



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/08/2007

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | \$ / R 2007/09/17 | | | Currency Future | 7.2384 | 7.2848 | 0.641 | 0.0000 | 0.0000 | 2,112 |
| 28/08/2007 | \$ / R 2007/12/14 | | | Currency Future | 7.3322 | 7.3796 | 0.646 | 7.3800 | 7.3800 | 23,400 |
| 28/08/2007 | \$ / R 2008/03/17 | | | Currency Future | 7.4336 | 7.4821 | 0.652 | 0.0000 | 0.0000 | 6,100 |
| 28/08/2007 | ALBI 2007/11/01 | | | Index Future | 252.8280 | 252.8280 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | ALBI 2007/11/01 | 254.00 | Put | Index Future | 27,861.0000 | 27,701.0000 | (0.574) | 0 | 0 | 0 |
| 28/08/2007 | ALBI 2007/11/01 | 254.00 | Call | Index Future | 16,141.0000 | 15,981.0000 | (0.991) | 0 | 0 | 0 |
| 28/08/2007 | ALBI 2008/02/07 | | | Index Future | 259.8090 | 259.8090 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | ALBI 2008/02/07 | 254.00 | Put | Index Future | 12,837.0000 | 12,753.0000 | (0.654) | 0 | 0 | 0 |
| 28/08/2007 | ALBI 2008/02/07 | 254.00 | Call | Index Future | 70,927.0000 | 70,843.0000 | (0.118) | 0 | 0 | 0 |
| 28/08/2007 | CRD1 2007/11/01 | | | Index Future | 110.4080 | 110.2770 | (0.119) | 0.0000 | 0.0000 | 8 |
| 28/08/2007 | CRD1 2008/02/07 | | | Index Future | 113.3550 | 113.2190 | (0.120) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | GOVI 2007/11/01 | | | jGovi | 258.0975 | 257.7270 | (0.144) | 257.9400 | 257.9400 | 60 |
| 28/08/2007 | GOVI 2007/11/01 | 265.00 | Call | jGovi | 1,016.0000 | 794.0000 | (21.850) | 0 | 0 | 0 |
| 28/08/2007 | GOVI 2007/11/01 | 265.00 | Put | jGovi | 70,041.0000 | 73,524.0000 | 4.973 | 0 | 0 | 0 |
| 28/08/2007 | GOVI 2008/02/07 | | | jGovi | 264.9850 | 264.6030 | (0.144) | 264.8900 | 264.8900 | 30 |
| 28/08/2007 | GOVI 2008/02/07 | 265.00 | Put | jGovi | 27,640.0000 | 29,492.0000 | 6.700 | 0 | 0 | 0 |
| 28/08/2007 | GOVI 2008/02/07 | 265.00 | Call | jGovi | 27,490.0000 | 25,522.0000 | (7.159) | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | GOVI | 2008/05/02 | | | jGovi | 271.5405 | 271.1490 | (0.144) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 91,690.0000 | 88,669.0000 | (3.295) | 0 | 0 | 0 |
| 28/08/2007 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 16,285.0000 | 17,179.0000 | 5.490 | 0 | 0 | 0 |
| 28/08/2007 | ILBI | 2007/11/01 | | | Index Future | 278.0120 | 278.0120 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | ILBI | 2008/02/07 | | | Index Future | 285.6880 | 285.6880 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J153 | 2010/08/31 | | | jSwap | 9.9000 | 9.9040 | 0.040 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J157 | 2015/09/15 | | | jSwap | 9.4610 | 9.4820 | 0.222 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J186 | 2026/12/21 | | | jSwap | 8.5500 | 8.5500 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J201 | 2014/12/22 | | | jSwap | 9.5370 | 9.5600 | 0.241 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J203 | 2017/09/15 | | | jSwap | 9.2980 | 9.3110 | 0.140 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J204 | 2018/12/21 | | | jSwap | 9.1870 | 9.2030 | 0.174 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | J207 | 2020/01/15 | | | jSwap | 9.0850 | 9.1020 | 0.187 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JBAR | 2005/12/21 | | | jBar | 10.1170 | 10.1170 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2007/11/01 | | | jFra | 10.2740 | 10.2730 | (0.010) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 7,248.0000 | 7,245.0000 | (0.041) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/02/07 | | | jFra | 10.2800 | 10.2890 | 0.088 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 10,207.0000 | 10,158.0000 | (0.480) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 16,990.0000 | 16,963.0000 | (0.159) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/05/02 | | | jFra | 10.2660 | 10.2780 | 0.117 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 16,492.0000 | 16,474.0000 | (0.109) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 16,456.0000 | 16,407.0000 | (0.298) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/08/07 | | | jFra | 10.1060 | 10.1390 | 0.327 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 19,598.0000 | 19,529.0000 | (0.352) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 19,248.0000 | 19,259.0000 | 0.057 | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/11/06 | | | jFra | 9.9950 | 10.0160 | 0.210 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 22,142.0000 | 22,090.0000 | (0.235) | 0 | 0 | 0 |
| 28/08/2007 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 21,521.0000 | 21,521.0000 | - | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2007/11/01 | | | jNote | 10.0450 | 10.0570 | 0.119 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN02 | 2007/11/01 | 9.00 | Call | Option on jNote | 20,955.0000 | 21,086.0000 | 0.625 | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2007/11/01 | 9.00 | Put | Option on jNote | 2,141.0000 | 2,059.0000 | (3.830) | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2008/02/07 | | | jNote | 9.9520 | 9.9630 | 0.111 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN02 | 2008/02/07 | 9.00 | Put | Option on jNote | 6,452.0000 | 6,357.0000 | (1.472) | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2008/02/07 | 9.00 | Call | Option on jNote | 23,459.0000 | 23,558.0000 | 0.422 | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2008/05/02 | | | jNote | 9.8560 | 9.8640 | 0.081 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 15,982.0000 | 16,019.0000 | 0.232 | 0 | 0 | 0 |
| 28/08/2007 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 16,992.0000 | 16,885.0000 | (0.630) | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2007/11/01 | | | jNote | 9.6110 | 9.6260 | 0.156 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN05 | 2007/11/01 | 9.00 | Put | Option on jNote | 1,333.0000 | 1,227.0000 | (7.952) | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2007/11/01 | 9.00 | Call | Option on jNote | 25,267.0000 | 25,743.0000 | 1.884 | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2008/02/07 | | | jNote | 9.5360 | 9.5540 | 0.189 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN05 | 2008/02/07 | 9.00 | Put | Option on jNote | 5,287.0000 | 5,069.0000 | (4.123) | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2008/02/07 | 9.00 | Call | Option on jNote | 26,324.0000 | 26,806.0000 | 1.831 | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2008/05/02 | | | jNote | 9.4670 | 9.4870 | 0.211 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 16,374.0000 | 15,946.0000 | (2.614) | 0 | 0 | 0 |
| 28/08/2007 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 16,571.0000 | 16,929.0000 | 2.160 | 0 | 0 | 0 |
| 28/08/2007 | JN10 | 2007/11/01 | | | jNote | 9.1450 | 9.1610 | 0.175 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN10 | 2007/11/01 | 9.00 | Call | Option on jNote | 13,912.0000 | 14,545.0000 | 4.550 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | JN10 | 2007/11/01 | 9.00 | Put | Option on jNote | 4,586.0000 | 4,197.0000 | (8.482) | 0 | 0 | 0 |
| 28/08/2007 | JN10 | 2008/02/07 | | | jNote | 9.0750 | 9.0920 | 0.187 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN10 | 2008/02/07 | 9.00 | Call | Option on jNote | 15,893.0000 | 16,461.0000 | 3.574 | 0 | 0 | 0 |
| 28/08/2007 | JN10 | 2008/02/07 | 9.00 | Put | Option on jNote | 11,061.0000 | 10,538.0000 | (4.728) | 0 | 0 | 0 |
| 28/08/2007 | JN10 | 2008/05/02 | | | jNote | 9.0090 | 9.0270 | 0.200 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 17,469.0000 | 18,037.0000 | 3.251 | 0 | 0 | 0 |
| 28/08/2007 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 15,485.0000 | 14,889.0000 | (3.849) | 0 | 0 | 0 |
| 28/08/2007 | JROD | 2007/08/31 | | | jRod | 9.2010 | 9.2010 | - | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2007/09/28 | | | jRod | 9.4650 | 9.4610 | (0.042) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2007/10/31 | | | jRod | 9.8220 | 9.8160 | (0.061) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2007/11/30 | | | jRod | 9.6640 | 9.6600 | (0.041) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2007/12/31 | | | jRod | 9.8940 | 9.8900 | (0.040) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2008/01/31 | | | jRod | 10.1160 | 10.1120 | (0.040) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2008/02/29 | | | jRod | 9.9220 | 9.9190 | (0.030) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | JROD | 2008/03/31 | | | jRod | 10.0880 | 10.0840 | (0.040) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | OTH1 | 2007/11/01 | | | Index Future | 253.2510 | 252.7660 | (0.192) | 0.0000 | 0.0000 | 12 |
| 28/08/2007 | OTH1 | 2008/02/07 | | | Index Future | 260.0090 | 259.5100 | (0.192) | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R153 | 2007/11/01 | | | Bond Future | 9.0900 | 9.1100 | 0.220 | 0.0000 | 0.0000 | 124 |
| 28/08/2007 | R153 | 2007/11/01 | 8.00 | Put | Option on Bond Future | 28,755.0000 | 29,257.0000 | 1.746 | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 358.0000 | 316.0000 | (11.732) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 22,348.0000 | 22,824.0000 | 2.130 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | R153 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 35,378.0000 | 35,890.0000 | 1.447 | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2007/11/01 | 8.00 | Call | Option on Bond Future | 111.0000 | 95.0000 | (14.414) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | | | Bond Future | 9.0250 | 9.0450 | 0.222 | 0.0000 | 0.0000 | 1,665 |
| 28/08/2007 | R153 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 21,126.0000 | 21,479.0000 | 1.671 | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 2,674.0000 | 2,556.0000 | (4.413) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 31,529.0000 | 31,946.0000 | 1.323 | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 958.0000 | 904.0000 | (5.637) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | 8.00 | Put | Option on Bond Future | 26,133.0000 | 26,522.0000 | 1.489 | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/02/07 | 8.00 | Call | Option on Bond Future | 1,642.0000 | 1,560.0000 | (4.994) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/05/02 | | | Bond Future | 8.9950 | 9.0150 | 0.222 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 9,732.0000 | 9,496.0000 | (2.425) | 0 | 0 | 0 |
| 28/08/2007 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 9,624.0000 | 9,819.0000 | 2.026 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | | | Bond Future | 8.3450 | 8.3750 | 0.359 | 0.0000 | 0.0000 | 266 |
| 28/08/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 604.0000 | 498.0000 | (17.550) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 42,833.0000 | 44,583.0000 | 4.086 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 59,264.0000 | 61,179.0000 | 3.231 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 76,844.0000 | 78,832.0000 | 2.587 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 16,841.0000 | 17,920.0000 | 6.407 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 604.0000 | 498.0000 | (17.550) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 59,264.0000 | 61,179.0000 | 3.231 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 156.0000 | 123.0000 | (21.154) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,888.0000 | 1,619.0000 | (14.248) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 10,417.0000 | 9,475.0000 | (9.043) | 0 | 0 | 35 |
| 28/08/2007 | R157 | 2008/02/07 | | | Bond Future | 8.2750 | 8.3050 | 0.363 | 0.0000 | 0.0000 | 358 |
| 28/08/2007 | R157 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 5,065.0000 | 4,685.0000 | (7.502) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 2,766.0000 | 2,530.0000 | (8.532) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 72,548.0000 | 74,283.0000 | 2.392 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 57,377.0000 | 58,968.0000 | 2.773 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 8,645.0000 | 8,077.0000 | (6.570) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 43,782.0000 | 45,184.0000 | 3.202 | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/05/02 | | | Bond Future | 8.2250 | 8.2550 | 0.365 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 32,549.0000 | 31,307.0000 | (3.816) | 0 | 0 | 0 |
| 28/08/2007 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 15,041.0000 | 15,723.0000 | 4.534 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | | | Bond Future | 8.0150 | 8.0450 | 0.374 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 416.0000 | 334.0000 | (19.712) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 125,242.0000 | 128,585.0000 | 2.669 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 65,633.0000 | 68,456.0000 | 4.301 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 4,531.0000 | 3,929.0000 | (13.286) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 93,934.0000 | 97,109.0000 | 3.380 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 1,536.0000 | 1,285.0000 | (16.341) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | | | Bond Future | 7.9450 | 7.9750 | 0.378 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 48,362.0000 | 50,293.0000 | 3.993 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 25,698.0000 | 24,196.0000 | (5.845) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 15,906.0000 | 14,829.0000 | (6.771) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 9,109.0000 | 8,398.0000 | (7.805) | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 92,777.0000 | 95,500.0000 | 2.935 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 68,539.0000 | 70,895.0000 | 3.437 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/05/02 | | | Bond Future | 7.9000 | 7.9300 | 0.380 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 35,572.0000 | 37,023.0000 | 4.079 | 0 | 0 | 0 |
| 28/08/2007 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 46,953.0000 | 44,973.0000 | (4.217) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | | | Bond Future | 9.2290 | 9.2550 | 0.282 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.50 | Put | Option on Bond Future | 9,306.0000 | 9,584.0000 | 2.987 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.50 | Call | Option on Bond Future | 335.0000 | 295.0000 | (11.940) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.75 | Call | Option on Bond Future | 787.0000 | 710.0000 | (9.784) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 12,197.0000 | 12,497.0000 | 2.460 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 123.0000 | 106.0000 | (13.821) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2007/11/01 | 8.75 | Put | Option on Bond Future | 6,669.0000 | 6,910.0000 | 3.614 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | | | Bond Future | 9.0380 | 9.0660 | 0.310 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 7,668.0000 | 7,844.0000 | 2.295 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 1,660.0000 | 1,582.0000 | (4.699) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 2,356.0000 | 2,257.0000 | (4.202) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 9,454.0000 | 9,652.0000 | 2.094 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | R196 | 2008/02/07 | 8.75 | Put | Option on Bond Future | 6,080.0000 | 6,232.0000 | 2.500 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/02/07 | 8.75 | Call | Option on Bond Future | 3,241.0000 | 3,118.0000 | (3.795) | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/05/02 | | | Bond Future | 8.9110 | 8.9410 | 0.337 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 3,588.0000 | 3,690.0000 | 2.843 | 0 | 0 | 0 |
| 28/08/2007 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 4,278.0000 | 4,148.0000 | (3.039) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | | | Bond Future | 8.3600 | 8.3900 | 0.359 | 0.0000 | 0.0000 | 91 |
| 28/08/2007 | R201 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 61,891.0000 | 63,463.0000 | 2.540 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 171.0000 | 138.0000 | (19.298) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 595.0000 | 498.0000 | (16.303) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 48,013.0000 | 49,521.0000 | 3.141 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 35,066.0000 | 36,441.0000 | 3.921 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,714.0000 | 1,483.0000 | (13.477) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | | | Bond Future | 8.2600 | 8.2900 | 0.363 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 4,340.0000 | 4,022.0000 | (7.327) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 45,150.0000 | 46,402.0000 | 2.773 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 34,461.0000 | 35,563.0000 | 3.198 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 7,297.0000 | 6,828.0000 | (6.427) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 57,092.0000 | 58,462.0000 | 2.400 | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 2,414.0000 | 2,213.0000 | (8.326) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/05/02 | | | Bond Future | 8.1850 | 8.2150 | 0.367 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 27,265.0000 | 26,248.0000 | (3.730) | 0 | 0 | 0 |
| 28/08/2007 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 11,273.0000 | 11,793.0000 | 4.613 | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2007/11/01 | | | Bond Future | 8.1950 | 8.2250 | 0.366 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R203 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 1,183.0000 | 997.0000 | (15.723) | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 49,131.0000 | 50,950.0000 | 3.702 | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2008/02/07 | | | Bond Future | 8.1150 | 8.1450 | 0.370 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R203 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 48,704.0000 | 50,194.0000 | 3.059 | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 6,936.0000 | 6,445.0000 | (7.079) | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2008/05/02 | | | Bond Future | 8.0500 | 8.0800 | 0.373 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 29,655.0000 | 28,445.0000 | (4.080) | 0 | 0 | 0 |
| 28/08/2007 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 16,679.0000 | 17,429.0000 | 4.497 | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2007/11/01 | | | Bond Future | 8.1600 | 8.1900 | 0.368 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R204 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 4,106.0000 | 3,677.0000 | (10.448) | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 52,944.0000 | 54,662.0000 | 3.245 | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2008/02/07 | | | Bond Future | 8.0800 | 8.1100 | 0.371 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R204 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 13,728.0000 | 13,019.0000 | (5.165) | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 56,139.0000 | 57,561.0000 | 2.533 | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2008/05/02 | | | Bond Future | 8.0200 | 8.0500 | 0.374 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 33,122.0000 | 31,787.0000 | (4.031) | 0 | 0 | 0 |
| 28/08/2007 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 17,065.0000 | 17,844.0000 | 4.565 | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2007/11/01 | | | Bond Future | 8.3550 | 8.3850 | 0.359 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R206 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 29,895.0000 | 31,100.0000 | 4.031 | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 1,314.0000 | 1,128.0000 | (14.155) | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2008/02/07 | | | Bond Future | 8.2450 | 8.2750 | 0.364 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R206 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 28,732.0000 | 29,685.0000 | 3.317 | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 6,058.0000 | 5,657.0000 | (6.619) | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2008/05/02 | | | Bond Future | 8.1650 | 8.1950 | 0.367 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 17,866.0000 | 17,124.0000 | (4.153) | 0 | 0 | 0 |
| 28/08/2007 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 14,136.0000 | 14,712.0000 | 4.075 | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2007/11/01 | | | Bond Future | 8.1000 | 8.1500 | 0.617 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R207 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 1,695.0000 | 1,308.0000 | (22.832) | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 47,035.0000 | 50,299.0000 | 6.940 | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2008/02/07 | | | Bond Future | 8.0250 | 8.0750 | 0.623 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R207 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 47,090.0000 | 49,811.0000 | 5.778 | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 7,783.0000 | 6,870.0000 | (11.731) | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2008/05/02 | | | Bond Future | 7.9700 | 8.0200 | 0.627 | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 28/08/2007 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 16,087.0000 | 17,385.0000 | 8.069 | 0 | 0 | 0 |
| 28/08/2007 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 36,088.0000 | 33,773.0000 | (6.415) | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2007/11/01 | | | Bond Future | 7.6250 | 7.6550 | 0.393 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R209 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 1,645.0000 | 1,368.0000 | (16.839) | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 68,488.0000 | 71,218.0000 | 3.986 | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2008/02/07 | | | Bond Future | 7.5650 | 7.5950 | 0.397 | 0.0000 | 0.0000 | 659 |
| 28/08/2007 | R209 | 2008/02/07 | 7.00 | Put | Option on Bond Future | 69,752.0000 | 72,062.0000 | 3.312 | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2008/02/07 | 7.00 | Call | Option on Bond Future | 9,119.0000 | 8,391.0000 | (7.983) | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2008/05/02 | | | Bond Future | 7.5200 | 7.5500 | 0.399 | 0.0000 | 0.0000 | 0 |
| 28/08/2007 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 48,613.0000 | 46,663.0000 | (4.011) | 0 | 0 | 0 |
| 28/08/2007 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 25,610.0000 | 26,718.0000 | 4.326 | 0 | 0 | 0 |
| 28/08/2007 | TRT1 | 2007/11/01 | | | Index Future | 254.9980 | 254.6280 | (0.145) | 0.0000 | 0.0000 | 400 |
| 28/08/2007 | TRT1 | 2008/02/07 | | | Index Future | 261.8030 | 261.4220 | (0.146) | 0.0000 | 0.0000 | 0 |
| Grand Total: | | | | | | | | | | | 35,320 |