



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/08/2007

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
23/08/2007	\$ / R 2007/09/17			Currency Future	7.2823	7.2724	(0.136)	0.0000	0.0000	2,212
23/08/2007	\$ / R 2007/12/14			Currency Future	7.3802	7.3686	(0.157)	7.3700	7.3500	23,750
23/08/2007	\$ / R 2008/03/17			Currency Future	7.4853	7.4719	(0.179)	0.0000	0.0000	6,104
23/08/2007	ALBI 2007/11/01			Index Future	251.6830	251.8700	0.074	0.0000	0.0000	0
23/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	35,722.0000	34,359.0000	(3.816)	0	0	0
23/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	12,552.0000	13,059.0000	4.039	0	0	0
23/08/2007	ALBI 2008/02/07			Index Future	258.6650	258.8360	0.066	0.0000	0.0000	0
23/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	62,977.0000	64,108.0000	1.796	0	0	0
23/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	16,327.0000	15,748.0000	(3.546)	0	0	0
23/08/2007	CRD1 2007/11/01			Index Future	109.9300	110.0320	0.093	0.0000	0.0000	8
23/08/2007	CRD1 2008/02/07			Index Future	112.8650	112.9700	0.093	0.0000	0.0000	0
23/08/2007	GOVI 2007/11/01			jGovi	256.9050	257.1070	0.079	0.0000	0.0000	178
23/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	81,576.0000	79,606.0000	(2.415)	0	0	0
23/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	626.0000	676.0000	7.987	0	0	0
23/08/2007	GOVI 2008/02/07			jGovi	263.7650	263.9710	0.078	0.0000	0.0000	45
23/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	34,526.0000	33,293.0000	(3.571)	0	0	0
23/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	22,176.0000	23,003.0000	3.729	0	0	0

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23/08/2007	GOVI	2008/05/02			jGovi	270.2890	270.5005	0.078	0.0000	0.0000	0
23/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	19,901.0000	19,244.0000	(3.301)	0	0	0
23/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,791.0000	84,249.0000	1.761	0	0	0
23/08/2007	ILBI	2007/11/01			Index Future	279.8160	279.3700	(0.159)	0.0000	0.0000	0
23/08/2007	ILBI	2008/02/07			Index Future	287.5790	287.0970	(0.168)	0.0000	0.0000	0
23/08/2007	J153	2010/08/31			jSwap	9.9760	9.9600	(0.160)	0.0000	0.0000	0
23/08/2007	J157	2015/09/15			jSwap	9.5740	9.5350	(0.407)	0.0000	0.0000	0
23/08/2007	J186	2026/12/21			jSwap	8.6700	8.6320	(0.438)	0.0000	0.0000	0
23/08/2007	J201	2014/12/22			jSwap	9.6580	9.6180	(0.414)	0.0000	0.0000	0
23/08/2007	J203	2017/09/15			jSwap	9.3930	9.3650	(0.298)	0.0000	0.0000	0
23/08/2007	J204	2018/12/21			jSwap	9.2830	9.2590	(0.259)	0.0000	0.0000	0
23/08/2007	J207	2020/01/15			jSwap	9.1830	9.1610	(0.240)	0.0000	0.0000	0
23/08/2007	JBAR	2005/12/21			jBar	10.1170	0.0000	(100.000)	0.0000	0.0000	0
23/08/2007	JFRA	2007/08/23			jFra	10.1240	10.1290	0.049	0.0000	0.0000	0
23/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,045.0000	991.0000	(5.167)	0	0	0
23/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/08/2007	JFRA	2007/11/01			jFra	10.3240	10.3050	(0.184)	0.0000	0.0000	0
23/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,378.0000	7,328.0000	(0.678)	0	0	0
23/08/2007	JFRA	2008/02/07			jFra	10.3880	10.3520	(0.347)	0.0000	0.0000	0
23/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,340.0000	17,252.0000	(0.507)	0	0	0

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23/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,292.0000	10,288.0000	(0.039)	0	0	0
23/08/2007	JFRA	2008/05/02			jFra	10.3850	10.3490	(0.347)	0.0000	0.0000	0
23/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,465.0000	16,479.0000	0.085	0	0	0
23/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,808.0000	16,729.0000	(0.470)	0	0	0
23/08/2007	JFRA	2008/08/07			jFra	10.2520	10.1990	(0.517)	0.0000	0.0000	0
23/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,561.0000	19,470.0000	(0.465)	0	0	0
23/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,556.0000	19,594.0000	0.194	0	0	0
23/08/2007	JFRA	2008/11/06			jFra	10.1280	10.0780	(0.494)	0.0000	0.0000	0
23/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,100.0000	22,137.0000	0.167	0	0	0
23/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,803.0000	21,719.0000	(0.385)	0	0	0
23/08/2007	JN02	2007/11/01			jNote	10.1480	10.1180	(0.296)	0.0000	0.0000	0
23/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,659.0000	22,181.0000	(2.110)	0	0	0
23/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,013.0000	2,068.0000	2.732	0	0	0
23/08/2007	JN02	2008/02/07			jNote	10.0520	10.0290	(0.229)	0.0000	0.0000	0
23/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,092.0000	6,178.0000	1.412	0	0	0
23/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,863.0000	24,545.0000	(1.279)	0	0	0
23/08/2007	JN02	2008/05/02			jNote	9.9500	9.9320	(0.181)	0.0000	0.0000	0
23/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,977.0000	16,783.0000	(1.143)	0	0	0
23/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,294.0000	16,424.0000	0.798	0	0	0
23/08/2007	JN05	2007/11/01			jNote	9.7530	9.6950	(0.595)	0.0000	0.0000	0
23/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	881.0000	1,074.0000	21.907	0	0	0
23/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	30,296.0000	28,250.0000	(6.753)	0	0	0
23/08/2007	JN05	2008/02/07			jNote	9.6820	9.6220	(0.620)	0.0000	0.0000	0
23/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,756.0000	28,935.0000	(5.921)	0	0	0
23/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,070.0000	4,571.0000	12.310	0	0	0
23/08/2007	JN05	2008/05/02			jNote	9.6130	9.5530	(0.624)	0.0000	0.0000	0
23/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,718.0000	18,424.0000	(6.563)	0	0	0

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23/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,796.0000	14,851.0000	7.647	0	0	0
23/08/2007	JN10	2007/11/01			jNote	9.2470	9.2180	(0.314)	0.0000	0.0000	0
23/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	18,817.0000	17,395.0000	(7.557)	0	0	0
23/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,008.0000	3,419.0000	13.664	0	0	0
23/08/2007	JN10	2008/02/07			jNote	9.1780	9.1490	(0.316)	0.0000	0.0000	0
23/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,549.0000	9,220.0000	7.849	0	0	0
23/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	19,962.0000	18,789.0000	(5.876)	0	0	0
23/08/2007	JN10	2008/05/02			jNote	9.1110	9.0830	(0.307)	0.0000	0.0000	0
23/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,644.0000	13,392.0000	5.916	0	0	0
23/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	21,191.0000	20,145.0000	(4.936)	0	0	0
23/08/2007	JROD	2007/08/31			jRod	9.2040	9.2040	-	0.0000	0.0000	0
23/08/2007	JROD	2007/09/28			jRod	9.4850	9.4840	(0.011)	0.0000	0.0000	0
23/08/2007	JROD	2007/10/31			jRod	9.8560	9.8590	0.030	0.0000	0.0000	0
23/08/2007	JROD	2007/11/30			jRod	9.6830	9.6850	0.021	0.0000	0.0000	0
23/08/2007	JROD	2007/12/31			jRod	9.9140	9.9130	(0.010)	0.0000	0.0000	0
23/08/2007	JROD	2008/01/31			jRod	10.1370	10.1310	(0.059)	0.0000	0.0000	0
23/08/2007	JROD	2008/02/29			jRod	9.9370	9.9300	(0.070)	0.0000	0.0000	0
23/08/2007	JROD	2008/03/31			jRod	10.1070	10.0970	(0.099)	0.0000	0.0000	0
23/08/2007	OTH1	2007/11/01			Index Future	251.8910	252.0470	0.062	0.0000	0.0000	12
23/08/2007	OTH1	2008/02/07			Index Future	258.6170	258.7760	0.061	0.0000	0.0000	0
23/08/2007	R153	2007/11/01			Bond Future	9.2350	9.1700	(0.704)	0.0000	0.0000	70

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23/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	68.0000	90.0000	32.353	0	0	0
23/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	32,453.0000	30,800.0000	(5.094)	0	0	0
23/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	25,958.0000	24,347.0000	(6.206)	0	0	0
23/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	227.0000	291.0000	28.194	0	0	0
23/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	39,106.0000	37,438.0000	(4.265)	0	0	0
23/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	17.0000	24.0000	41.176	0	0	0
23/08/2007	R153	2008/02/07			Bond Future	9.1800	9.1050	(0.817)	0.0000	0.0000	1,665
23/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,247.0000	1,446.0000	15.958	0	0	0
23/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,072.0000	2,372.0000	14.479	0	0	0
23/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,167.0000	22,707.0000	(6.041)	0	0	0
23/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,380.0000	27,819.0000	(5.313)	0	0	0
23/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	713.0000	838.0000	17.532	0	0	0
23/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,927.0000	33,291.0000	(4.684)	0	0	0
23/08/2007	R153	2008/05/02			Bond Future	9.1700	9.0750	(1.036)	0.0000	0.0000	0
23/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,036.0000	8,960.0000	11.498	0	0	0
23/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,698.0000	10,578.0000	(9.574)	0	0	0
23/08/2007	R157	2007/11/01			Bond Future	8.4500	8.4150	(0.414)	0.0000	0.0000	266
23/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	437.0000	500.0000	14.416	0	0	0
23/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	21,614.0000	20,035.0000	(7.305)	0	0	0
23/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,391.0000	1,569.0000	12.797	0	0	0
23/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,149.0000	63,867.0000	(3.450)	0	0	0
23/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	8,138.0000	8,904.0000	9.413	0	0	35
23/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,149.0000	63,867.0000	(3.450)	0	0	0
23/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	437.0000	500.0000	14.416	0	0	0
23/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	49,387.0000	47,220.0000	(4.388)	0	0	0
23/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	83,852.0000	81,525.0000	(2.775)	0	0	0
23/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	112.0000	130.0000	16.071	0	0	0
23/08/2007	R157	2008/02/07			Bond Future	8.4000	8.3450	(0.655)	0.0000	0.0000	358
23/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,217.0000	47,412.0000	(5.586)	0	0	0
23/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	64,452.0000	61,364.0000	(4.791)	0	0	0
23/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,897.0000	7,685.0000	11.425	0	0	0
23/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,081.0000	76,788.0000	(4.112)	0	0	0

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23/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,956.0000	4,460.0000	12.740	0	0	0
23/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,115.0000	2,415.0000	14.184	0	0	0
23/08/2007	R157	2008/05/02			Bond Future	8.3400	8.2950	(0.540)	0.0000	0.0000	0
23/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	18,175.0000	16,949.0000	(6.746)	0	0	0
23/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	28,324.0000	29,971.0000	5.815	0	0	0
23/08/2007	R186	2007/11/01			Bond Future	8.0700	8.0850	0.186	0.0000	0.0000	0
23/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	100,081.0000	101,643.0000	1.561	0	0	0
23/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	131,490.0000	133,143.0000	1.257	0	0	0
23/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	395.0000	347.0000	(12.152)	0	0	0
23/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,414.0000	1,275.0000	(9.830)	0	0	0
23/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	71,472.0000	72,853.0000	1.932	0	0	0
23/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,101.0000	3,781.0000	(7.803)	0	0	0
23/08/2007	R186	2008/02/07			Bond Future	8.0000	8.0150	0.188	0.0000	0.0000	0
23/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,695.0000	22,937.0000	(3.199)	0	0	0
23/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	98,263.0000	99,603.0000	1.364	0	0	0
23/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,312.0000	7,947.0000	(4.391)	0	0	0
23/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,581.0000	14,033.0000	(3.758)	0	0	0
23/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	73,497.0000	74,654.0000	1.574	0	0	0
23/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	52,642.0000	53,588.0000	1.797	0	0	0
23/08/2007	R186	2008/05/02			Bond Future	7.9550	7.9700	0.189	0.0000	0.0000	0
23/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	38,819.0000	39,535.0000	1.844	0	0	0
23/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	43,921.0000	42,933.0000	(2.249)	0	0	0
23/08/2007	R196	2007/11/01			Bond Future	9.3670	9.3280	(0.416)	0.0000	0.0000	0
23/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,888.0000	10,441.0000	(4.105)	0	0	0
23/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,127.0000	7,713.0000	(5.094)	0	0	0
23/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	83.0000	95.0000	14.458	0	0	0
23/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	559.0000	621.0000	11.091	0	0	0
23/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,842.0000	13,378.0000	(3.352)	0	0	0
23/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	231.0000	260.0000	12.554	0	0	0
23/08/2007	R196	2008/02/07			Bond Future	9.2040	9.1040	(1.086)	0.0000	0.0000	0

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23/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,765.0000	9,990.0000	(7.199)	0	0	0
23/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,930.0000	2,202.0000	14.093	0	0	0
23/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,341.0000	1,547.0000	15.362	0	0	0
23/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,872.0000	8,162.0000	(8.003)	0	0	0
23/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,161.0000	6,526.0000	(8.867)	0	0	0
23/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,692.0000	3,039.0000	12.890	0	0	0
23/08/2007	R196	2008/05/02			Bond Future	9.0840	8.9350	(1.640)	0.0000	0.0000	0
23/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,294.0000	3,707.0000	(13.670)	0	0	0
23/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,643.0000	4,212.0000	15.619	0	0	0
23/08/2007	R201	2007/11/01			Bond Future	8.4550	8.4300	(0.296)	0.0000	0.0000	91
23/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	39,773.0000	38,541.0000	(3.098)	0	0	0
23/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,347.0000	1,447.0000	7.424	0	0	0
23/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,956.0000	51,661.0000	(2.445)	0	0	0
23/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	465.0000	502.0000	7.957	0	0	0
23/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,928.0000	65,607.0000	(1.974)	0	0	0
23/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	134.0000	146.0000	8.955	0	0	0
23/08/2007	R201	2008/02/07			Bond Future	8.3550	8.3300	(0.299)	0.0000	0.0000	0
23/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	38,348.0000	37,326.0000	(2.665)	0	0	0
23/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,222.0000	6,503.0000	4.516	0	0	0
23/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,424.0000	48,302.0000	(2.270)	0	0	0
23/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,652.0000	3,833.0000	4.956	0	0	0
23/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,006.0000	2,114.0000	5.384	0	0	0
23/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,647.0000	60,452.0000	(1.938)	0	0	0
23/08/2007	R201	2008/05/02			Bond Future	8.2900	8.2550	(0.422)	0.0000	0.0000	0
23/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,471.0000	12,736.0000	(5.456)	0	0	0
23/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	24,097.0000	25,146.0000	4.353	0	0	0
23/08/2007	R203	2007/11/01			Bond Future	8.2950	8.2550	(0.482)	0.0000	0.0000	0
23/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	881.0000	1,023.0000	16.118	0	0	0
23/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	55,491.0000	52,975.0000	(4.534)	0	0	0
23/08/2007	R203	2008/02/07			Bond Future	8.2100	8.1750	(0.426)	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
23/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	53,858.0000	51,984.0000	(3.480)	0	0	0
23/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,832.0000	6,257.0000	7.287	0	0	0
23/08/2007	R203	2008/05/02			Bond Future	8.1500	8.1100	(0.491)	0.0000	0.0000	0
23/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,644.0000	18,470.0000	(5.976)	0	0	0
23/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	26,105.0000	27,530.0000	5.459	0	0	0
23/08/2007	R204	2007/11/01			Bond Future	8.2550	8.2300	(0.303)	0.0000	0.0000	0
23/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,103.0000	57,504.0000	(2.705)	0	0	0
23/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,488.0000	3,665.0000	5.075	0	0	0
23/08/2007	R204	2008/02/07			Bond Future	8.1800	8.1500	(0.367)	0.0000	0.0000	0
23/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,081.0000	12,592.0000	4.230	0	0	0
23/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	61,572.0000	59,966.0000	(2.608)	0	0	0
23/08/2007	R204	2008/05/02			Bond Future	8.1250	8.0900	(0.431)	0.0000	0.0000	0
23/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	28,994.0000	30,358.0000	4.704	0	0	0
23/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,310.0000	19,224.0000	(5.347)	0	0	0
23/08/2007	R206	2007/11/01			Bond Future	8.4500	8.4250	(0.296)	0.0000	0.0000	0
23/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,015.0000	1,096.0000	7.980	0	0	0
23/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,991.0000	32,918.0000	(3.157)	0	0	0
23/08/2007	R206	2008/02/07			Bond Future	8.3400	8.3150	(0.300)	0.0000	0.0000	0
23/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,132.0000	5,373.0000	4.696	0	0	0
23/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,084.0000	31,202.0000	(2.749)	0	0	0
23/08/2007	R206	2008/05/02			Bond Future	8.2650	8.2350	(0.363)	0.0000	0.0000	0
23/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,729.0000	16,365.0000	4.043	0	0	0
23/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,386.0000	15,708.0000	(4.138)	0	0	0
23/08/2007	R207	2007/11/01			Bond Future	8.1950	8.1700	(0.305)	0.0000	0.0000	0
23/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	53,535.0000	51,832.0000	(3.181)	0	0	0
23/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,273.0000	1,385.0000	8.798	0	0	0
23/08/2007	R207	2008/02/07			Bond Future	8.1200	8.0950	(0.308)	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
23/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,640.0000	51,179.0000	(2.775)	0	0	0
23/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,446.0000	6,791.0000	5.352	0	0	0
23/08/2007	R207	2008/05/02			Bond Future	8.0700	8.0400	(0.372)	0.0000	0.0000	0
23/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	19,093.0000	18,184.0000	(4.761)	0	0	0
23/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	31,886.0000	33,132.0000	3.908	0	0	0
23/08/2007	R209	2007/11/01			Bond Future	7.6800	7.6950	0.195	0.0000	0.0000	0
23/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,465.0000	1,317.0000	(10.102)	0	0	0
23/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	73,809.0000	75,152.0000	1.820	0	0	0
23/08/2007	R209	2008/02/07			Bond Future	7.6250	7.6350	0.131	0.0000	0.0000	659
23/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	74,834.0000	75,573.0000	0.988	0	0	0
23/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	8,143.0000	7,879.0000	(3.242)	0	0	0
23/08/2007	R209	2008/05/02			Bond Future	7.5750	7.5900	0.198	0.0000	0.0000	0
23/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,146.0000	28,692.0000	1.940	0	0	0
23/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	45,556.0000	44,586.0000	(2.129)	0	0	0
23/08/2007	TRT1	2007/11/01			Index Future	253.8150	254.0140	0.078	0.0000	0.0000	400
23/08/2007	TRT1	2008/02/07			Index Future	260.5930	260.7950	0.078	0.0000	0.0000	0
Grand Total:											35,853