.0000	(2.786)	0	0	0
14/08/2007	R209	2008/02/07			Bond Future	7.6900	7.6900	-	0.0000	0.0000	659
14/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,410.0000	7,353.0000	(0.769)	0	0	0
14/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	80,584.0000	80,528.0000	(0.069)	0	0	0
14/08/2007	R209	2008/05/02			Bond Future	7.6400	7.6400	-	0.0000	0.0000	0
14/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	31,499.0000	31,429.0000	(0.222)	0	0	0
14/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	42,373.0000	42,304.0000	(0.163)	0	0	0
14/08/2007	TRT1	2007/11/01			Index Future	253.1340	253.1140	(0.008)	0.0000	0.0000	400
14/08/2007	TRT1	2008/02/07			Index Future	259.7820	259.7600	(0.008)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>29,968</b>