



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/08/2007

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/08/2007 | \$ / R 2007/09/17 | | | Currency Future | 7.4594 | 7.4063 | (0.712) | 7.3900 | 7.3600 | 2,137 |
| 20/08/2007 | \$ / R 2007/12/14 | | | Currency Future | 7.5593 | 7.5058 | (0.708) | 7.5200 | 7.5200 | 23,730 |
| 20/08/2007 | \$ / R 2008/03/17 | | | Currency Future | 7.6681 | 7.6131 | (0.717) | 0.0000 | 0.0000 | 6,104 |
| 20/08/2007 | ALBI 2007/11/01 | | | Index Future | 251.4880 | 252.1790 | 0.275 | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | ALBI 2007/11/01 | 254.00 | Call | Index Future | 12,593.0000 | 14,630.0000 | 16.176 | 0 | 0 | 0 |
| 20/08/2007 | ALBI 2007/11/01 | 254.00 | Put | Index Future | 37,713.0000 | 32,840.0000 | (12.921) | 0 | 0 | 0 |
| 20/08/2007 | ALBI 2008/02/07 | | | Index Future | 258.4800 | 259.1730 | 0.268 | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | ALBI 2008/02/07 | 254.00 | Call | Index Future | 62,119.0000 | 66,803.0000 | 7.540 | 0 | 0 | 0 |
| 20/08/2007 | ALBI 2008/02/07 | 254.00 | Put | Index Future | 17,319.0000 | 15,073.0000 | (12.968) | 0 | 0 | 0 |
| 20/08/2007 | CRD1 2007/11/01 | | | Index Future | 109.8010 | 110.0480 | 0.225 | 0.0000 | 0.0000 | 8 |
| 20/08/2007 | CRD1 2008/02/07 | | | Index Future | 112.7360 | 112.9890 | 0.224 | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | GOVI 2007/11/01 | | | jGovi | 256.6495 | 257.3220 | 0.262 | 0.0000 | 0.0000 | 178 |
| 20/08/2007 | GOVI 2007/11/01 | 265.00 | Call | jGovi | 655.0000 | 851.0000 | 29.924 | 0 | 0 | 0 |
| 20/08/2007 | GOVI 2007/11/01 | 265.00 | Put | jGovi | 84,160.0000 | 77,631.0000 | (7.758) | 0 | 0 | 0 |
| 20/08/2007 | GOVI 2008/02/07 | | | jGovi | 263.5090 | 264.1985 | 0.262 | 0.0000 | 0.0000 | 45 |
| 20/08/2007 | GOVI 2008/02/07 | 265.00 | Put | jGovi | 36,391.0000 | 32,294.0000 | (11.258) | 0 | 0 | 0 |
| 20/08/2007 | GOVI 2008/02/07 | 265.00 | Call | jGovi | 21,481.0000 | 24,279.0000 | 13.025 | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/08/2007 | GOVI | 2008/05/02 | | | jGovi | 270.0255 | 270.7320 | 0.262 | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 81,279.0000 | 86,159.0000 | 6.004 | 0 | 0 | 0 |
| 20/08/2007 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 21,024.0000 | 18,839.0000 | (10.393) | 0 | 0 | 0 |
| 20/08/2007 | ILBI | 2007/11/01 | | | Index Future | 280.0420 | 279.9610 | (0.029) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | ILBI | 2008/02/07 | | | Index Future | 287.8280 | 287.7250 | (0.036) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J153 | 2010/08/31 | | | jSwap | 9.9800 | 9.9680 | (0.120) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J157 | 2015/09/15 | | | jSwap | 9.5830 | 9.5390 | (0.459) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J186 | 2026/12/21 | | | jSwap | 8.7160 | 8.6430 | (0.838) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J201 | 2014/12/22 | | | jSwap | 9.6710 | 9.6260 | (0.465) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J203 | 2017/09/15 | | | jSwap | 9.4070 | 9.3690 | (0.404) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J204 | 2018/12/21 | | | jSwap | 9.3040 | 9.2590 | (0.484) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | J207 | 2020/01/15 | | | jSwap | 9.2100 | 9.1590 | (0.554) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JBAR | 2005/12/21 | | | jBar | 10.1170 | 10.1170 | - | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2007/08/23 | | | jFra | 10.1530 | 10.1390 | (0.138) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2007/08/23 | 9.50 | Call | Option on jFra | 1,050.0000 | 1,018.0000 | (3.048) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2007/08/23 | 9.50 | Put | Option on jFra | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2007/11/01 | | | jFra | 10.3540 | 10.3300 | (0.232) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 7,456.0000 | 7,393.0000 | (0.845) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/02/07 | | | jFra | 10.3990 | 10.3780 | (0.202) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 10,475.0000 | 10,380.0000 | (0.907) | 0 | 0 | 0 |

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| 20/08/2007 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 17,549.0000 | 17,404.0000 | (0.826) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/05/02 | | | jFra | 10.3740 | 10.3620 | (0.116) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 16,642.0000 | 16,560.0000 | (0.493) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 16,957.0000 | 16,844.0000 | (0.666) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/08/07 | | | jFra | 10.2540 | 10.2050 | (0.478) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 19,703.0000 | 19,561.0000 | (0.721) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 19,693.0000 | 19,670.0000 | (0.117) | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/11/06 | | | jFra | 10.1740 | 10.0820 | (0.904) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 22,166.0000 | 22,207.0000 | 0.185 | 0 | 0 | 0 |
| 20/08/2007 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 21,981.0000 | 21,798.0000 | (0.833) | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2007/11/01 | | | jNote | 10.1630 | 10.1330 | (0.295) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN02 | 2007/11/01 | 9.00 | Call | Option on jNote | 23,072.0000 | 22,519.0000 | (2.397) | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2007/11/01 | 9.00 | Put | Option on jNote | 2,160.0000 | 2,139.0000 | (0.972) | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2008/02/07 | | | jNote | 10.0610 | 10.0380 | (0.229) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN02 | 2008/02/07 | 9.00 | Put | Option on jNote | 6,215.0000 | 6,233.0000 | 0.290 | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2008/02/07 | 9.00 | Call | Option on jNote | 25,144.0000 | 24,759.0000 | (1.531) | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2008/05/02 | | | jNote | 9.9530 | 9.9380 | (0.151) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 17,167.0000 | 16,935.0000 | (1.351) | 0 | 0 | 0 |
| 20/08/2007 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 16,429.0000 | 16,468.0000 | 0.237 | 0 | 0 | 0 |
| 20/08/2007 | JN05 | 2007/11/01 | | | jNote | 9.7720 | 9.7230 | (0.501) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN05 | 2007/11/01 | 9.00 | Put | Option on jNote | 936.0000 | 1,043.0000 | 11.432 | 0 | 0 | 0 |
| 20/08/2007 | JN05 | 2007/11/01 | 9.00 | Call | Option on jNote | 31,083.0000 | 29,301.0000 | (5.733) | 0 | 0 | 0 |
| 20/08/2007 | JN05 | 2008/02/07 | | | jNote | 9.6990 | 9.6500 | (0.505) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN05 | 2008/02/07 | 9.00 | Put | Option on jNote | 4,070.0000 | 4,406.0000 | 8.256 | 0 | 0 | 0 |
| 20/08/2007 | JN05 | 2008/02/07 | 9.00 | Call | Option on jNote | 31,414.0000 | 29,856.0000 | (4.960) | 0 | 0 | 0 |
| 20/08/2007 | JN05 | 2008/05/02 | | | jNote | 9.6290 | 9.5810 | (0.498) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 13,676.0000 | 14,434.0000 | 5.543 | 0 | 0 | 0 |

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| 20/08/2007 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 20,224.0000 | 19,104.0000 | (5.538) | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2007/11/01 | | | jNote | 9.2630 | 9.2210 | (0.453) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN10 | 2007/11/01 | 9.00 | Call | Option on jNote | 19,824.0000 | 17,680.0000 | (10.815) | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2007/11/01 | 9.00 | Put | Option on jNote | 3,000.0000 | 3,520.0000 | 17.333 | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2008/02/07 | | | jNote | 9.1950 | 9.1510 | (0.479) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN10 | 2008/02/07 | 9.00 | Call | Option on jNote | 20,832.0000 | 18,979.0000 | (8.895) | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2008/02/07 | 9.00 | Put | Option on jNote | 8,335.0000 | 9,286.0000 | 11.410 | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2008/05/02 | | | jNote | 9.1290 | 9.0840 | (0.493) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 12,315.0000 | 13,461.0000 | 9.306 | 0 | 0 | 0 |
| 20/08/2007 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 22,017.0000 | 20,276.0000 | (7.908) | 0 | 0 | 0 |
| 20/08/2007 | JROD | 2007/08/31 | | | jRod | 9.2100 | 9.2070 | (0.033) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2007/09/28 | | | jRod | 9.5070 | 9.4960 | (0.116) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2007/10/31 | | | jRod | 9.8870 | 9.8730 | (0.142) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2007/11/30 | | | jRod | 9.6960 | 9.6900 | (0.062) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2007/12/31 | | | jRod | 9.9210 | 9.9130 | (0.081) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2008/01/31 | | | jRod | 10.1360 | 10.1270 | (0.089) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2008/02/29 | | | jRod | 9.9330 | 9.9260 | (0.070) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | JROD | 2008/03/31 | | | jRod | 10.1020 | 10.0940 | (0.079) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | OTH1 | 2007/11/01 | | | Index Future | 251.7910 | 252.5900 | 0.317 | 0.0000 | 0.0000 | 12 |
| 20/08/2007 | OTH1 | 2008/02/07 | | | Index Future | 258.5220 | 259.3400 | 0.316 | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | | | Bond Future | 9.2650 | 9.2250 | (0.432) | 0.0000 | 0.0000 | 70 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/08/2007 | R153 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 239.0000 | 255.0000 | 6.695 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | 8.00 | Call | Option on Bond Future | 75.0000 | 80.0000 | 6.667 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | 8.00 | Put | Option on Bond Future | 33,231.0000 | 32,206.0000 | (3.084) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 26,741.0000 | 25,729.0000 | (3.784) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 39,881.0000 | 38,852.0000 | (2.580) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | | | Bond Future | 9.2100 | 9.1700 | (0.434) | 0.0000 | 0.0000 | 1,665 |
| 20/08/2007 | R153 | 2008/02/07 | 8.00 | Put | Option on Bond Future | 30,069.0000 | 29,199.0000 | (2.893) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 2,037.0000 | 2,147.0000 | 5.400 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 24,835.0000 | 24,007.0000 | (3.334) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | 8.00 | Call | Option on Bond Future | 1,232.0000 | 1,300.0000 | 5.519 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 35,626.0000 | 34,728.0000 | (2.521) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 709.0000 | 749.0000 | 5.642 | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/05/02 | | | Bond Future | 9.2000 | 9.1600 | (0.435) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 12,153.0000 | 11,617.0000 | (4.410) | 0 | 0 | 0 |
| 20/08/2007 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 7,847.0000 | 8,170.0000 | 4.116 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | | | Bond Future | 8.4600 | 8.4200 | (0.473) | 0.0000 | 0.0000 | 266 |
| 20/08/2007 | R157 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,525.0000 | 1,663.0000 | 9.049 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 505.0000 | 547.0000 | 8.317 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 505.0000 | 547.0000 | 8.317 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 66,886.0000 | 64,250.0000 | (3.941) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 66,886.0000 | 64,250.0000 | (3.941) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 139.0000 | 148.0000 | 6.475 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 8,346.0000 | 9,054.0000 | 8.483 | 0 | 0 | 35 |
| 20/08/2007 | R157 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 50,190.0000 | 47,649.0000 | (5.063) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 22,490.0000 | 20,521.0000 | (8.755) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 84,548.0000 | 81,879.0000 | (3.157) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/02/07 | | | Bond Future | 8.4100 | 8.3700 | (0.476) | 0.0000 | 0.0000 | 343 |
| 20/08/2007 | R157 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 50,962.0000 | 48,806.0000 | (4.231) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 6,990.0000 | 7,444.0000 | 6.495 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 65,191.0000 | 62,860.0000 | (3.576) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 4,044.0000 | 4,321.0000 | 6.850 | 0 | 0 | 0 |

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| 20/08/2007 | R157 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 2,185.0000 | 2,342.0000 | 7.185 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 80,803.0000 | 78,350.0000 | (3.036) | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/05/02 | | | Bond Future | 8.3500 | 8.3100 | (0.479) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 28,177.0000 | 29,532.0000 | 4.809 | 0 | 0 | 0 |
| 20/08/2007 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 18,666.0000 | 17,469.0000 | (6.413) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | | | Bond Future | 8.0600 | 8.0200 | (0.496) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 99,263.0000 | 94,853.0000 | (4.443) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 130,480.0000 | 125,960.0000 | (3.464) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 1,732.0000 | 1,883.0000 | 8.718 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 70,969.0000 | 66,834.0000 | (5.826) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 521.0000 | 562.0000 | 7.869 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 4,735.0000 | 5,161.0000 | 8.997 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | | | Bond Future | 7.9900 | 7.9500 | (0.501) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 24,651.0000 | 26,194.0000 | 6.259 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 8,864.0000 | 9,514.0000 | 7.333 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 52,459.0000 | 49,432.0000 | (5.770) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 97,677.0000 | 93,756.0000 | (4.014) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 15,340.0000 | 16,386.0000 | 6.819 | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 73,117.0000 | 69,593.0000 | (4.820) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/05/02 | | | Bond Future | 7.9450 | 7.9050 | (0.503) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 38,697.0000 | 36,394.0000 | (5.951) | 0 | 0 | 0 |
| 20/08/2007 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 44,937.0000 | 47,202.0000 | 5.040 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | | | Bond Future | 9.4100 | 9.3550 | (0.584) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.75 | Call | Option on Bond Future | 540.0000 | 606.0000 | 12.222 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.75 | Put | Option on Bond Future | 8,632.0000 | 8,027.0000 | (7.009) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 84.0000 | 95.0000 | 13.095 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 14,368.0000 | 13,708.0000 | (4.594) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.50 | Put | Option on Bond Future | 11,409.0000 | 10,767.0000 | (5.627) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2007/11/01 | 8.50 | Call | Option on Bond Future | 228.0000 | 256.0000 | 12.281 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | | | Bond Future | 9.2140 | 9.1430 | (0.771) | 0.0000 | 0.0000 | 0 |

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| 20/08/2007 | R196 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 1,368.0000 | 1,490.0000 | 8.918 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 10,891.0000 | 10,316.0000 | (5.280) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 1,959.0000 | 2,123.0000 | 8.372 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 8,999.0000 | 8,466.0000 | (5.923) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | 8.75 | Put | Option on Bond Future | 7,287.0000 | 6,804.0000 | (6.628) | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/02/07 | 8.75 | Call | Option on Bond Future | 2,720.0000 | 2,934.0000 | 7.868 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/05/02 | | | Bond Future | 9.0600 | 8.9800 | (0.883) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 3,771.0000 | 4,055.0000 | 7.531 | 0 | 0 | 0 |
| 20/08/2007 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 4,236.0000 | 3,900.0000 | (7.932) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | | | Bond Future | 8.4650 | 8.4250 | (0.473) | 0.0000 | 0.0000 | 91 |
| 20/08/2007 | R201 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,471.0000 | 1,590.0000 | 8.090 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 40,429.0000 | 38,418.0000 | (4.974) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 533.0000 | 572.0000 | 7.317 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 53,556.0000 | 51,465.0000 | (3.904) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 67,489.0000 | 65,368.0000 | (3.143) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 163.0000 | 173.0000 | 6.135 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | | | Bond Future | 8.3650 | 8.3250 | (0.478) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 6,298.0000 | 6,695.0000 | 6.304 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 38,945.0000 | 37,257.0000 | (4.334) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 50,019.0000 | 48,184.0000 | (3.669) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 3,727.0000 | 3,976.0000 | 6.681 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 2,068.0000 | 2,212.0000 | 6.963 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 62,229.0000 | 60,289.0000 | (3.118) | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/05/02 | | | Bond Future | 8.3000 | 8.2600 | (0.482) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 23,967.0000 | 25,094.0000 | 4.702 | 0 | 0 | 0 |
| 20/08/2007 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 13,850.0000 | 12,938.0000 | (6.585) | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2007/11/01 | | | Bond Future | 8.3150 | 8.2650 | (0.601) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R203 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 942.0000 | 1,073.0000 | 13.907 | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 56,878.0000 | 53,690.0000 | (5.605) | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2008/02/07 | | | Bond Future | 8.2300 | 8.1800 | (0.608) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/08/2007 | R203 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 55,130.0000 | 52,382.0000 | (4.985) | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 5,793.0000 | 6,326.0000 | 9.201 | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2008/05/02 | | | Bond Future | 8.1700 | 8.1200 | (0.612) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 25,611.0000 | 27,291.0000 | 6.560 | 0 | 0 | 0 |
| 20/08/2007 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 20,447.0000 | 18,881.0000 | (7.659) | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2007/11/01 | | | Bond Future | 8.3050 | 8.2350 | (0.843) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R204 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 3,374.0000 | 3,854.0000 | 14.226 | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 62,532.0000 | 58,048.0000 | (7.171) | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2008/02/07 | | | Bond Future | 8.2300 | 8.1600 | (0.851) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R204 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 11,506.0000 | 12,619.0000 | 9.673 | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 64,512.0000 | 60,699.0000 | (5.911) | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2008/05/02 | | | Bond Future | 8.1750 | 8.1050 | (0.856) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 22,091.0000 | 19,807.0000 | (10.339) | 0 | 0 | 0 |
| 20/08/2007 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 27,290.0000 | 29,889.0000 | 9.524 | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2007/11/01 | | | Bond Future | 8.4600 | 8.4200 | (0.473) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R206 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,112.0000 | 1,209.0000 | 8.723 | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 34,549.0000 | 32,800.0000 | (5.062) | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2008/02/07 | | | Bond Future | 8.3500 | 8.3100 | (0.479) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R206 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 5,192.0000 | 5,534.0000 | 6.587 | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 32,593.0000 | 31,138.0000 | (4.464) | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2008/05/02 | | | Bond Future | 8.2750 | 8.2350 | (0.483) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 15,668.0000 | 16,460.0000 | 5.055 | 0 | 0 | 0 |
| 20/08/2007 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 16,762.0000 | 15,803.0000 | (5.721) | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2007/11/01 | | | Bond Future | 8.2450 | 8.1850 | (0.728) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R207 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 1,174.0000 | 1,410.0000 | 20.102 | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 57,051.0000 | 52,946.0000 | (7.195) | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2008/02/07 | | | Bond Future | 8.1700 | 8.1100 | (0.734) | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/08/2007 | R207 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 55,727.0000 | 52,169.0000 | (6.385) | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 5,934.0000 | 6,696.0000 | 12.841 | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2008/05/02 | | | Bond Future | 8.1200 | 8.0600 | (0.739) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 30,043.0000 | 32,409.0000 | 7.875 | 0 | 0 | 0 |
| 20/08/2007 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 20,827.0000 | 18,899.0000 | (9.257) | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2007/11/01 | | | Bond Future | 7.6600 | 7.6200 | (0.522) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R209 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 72,210.0000 | 68,403.0000 | (5.272) | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 1,859.0000 | 2,063.0000 | 10.974 | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2008/02/07 | | | Bond Future | 7.6050 | 7.5650 | (0.526) | 0.0000 | 0.0000 | 659 |
| 20/08/2007 | R209 | 2008/02/07 | 7.00 | Call | Option on Bond Future | 8,879.0000 | 9,585.0000 | 7.951 | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2008/02/07 | 7.00 | Put | Option on Bond Future | 73,559.0000 | 70,219.0000 | (4.541) | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2008/05/02 | | | Bond Future | 7.5550 | 7.5150 | (0.529) | 0.0000 | 0.0000 | 0 |
| 20/08/2007 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 27,685.0000 | 25,902.0000 | (6.440) | 0 | 0 | 0 |
| 20/08/2007 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 47,121.0000 | 49,416.0000 | 4.870 | 0 | 0 | 0 |
| 20/08/2007 | TRT1 | 2007/11/01 | | | Index Future | 253.5660 | 254.2350 | 0.264 | 0.0000 | 0.0000 | 400 |
| 20/08/2007 | TRT1 | 2008/02/07 | | | Index Future | 260.3440 | 261.0290 | 0.263 | 0.0000 | 0.0000 | 0 |
| Grand Total: | | | | | | | | | | | 35,743 |