



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/08/2007

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
16/08/2007	\$ / R 2007/09/17			Currency Future	7.3800	7.5167	1.852	7.5200	7.5200	2,210
16/08/2007	\$ / R 2007/12/14			Currency Future	7.4754	7.6151	1.869	7.6200	7.5700	23,540
16/08/2007	\$ / R 2008/03/17			Currency Future	7.5780	7.7217	1.896	7.7000	7.6800	6,104
16/08/2007	ALBI 2007/11/01			Index Future	255.6430	255.6940	0.020	0.0000	0.0000	0
16/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	32,620.0000	32,789.0000	0.518	0	0	0
16/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	16,190.0000	15,849.0000	(2.106)	0	0	0
16/08/2007	ALBI 2008/02/07			Index Future	262.6810	262.7300	0.019	0.0000	0.0000	0
16/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,939.0000	7,797.0000	(1.789)	0	0	0
16/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	94,749.0000	95,097.0000	0.367	0	0	0
16/08/2007	CRD1 2007/11/01			Index Future	109.7030	109.7330	0.027	0.0000	0.0000	8
16/08/2007	CRD1 2008/02/07			Index Future	112.5830	112.6400	0.051	0.0000	0.0000	0
16/08/2007	GOVI 2007/11/01			jGovi	256.2825	256.3940	0.044	0.0000	0.0000	118
16/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	87,749.0000	86,649.0000	(1.254)	0	0	0
16/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	574.0000	589.0000	2.613	0	0	0
16/08/2007	GOVI 2008/02/07			jGovi	263.0090	263.1880	0.068	0.0000	0.0000	45
16/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	39,506.0000	38,353.0000	(2.919)	0	0	0
16/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	19,596.0000	20,233.0000	3.251	0	0	0

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16/08/2007	GOVI	2008/05/02			jGovi	269.5150	269.7580	0.090	0.0000	0.0000	0
16/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	22,691.0000	21,883.0000	(3.561)	0	0	0
16/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	77,841.0000	79,463.0000	2.084	0	0	0
16/08/2007	ILBI	2007/11/01			Index Future	281.4210	280.5300	(0.317)	0.0000	0.0000	0
16/08/2007	ILBI	2008/02/07			Index Future	289.1680	288.2490	(0.318)	0.0000	0.0000	0
16/08/2007	J153	2010/08/31			jSwap	9.9760	9.9700	(0.060)	0.0000	0.0000	0
16/08/2007	J157	2015/09/15			jSwap	9.5640	9.5410	(0.240)	0.0000	0.0000	0
16/08/2007	J186	2026/12/21			jSwap	8.7220	8.6830	(0.447)	0.0000	0.0000	0
16/08/2007	J201	2014/12/22			jSwap	9.6530	9.6310	(0.228)	0.0000	0.0000	0
16/08/2007	J203	2017/09/15			jSwap	9.3890	9.3650	(0.256)	0.0000	0.0000	0
16/08/2007	J204	2018/12/21			jSwap	9.2830	9.2610	(0.237)	0.0000	0.0000	0
16/08/2007	J207	2020/01/15			jSwap	9.1890	9.1670	(0.239)	0.0000	0.0000	0
16/08/2007	JBAR	2005/12/21			jBar	9.9830	9.9830	-	0.0000	0.0000	0
16/08/2007	JFRA	2007/08/23			jFra	10.0820	10.0700	(0.119)	0.0000	0.0000	0
16/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	866.0000	837.0000	(3.349)	0	0	0
16/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	14.0000	12.0000	(14.286)	0	0	0
16/08/2007	JFRA	2007/11/01			jFra	10.2630	10.2590	(0.039)	0.0000	0.0000	0
16/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,220.0000	7,209.0000	(0.152)	0	0	0
16/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/08/2007	JFRA	2008/02/07			jFra	10.3460	10.3400	(0.058)	0.0000	0.0000	0
16/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,604.0000	10,572.0000	(0.302)	0	0	0

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16/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,557.0000	17,508.0000	(0.279)	0	0	0
16/08/2007	JFRA	2008/05/02			jFra	10.3230	10.3020	(0.203)	0.0000	0.0000	0
16/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,956.0000	16,897.0000	(0.348)	0	0	0
16/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,774.0000	16,769.0000	(0.030)	0	0	0
16/08/2007	JFRA	2008/08/07			jFra	10.2050	10.1910	(0.137)	0.0000	0.0000	0
16/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,809.0000	19,799.0000	(0.050)	0	0	0
16/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,699.0000	19,655.0000	(0.223)	0	0	0
16/08/2007	JFRA	2008/11/06			jFra	10.1220	10.0690	(0.524)	0.0000	0.0000	0
16/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,969.0000	21,882.0000	(0.396)	0	0	0
16/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,280.0000	22,322.0000	0.189	0	0	0
16/08/2007	JN02	2007/11/01			jNote	10.1280	10.1150	(0.128)	0.0000	0.0000	0
16/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,647.0000	22,420.0000	(1.002)	0	0	0
16/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,353.0000	2,357.0000	0.170	0	0	0
16/08/2007	JN02	2008/02/07			jNote	10.0520	10.0420	(0.099)	0.0000	0.0000	0
16/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,328.0000	6,346.0000	0.284	0	0	0
16/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,104.0000	24,947.0000	(0.625)	0	0	0
16/08/2007	JN02	2008/05/02			jNote	9.9610	9.9540	(0.070)	0.0000	0.0000	0
16/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,304.0000	17,208.0000	(0.555)	0	0	0
16/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,422.0000	16,452.0000	0.183	0	0	0
16/08/2007	JN05	2007/11/01			jNote	9.7610	9.7370	(0.246)	0.0000	0.0000	0
16/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	30,752.0000	29,893.0000	(2.793)	0	0	0
16/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,024.0000	1,092.0000	6.641	0	0	0
16/08/2007	JN05	2008/02/07			jNote	9.6950	9.6700	(0.258)	0.0000	0.0000	0
16/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,160.0000	4,347.0000	4.495	0	0	0
16/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,350.0000	30,570.0000	(2.488)	0	0	0
16/08/2007	JN05	2008/05/02			jNote	9.6280	9.6020	(0.270)	0.0000	0.0000	0
16/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,757.0000	14,184.0000	3.104	0	0	0

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16/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,266.0000	19,677.0000	(2.906)	0	0	0
16/08/2007	JN10	2007/11/01			jNote	9.2450	9.2180	(0.292)	0.0000	0.0000	0
16/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	19,048.0000	17,736.0000	(6.888)	0	0	0
16/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,367.0000	3,769.0000	11.939	0	0	0
16/08/2007	JN10	2008/02/07			jNote	9.1790	9.1520	(0.294)	0.0000	0.0000	0
16/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,787.0000	9,414.0000	7.136	0	0	0
16/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	20,262.0000	19,168.0000	(5.399)	0	0	0
16/08/2007	JN10	2008/05/02			jNote	9.1140	9.0870	(0.296)	0.0000	0.0000	0
16/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	21,523.0000	20,511.0000	(4.702)	0	0	0
16/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,784.0000	13,504.0000	5.632	0	0	0
16/08/2007	JROD	2007/08/31			jRod	9.1520	9.1490	(0.033)	0.0000	0.0000	0
16/08/2007	JROD	2007/09/28			jRod	9.3910	9.3810	(0.106)	0.0000	0.0000	0
16/08/2007	JROD	2007/10/31			jRod	9.7750	9.7630	(0.123)	0.0000	0.0000	0
16/08/2007	JROD	2007/11/30			jRod	9.6530	9.6450	(0.083)	0.0000	0.0000	0
16/08/2007	JROD	2007/12/31			jRod	9.8840	9.8760	(0.081)	0.0000	0.0000	0
16/08/2007	JROD	2008/01/31			jRod	10.1010	10.0900	(0.109)	0.0000	0.0000	0
16/08/2007	JROD	2008/02/29			jRod	9.9080	9.8990	(0.091)	0.0000	0.0000	0
16/08/2007	JROD	2008/03/31			jRod	10.0740	10.0640	(0.099)	0.0000	0.0000	0
16/08/2007	OTH1	2007/11/01			Index Future	250.9950	251.1960	0.080	0.0000	0.0000	12
16/08/2007	OTH1	2008/02/07			Index Future	257.5830	257.8520	0.104	0.0000	0.0000	0
16/08/2007	R153	2007/11/01			Bond Future	9.2850	9.2850	-	0.0000	0.0000	70

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16/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	75.0000	72.0000	(4.000)	0	0	0
16/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	21.0000	19.0000	(9.524)	0	0	0
16/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	235.0000	227.0000	(3.404)	0	0	0
16/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,252.0000	27,244.0000	(0.029)	0	0	0
16/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,395.0000	40,394.0000	(0.002)	0	0	0
16/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,745.0000	33,742.0000	(0.009)	0	0	0
16/08/2007	R153	2008/02/07			Bond Future	9.2350	9.2350	-	0.0000	0.0000	1,665
16/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,357.0000	25,341.0000	(0.063)	0	0	0
16/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,973.0000	1,957.0000	(0.811)	0	0	0
16/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	686.0000	677.0000	(1.312)	0	0	0
16/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,193.0000	1,181.0000	(1.006)	0	0	0
16/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,615.0000	30,603.0000	(0.039)	0	0	0
16/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,189.0000	36,181.0000	(0.022)	0	0	0
16/08/2007	R153	2008/05/02			Bond Future	9.1250	9.1250	-	0.0000	0.0000	0
16/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,607.0000	8,588.0000	(0.221)	0	0	0
16/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,301.0000	11,282.0000	(0.168)	0	0	0
16/08/2007	R157	2007/11/01			Bond Future	8.4900	8.4900	-	0.0000	0.0000	261
16/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,856.0000	68,839.0000	(0.025)	0	0	0
16/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	471.0000	454.0000	(3.609)	0	0	0
16/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,421.0000	1,385.0000	(2.533)	0	0	0
16/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	86,543.0000	86,537.0000	(0.007)	0	0	0
16/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	52,090.0000	52,054.0000	(0.069)	0	0	0
16/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,856.0000	68,839.0000	(0.025)	0	0	0
16/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	130.0000	124.0000	(4.615)	0	0	0
16/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	471.0000	454.0000	(3.609)	0	0	0
16/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	23,979.0000	23,895.0000	(0.350)	0	0	0
16/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	7,830.0000	7,746.0000	(1.073)	0	0	35
16/08/2007	R157	2008/02/07			Bond Future	8.4500	8.4500	-	0.0000	0.0000	343
16/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	67,500.0000	67,465.0000	(0.052)	0	0	0
16/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,749.0000	3,715.0000	(0.907)	0	0	0
16/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	83,236.0000	83,212.0000	(0.029)	0	0	0
16/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,518.0000	6,473.0000	(0.690)	0	0	0

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16/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	53,093.0000	53,047.0000	(0.087)	0	0	0
16/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,015.0000	1,992.0000	(1.141)	0	0	0
16/08/2007	R157	2008/05/02			Bond Future	8.4000	8.4000	-	0.0000	0.0000	0
16/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	26,474.0000	26,430.0000	(0.166)	0	0	0
16/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	20,144.0000	20,099.0000	(0.223)	0	0	0
16/08/2007	R186	2007/11/01			Bond Future	8.1200	8.1000	(0.246)	0.0000	0.0000	0
16/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	76,984.0000	74,942.0000	(2.652)	0	0	0
16/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	137,172.0000	134,939.0000	(1.628)	0	0	0
16/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	105,743.0000	103,567.0000	(2.058)	0	0	0
16/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,418.0000	1,500.0000	5.783	0	0	0
16/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	419.0000	444.0000	5.967	0	0	0
16/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,956.0000	4,172.0000	5.460	0	0	0
16/08/2007	R186	2008/02/07			Bond Future	8.0650	8.0450	(0.248)	0.0000	0.0000	0
16/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	104,847.0000	102,894.0000	(1.863)	0	0	0
16/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	13,250.0000	13,743.0000	3.721	0	0	0
16/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,942.0000	56,412.0000	(2.641)	0	0	0
16/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	79,530.0000	77,764.0000	(2.221)	0	0	0
16/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	21,632.0000	22,360.0000	3.365	0	0	0
16/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,532.0000	7,838.0000	4.063	0	0	0
16/08/2007	R186	2008/05/02			Bond Future	8.0050	7.9850	(0.250)	0.0000	0.0000	0
16/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	42,076.0000	40,907.0000	(2.778)	0	0	0
16/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	41,511.0000	42,604.0000	2.633	0	0	0
16/08/2007	R196	2007/11/01			Bond Future	9.4390	9.4470	0.085	0.0000	0.0000	0
16/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	217.0000	205.0000	(5.530)	0	0	0
16/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,752.0000	11,837.0000	0.723	0	0	0
16/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,718.0000	14,810.0000	0.625	0	0	0
16/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	81.0000	75.0000	(7.407)	0	0	0
16/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,958.0000	9,032.0000	0.826	0	0	0
16/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	513.0000	489.0000	(4.678)	0	0	0
16/08/2007	R196	2008/02/07			Bond Future	9.2510	9.2500	(0.011)	0.0000	0.0000	0

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16/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,286.0000	9,268.0000	(0.194)	0	0	0
16/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,313.0000	1,305.0000	(0.609)	0	0	0
16/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,883.0000	1,875.0000	(0.425)	0	0	0
16/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,199.0000	11,181.0000	(0.161)	0	0	0
16/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,550.0000	7,531.0000	(0.252)	0	0	0
16/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,620.0000	2,611.0000	(0.344)	0	0	0
16/08/2007	R196	2008/05/02			Bond Future	9.1110	9.0990	(0.132)	0.0000	0.0000	0
16/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,458.0000	4,401.0000	(1.279)	0	0	0
16/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,598.0000	3,634.0000	1.001	0	0	0
16/08/2007	R201	2007/11/01			Bond Future	8.4800	8.4800	-	0.0000	0.0000	91
16/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	68,290.0000	68,282.0000	(0.012)	0	0	0
16/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	166.0000	159.0000	(4.217)	0	0	0
16/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	534.0000	516.0000	(3.371)	0	0	0
16/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	54,355.0000	54,337.0000	(0.033)	0	0	0
16/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	41,215.0000	41,181.0000	(0.082)	0	0	0
16/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,459.0000	1,425.0000	(2.330)	0	0	0
16/08/2007	R201	2008/02/07			Bond Future	8.3900	8.3900	-	0.0000	0.0000	0
16/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	40,013.0000	39,974.0000	(0.097)	0	0	0
16/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,066.0000	6,027.0000	(0.643)	0	0	0
16/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	51,175.0000	51,145.0000	(0.059)	0	0	0
16/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,583.0000	3,552.0000	(0.865)	0	0	0
16/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	63,446.0000	63,424.0000	(0.035)	0	0	0
16/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,985.0000	1,963.0000	(1.108)	0	0	0
16/08/2007	R201	2008/05/02			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0
16/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	24,037.0000	24,002.0000	(0.146)	0	0	0
16/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,920.0000	13,885.0000	(0.251)	0	0	0
16/08/2007	R203	2007/11/01			Bond Future	8.3450	8.3450	-	0.0000	0.0000	0
16/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	877.0000	850.0000	(3.079)	0	0	0
16/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,797.0000	58,771.0000	(0.044)	0	0	0
16/08/2007	R203	2008/02/07			Bond Future	8.2750	8.2750	-	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
16/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	57,600.0000	57,559.0000	(0.071)	0	0	0
16/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,320.0000	5,279.0000	(0.771)	0	0	0
16/08/2007	R203	2008/05/02			Bond Future	8.1950	8.1950	-	0.0000	0.0000	0
16/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	24,824.0000	24,780.0000	(0.177)	0	0	0
16/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	21,277.0000	21,233.0000	(0.207)	0	0	0
16/08/2007	R204	2007/11/01			Bond Future	8.3400	8.3400	-	0.0000	0.0000	0
16/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,192.0000	3,124.0000	(2.130)	0	0	0
16/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	64,820.0000	64,751.0000	(0.106)	0	0	0
16/08/2007	R204	2008/02/07			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
16/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,931.0000	10,862.0000	(0.631)	0	0	0
16/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	66,737.0000	66,668.0000	(0.103)	0	0	0
16/08/2007	R204	2008/05/02			Bond Future	8.2000	8.2000	-	0.0000	0.0000	0
16/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	26,446.0000	26,399.0000	(0.178)	0	0	0
16/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	22,985.0000	22,938.0000	(0.204)	0	0	0
16/08/2007	R206	2007/11/01			Bond Future	8.4750	8.4750	-	0.0000	0.0000	0
16/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	35,230.0000	35,203.0000	(0.077)	0	0	0
16/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,101.0000	1,074.0000	(2.452)	0	0	0
16/08/2007	R206	2008/02/07			Bond Future	8.3750	8.3750	-	0.0000	0.0000	0
16/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	33,515.0000	33,483.0000	(0.095)	0	0	0
16/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,993.0000	4,960.0000	(0.661)	0	0	0
16/08/2007	R206	2008/05/02			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
16/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,839.0000	15,808.0000	(0.196)	0	0	0
16/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,714.0000	16,683.0000	(0.185)	0	0	0
16/08/2007	R207	2007/11/01			Bond Future	8.2600	8.2600	-	0.0000	0.0000	0
16/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,163.0000	1,130.0000	(2.837)	0	0	0
16/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	58,120.0000	58,088.0000	(0.055)	0	0	0
16/08/2007	R207	2008/02/07			Bond Future	8.1950	8.1950	-	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
16/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	57,258.0000	57,215.0000	(0.075)	0	0	0
16/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,672.0000	5,629.0000	(0.758)	0	0	0
16/08/2007	R207	2008/05/02			Bond Future	8.1300	8.1300	-	0.0000	0.0000	0
16/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	21,230.0000	21,182.0000	(0.226)	0	0	0
16/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	29,733.0000	29,685.0000	(0.161)	0	0	0
16/08/2007	R209	2007/11/01			Bond Future	7.7450	7.7250	(0.258)	0.0000	0.0000	0
16/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	80,093.0000	78,214.0000	(2.346)	0	0	0
16/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,321.0000	1,411.0000	6.813	0	0	0
16/08/2007	R209	2008/02/07			Bond Future	7.6900	7.6700	(0.260)	0.0000	0.0000	659
16/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	80,471.0000	78,802.0000	(2.074)	0	0	0
16/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,296.0000	7,614.0000	4.359	0	0	0
16/08/2007	R209	2008/05/02			Bond Future	7.6400	7.6200	(0.262)	0.0000	0.0000	0
16/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	42,235.0000	43,312.0000	2.550	0	0	0
16/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	31,360.0000	30,436.0000	(2.946)	0	0	0
16/08/2007	TRT1	2007/11/01			Index Future	253.1930	253.3050	0.044	0.0000	0.0000	400
16/08/2007	TRT1	2008/02/07			Index Future	259.8380	260.0170	0.069	0.0000	0.0000	0
Grand Total:											35,561