



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/08/2007

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
21/08/2007	\$ / R 2007/09/17			Currency Future	7.4063	7.4263	0.270	0.0000	0.0000	2,137
21/08/2007	\$ / R 2007/12/14			Currency Future	7.5058	7.5283	0.300	7.6200	7.5700	23,810
21/08/2007	\$ / R 2008/03/17			Currency Future	7.6131	7.6387	0.336	0.0000	0.0000	6,104
21/08/2007	ALBI 2007/11/01			Index Future	252.1790	251.6860	(0.195)	0.0000	0.0000	0
21/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	32,840.0000	35,845.0000	9.150	0	0	0
21/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	14,630.0000	12,705.0000	(13.158)	0	0	0
21/08/2007	ALBI 2008/02/07			Index Future	259.1730	258.6720	(0.193)	0.0000	0.0000	0
21/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	66,803.0000	63,116.0000	(5.519)	0	0	0
21/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	15,073.0000	16,396.0000	8.777	0	0	0
21/08/2007	CRD1 2007/11/01			Index Future	110.0480	109.8830	(0.150)	0.0000	0.0000	8
21/08/2007	CRD1 2008/02/07			Index Future	112.9890	112.8190	(0.150)	0.0000	0.0000	0
21/08/2007	GOVI 2007/11/01			jGovi	257.3220	256.8230	(0.194)	0.0000	0.0000	178
21/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	851.0000	621.0000	(27.027)	0	0	0
21/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	77,631.0000	82,391.0000	6.132	0	0	0
21/08/2007	GOVI 2008/02/07			jGovi	264.1985	263.6845	(0.195)	0.0000	0.0000	45
21/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	32,294.0000	35,064.0000	8.577	0	0	0
21/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	24,279.0000	21,909.0000	(9.762)	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
21/08/2007	GOVI	2008/05/02			jGovi	270.7320	270.2055	(0.194)	0.0000	0.0000	0
21/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,159.0000	82,265.0000	(4.520)	0	0	0
21/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	18,839.0000	20,210.0000	7.277	0	0	0
21/08/2007	ILBI	2007/11/01			Index Future	279.9610	279.8840	(0.028)	0.0000	0.0000	0
21/08/2007	ILBI	2008/02/07			Index Future	287.7250	287.6530	(0.025)	0.0000	0.0000	0
21/08/2007	J153	2010/08/31			jSwap	9.9680	10.0120	0.441	0.0000	0.0000	0
21/08/2007	J157	2015/09/15			jSwap	9.5390	9.5860	0.493	0.0000	0.0000	0
21/08/2007	J186	2026/12/21			jSwap	8.6430	8.6960	0.613	0.0000	0.0000	0
21/08/2007	J201	2014/12/22			jSwap	9.6260	9.6770	0.530	0.0000	0.0000	0
21/08/2007	J203	2017/09/15			jSwap	9.3690	9.4070	0.406	0.0000	0.0000	0
21/08/2007	J204	2018/12/21			jSwap	9.2590	9.3030	0.475	0.0000	0.0000	0
21/08/2007	J207	2020/01/15			jSwap	9.1590	9.2070	0.524	0.0000	0.0000	0
21/08/2007	JBAR	2005/12/21			jBar	10.1170	10.1170	-	0.0000	0.0000	0
21/08/2007	JFRA	2007/08/23			jFra	10.1390	10.1320	(0.069)	0.0000	0.0000	0
21/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,018.0000	1,000.0000	(1.768)	0	0	0
21/08/2007	JFRA	2007/11/01			jFra	10.3300	10.3390	0.087	0.0000	0.0000	0
21/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,393.0000	7,417.0000	0.325	0	0	0
21/08/2007	JFRA	2008/02/07			jFra	10.3780	10.3980	0.193	0.0000	0.0000	0
21/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,404.0000	17,394.0000	(0.057)	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
21/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,380.0000	10,319.0000	(0.588)	0	0	0
21/08/2007	JFRA	2008/05/02			jFra	10.3620	10.4040	0.405	0.0000	0.0000	0
21/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,560.0000	16,472.0000	(0.531)	0	0	0
21/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,844.0000	16,865.0000	0.125	0	0	0
21/08/2007	JFRA	2008/08/07			jFra	10.2050	10.2680	0.617	0.0000	0.0000	0
21/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,670.0000	19,564.0000	(0.539)	0	0	0
21/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,561.0000	19,608.0000	0.240	0	0	0
21/08/2007	JFRA	2008/11/06			jFra	10.0820	10.1610	0.784	0.0000	0.0000	0
21/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,207.0000	22,083.0000	(0.558)	0	0	0
21/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,798.0000	21,867.0000	0.317	0	0	0
21/08/2007	JN02	2007/11/01			jNote	10.1330	10.1740	0.405	0.0000	0.0000	0
21/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,139.0000	1,972.0000	(7.807)	0	0	0
21/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,519.0000	23,080.0000	2.491	0	0	0
21/08/2007	JN02	2008/02/07			jNote	10.0380	10.0920	0.538	0.0000	0.0000	0
21/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,233.0000	5,920.0000	(5.022)	0	0	0
21/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,759.0000	25,399.0000	2.585	0	0	0
21/08/2007	JN02	2008/05/02			jNote	9.9380	10.0000	0.624	0.0000	0.0000	0
21/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,468.0000	15,878.0000	(3.583)	0	0	0
21/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,935.0000	17,462.0000	3.112	0	0	0
21/08/2007	JN05	2007/11/01			jNote	9.7230	9.7800	0.586	0.0000	0.0000	0
21/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,301.0000	31,262.0000	6.693	0	0	0
21/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,043.0000	815.0000	(21.860)	0	0	0
21/08/2007	JN05	2008/02/07			jNote	9.6500	9.7100	0.622	0.0000	0.0000	0
21/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,406.0000	3,869.0000	(12.188)	0	0	0
21/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	29,856.0000	31,628.0000	5.935	0	0	0
21/08/2007	JN05	2008/05/02			jNote	9.5810	9.6420	0.637	0.0000	0.0000	0
21/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,434.0000	13,323.0000	(7.697)	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
21/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,104.0000	20,377.0000	6.664	0	0	0
21/08/2007	JN10	2007/11/01			jNote	9.2210	9.2630	0.455	0.0000	0.0000	0
21/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	17,680.0000	19,638.0000	11.075	0	0	0
21/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,520.0000	2,820.0000	(19.886)	0	0	0
21/08/2007	JN10	2008/02/07			jNote	9.1510	9.1950	0.481	0.0000	0.0000	0
21/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,286.0000	8,189.0000	(11.813)	0	0	0
21/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	18,979.0000	20,681.0000	8.968	0	0	0
21/08/2007	JN10	2008/05/02			jNote	9.0840	9.1290	0.495	0.0000	0.0000	0
21/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,461.0000	12,190.0000	(9.442)	0	0	0
21/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	20,276.0000	21,889.0000	7.955	0	0	0
21/08/2007	JROD	2007/08/31			jRod	9.2070	9.2060	(0.011)	0.0000	0.0000	0
21/08/2007	JROD	2007/09/28			jRod	9.4960	9.4910	(0.053)	0.0000	0.0000	0
21/08/2007	JROD	2007/10/31			jRod	9.8730	9.8650	(0.081)	0.0000	0.0000	0
21/08/2007	JROD	2007/11/30			jRod	9.6900	9.6860	(0.041)	0.0000	0.0000	0
21/08/2007	JROD	2007/12/31			jRod	9.9130	9.9120	(0.010)	0.0000	0.0000	0
21/08/2007	JROD	2008/01/31			jRod	10.1270	10.1290	0.020	0.0000	0.0000	0
21/08/2007	JROD	2008/02/29			jRod	9.9260	9.9280	0.020	0.0000	0.0000	0
21/08/2007	JROD	2008/03/31			jRod	10.0940	10.0970	0.030	0.0000	0.0000	0
21/08/2007	OTH1	2007/11/01			Index Future	252.5900	251.7830	(0.319)	0.0000	0.0000	12
21/08/2007	OTH1	2008/02/07			Index Future	259.3400	258.5100	(0.320)	0.0000	0.0000	0
21/08/2007	R153	2007/11/01			Bond Future	9.2250	9.2650	0.434	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
21/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	255.0000	206.0000	(19.216)	0	0	0
21/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,852.0000	39,876.0000	2.636	0	0	0
21/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
21/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	25,729.0000	26,709.0000	3.809	0	0	0
21/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	80.0000	62.0000	(22.500)	0	0	0
21/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	32,206.0000	33,218.0000	3.142	0	0	0
21/08/2007	R153	2008/02/07			Bond Future	9.1700	9.2100	0.436	0.0000	0.0000	1,665
21/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,147.0000	1,971.0000	(8.197)	0	0	0
21/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,007.0000	24,769.0000	3.174	0	0	0
21/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,728.0000	35,591.0000	2.485	0	0	0
21/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	749.0000	673.0000	(10.147)	0	0	0
21/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,300.0000	1,182.0000	(9.077)	0	0	0
21/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,199.0000	30,018.0000	2.805	0	0	0
21/08/2007	R153	2008/05/02			Bond Future	9.1600	9.2000	0.437	0.0000	0.0000	0
21/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,617.0000	12,078.0000	3.968	0	0	0
21/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,170.0000	7,772.0000	(4.871)	0	0	0
21/08/2007	R157	2007/11/01			Bond Future	8.4200	8.4600	0.475	0.0000	0.0000	266
21/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,250.0000	66,814.0000	3.991	0	0	0
21/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	547.0000	433.0000	(20.841)	0	0	0
21/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,879.0000	84,521.0000	3.227	0	0	0
21/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	148.0000	112.0000	(24.324)	0	0	0
21/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,663.0000	1,371.0000	(17.559)	0	0	0
21/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	547.0000	433.0000	(20.841)	0	0	0
21/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,250.0000	66,814.0000	3.991	0	0	0
21/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	9,054.0000	7,993.0000	(11.719)	0	0	35
21/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	20,521.0000	22,138.0000	7.880	0	0	0
21/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,649.0000	50,036.0000	5.010	0	0	0
21/08/2007	R157	2008/02/07			Bond Future	8.3700	8.4100	0.478	8.3500	8.3500	358
21/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,342.0000	2,085.0000	(10.974)	0	0	0
21/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	78,350.0000	80,703.0000	3.003	0	0	0
21/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,321.0000	3,899.0000	(9.766)	0	0	0
21/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	62,860.0000	65,047.0000	3.479	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
21/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	48,806.0000	50,772.0000	4.028	0	0	0
21/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	7,444.0000	6,800.0000	(8.651)	0	0	0
21/08/2007	R157	2008/05/02			Bond Future	8.3100	8.3500	0.481	0.0000	0.0000	0
21/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	17,469.0000	18,489.0000	5.839	0	0	0
21/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	29,532.0000	28,000.0000	(5.188)	0	0	0
21/08/2007	R186	2007/11/01			Bond Future	8.0200	8.0800	0.748	0.0000	0.0000	0
21/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,161.0000	4,037.0000	(21.779)	0	0	0
21/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	562.0000	393.0000	(30.071)	0	0	0
21/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	125,960.0000	132,623.0000	5.290	0	0	0
21/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	66,834.0000	72,542.0000	8.541	0	0	0
21/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,883.0000	1,397.0000	(25.810)	0	0	0
21/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	94,853.0000	101,199.0000	6.690	0	0	0
21/08/2007	R186	2008/02/07			Bond Future	7.9500	8.0100	0.755	0.0000	0.0000	0
21/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	49,432.0000	53,441.0000	8.110	0	0	0
21/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	26,194.0000	23,357.0000	(10.831)	0	0	0
21/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	93,756.0000	99,269.0000	5.880	0	0	0
21/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	16,386.0000	14,361.0000	(12.358)	0	0	0
21/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	69,593.0000	74,414.0000	6.927	0	0	0
21/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,514.0000	8,181.0000	(14.011)	0	0	0
21/08/2007	R186	2008/05/02			Bond Future	7.9050	7.9650	0.759	0.0000	0.0000	0
21/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	36,394.0000	39,431.0000	8.345	0	0	0
21/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	47,202.0000	43,396.0000	(8.063)	0	0	0
21/08/2007	R196	2007/11/01			Bond Future	9.3550	9.3990	0.470	0.0000	0.0000	0
21/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,767.0000	11,258.0000	4.560	0	0	0
21/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	256.0000	211.0000	(17.578)	0	0	0
21/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	606.0000	514.0000	(15.182)	0	0	0
21/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,708.0000	14,225.0000	3.772	0	0	0
21/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	95.0000	75.0000	(21.053)	0	0	0
21/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,027.0000	8,472.0000	5.544	0	0	0
21/08/2007	R196	2008/02/07			Bond Future	9.1430	9.1900	0.514	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
21/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,123.0000	1,979.0000	(6.783)	0	0	0
21/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,490.0000	1,379.0000	(7.450)	0	0	0
21/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,466.0000	8,784.0000	3.756	0	0	0
21/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,316.0000	10,667.0000	3.402	0	0	0
21/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,934.0000	2,753.0000	(6.169)	0	0	0
21/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,804.0000	7,085.0000	4.130	0	0	0
21/08/2007	R196	2008/05/02			Bond Future	8.9800	9.0240	0.490	0.0000	0.0000	0
21/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,055.0000	3,876.0000	(4.414)	0	0	0
21/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,900.0000	4,062.0000	4.154	0	0	0
21/08/2007	R201	2007/11/01			Bond Future	8.4250	8.4650	0.475	0.0000	0.0000	91
21/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,368.0000	67,460.0000	3.200	0	0	0
21/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	173.0000	134.0000	(22.543)	0	0	0
21/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	572.0000	461.0000	(19.406)	0	0	0
21/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,465.0000	53,485.0000	3.925	0	0	0
21/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,418.0000	40,288.0000	4.868	0	0	0
21/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,590.0000	1,330.0000	(16.352)	0	0	0
21/08/2007	R201	2008/02/07			Bond Future	8.3250	8.3650	0.480	0.0000	0.0000	0
21/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,257.0000	38,783.0000	4.096	0	0	0
21/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,695.0000	6,136.0000	(8.350)	0	0	0
21/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,976.0000	3,601.0000	(9.432)	0	0	0
21/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,184.0000	49,894.0000	3.549	0	0	0
21/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,289.0000	62,139.0000	3.069	0	0	0
21/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,212.0000	1,978.0000	(10.579)	0	0	0
21/08/2007	R201	2008/05/02			Bond Future	8.2600	8.3000	0.484	0.0000	0.0000	0
21/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	25,094.0000	23,828.0000	(5.045)	0	0	0
21/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,938.0000	13,711.0000	5.975	0	0	0
21/08/2007	R203	2007/11/01			Bond Future	8.2650	8.2950	0.363	0.0000	0.0000	0
21/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	53,690.0000	55,520.0000	3.408	0	0	0
21/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,073.0000	910.0000	(15.191)	0	0	0
21/08/2007	R203	2008/02/07			Bond Future	8.1800	8.2100	0.367	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
21/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,382.0000	53,903.0000	2.904	0	0	0
21/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,326.0000	5,876.0000	(7.113)	0	0	0
21/08/2007	R203	2008/05/02			Bond Future	8.1200	8.1500	0.369	0.0000	0.0000	0
21/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	27,291.0000	26,150.0000	(4.181)	0	0	0
21/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	18,881.0000	19,689.0000	4.279	0	0	0
21/08/2007	R204	2007/11/01			Bond Future	8.2350	8.2550	0.243	0.0000	0.0000	0
21/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	58,048.0000	59,181.0000	1.952	0	0	0
21/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,854.0000	3,565.0000	(7.499)	0	0	0
21/08/2007	R204	2008/02/07			Bond Future	8.1600	8.1800	0.245	0.0000	0.0000	0
21/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	60,699.0000	61,645.0000	1.559	0	0	0
21/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,619.0000	12,155.0000	(3.677)	0	0	0
21/08/2007	R204	2008/05/02			Bond Future	8.1050	8.1250	0.247	0.0000	0.0000	0
21/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	19,807.0000	20,357.0000	2.777	0	0	0
21/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	29,889.0000	29,041.0000	(2.837)	0	0	0
21/08/2007	R206	2007/11/01			Bond Future	8.4200	8.4600	0.475	0.0000	0.0000	0
21/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,800.0000	34,438.0000	4.994	0	0	0
21/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,209.0000	1,001.0000	(17.204)	0	0	0
21/08/2007	R206	2008/02/07			Bond Future	8.3100	8.3500	0.481	0.0000	0.0000	0
21/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,138.0000	32,459.0000	4.242	0	0	0
21/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,534.0000	5,058.0000	(8.601)	0	0	0
21/08/2007	R206	2008/05/02			Bond Future	8.2350	8.2750	0.486	0.0000	0.0000	0
21/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	16,460.0000	15,542.0000	(5.577)	0	0	0
21/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,803.0000	16,636.0000	5.271	0	0	0
21/08/2007	R207	2007/11/01			Bond Future	8.1850	8.1750	(0.122)	0.0000	0.0000	0
21/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	52,946.0000	52,244.0000	(1.326)	0	0	0
21/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,410.0000	1,433.0000	1.631	0	0	0
21/08/2007	R207	2008/02/07			Bond Future	8.1100	8.1000	(0.123)	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
21/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,169.0000	51,557.0000	(1.173)	0	0	0
21/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,696.0000	6,807.0000	1.658	0	0	0
21/08/2007	R207	2008/05/02			Bond Future	8.0600	8.0500	(0.124)	0.0000	0.0000	0
21/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,899.0000	18,563.0000	(1.778)	0	0	0
21/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	32,409.0000	32,792.0000	1.182	0	0	0
21/08/2007	R209	2007/11/01			Bond Future	7.6200	7.6900	0.919	0.0000	0.0000	0
21/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,063.0000	1,438.0000	(30.296)	0	0	0
21/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	68,403.0000	74,777.0000	9.318	0	0	0
21/08/2007	R209	2008/02/07			Bond Future	7.5650	7.6350	0.925	0.0000	0.0000	659
21/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	9,585.0000	8,002.0000	(16.515)	0	0	0
21/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	70,219.0000	75,695.0000	7.798	0	0	0
21/08/2007	R209	2008/05/02			Bond Future	7.5150	7.5850	0.931	0.0000	0.0000	0
21/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	49,416.0000	45,024.0000	(8.888)	0	0	0
21/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	25,902.0000	28,626.0000	10.517	0	0	0
21/08/2007	TRT1	2007/11/01			Index Future	254.2350	253.7330	(0.197)	0.0000	0.0000	400
21/08/2007	TRT1	2008/02/07			Index Future	261.0290	260.5120	(0.198)	0.0000	0.0000	0
Grand Total:											35,838