



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/08/2007

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
29/08/2007	\$ / R 2007/09/17			Currency Future	7.2848	7.2562	(0.393)	0.0000	0.0000	2,112
29/08/2007	\$ / R 2007/12/14			Currency Future	7.3796	7.3525	(0.367)	0.0000	0.0000	23,471
29/08/2007	\$ / R 2008/03/17			Currency Future	7.4821	7.4568	(0.338)	0.0000	0.0000	6,100
29/08/2007	ALBI 2007/11/01			Index Future	252.8280	251.8370	(0.392)	0.0000	0.0000	0
29/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	27,701.0000	33,678.0000	21.577	0	0	0
29/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	15,981.0000	12,048.0000	(24.610)	0	0	0
29/08/2007	ALBI 2008/02/07			Index Future	259.8090	258.8060	(0.386)	0.0000	0.0000	8
29/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	70,843.0000	63,358.0000	(10.566)	0	0	0
29/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	12,753.0000	15,298.0000	19.956	0	0	0
29/08/2007	CRD1 2007/11/01			Index Future	110.2770	110.0720	(0.186)	0.0000	0.0000	8
29/08/2007	CRD1 2008/02/07			Index Future	113.2190	113.0640	(0.137)	0.0000	0.0000	0
29/08/2007	GOVI 2007/11/01			jGovi	257.7270	257.1585	(0.221)	0.0000	0.0000	60
29/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	73,524.0000	78,958.0000	7.391	0	0	0
29/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	794.0000	543.0000	(31.612)	0	0	0
29/08/2007	GOVI 2008/02/07			jGovi	264.6030	264.1485	(0.172)	264.4200	264.4200	15
29/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	29,492.0000	31,821.0000	7.897	0	0	0
29/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	25,522.0000	23,306.0000	(8.683)	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
29/08/2007	GOVI	2008/05/02			jGovi	271.1490	270.8050	(0.127)	0.0000	0.0000	0
29/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	88,669.0000	86,039.0000	(2.966)	0	0	0
29/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	17,179.0000	17,989.0000	4.715	0	0	0
29/08/2007	ILBI	2007/11/01			Index Future	278.0120	277.7700	(0.087)	0.0000	0.0000	0
29/08/2007	ILBI	2008/02/07			Index Future	285.6880	285.4560	(0.081)	0.0000	0.0000	0
29/08/2007	J153	2010/08/31			jSwap	9.9040	9.9550	0.515	0.0000	0.0000	0
29/08/2007	J157	2015/09/15			jSwap	9.4820	9.5170	0.369	0.0000	0.0000	0
29/08/2007	J186	2026/12/21			jSwap	8.5500	8.6110	0.713	0.0000	0.0000	0
29/08/2007	J201	2014/12/22			jSwap	9.5600	9.6010	0.429	0.0000	0.0000	0
29/08/2007	J203	2017/09/15			jSwap	9.3110	9.3440	0.354	0.0000	0.0000	0
29/08/2007	J204	2018/12/21			jSwap	9.2030	9.2310	0.304	0.0000	0.0000	0
29/08/2007	J207	2020/01/15			jSwap	9.1020	9.1290	0.297	0.0000	0.0000	0
29/08/2007	JBAR	2005/12/21			jBar	10.1170	0.0000	(100.000)	0.0000	0.0000	0
29/08/2007	JFRA	2007/11/01			jFra	10.2730	10.3070	0.331	0.0000	0.0000	0
29/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,245.0000	7,334.0000	1.228	0	0	0
29/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/08/2007	JFRA	2008/02/07			jFra	10.2890	10.3650	0.739	0.0000	0.0000	0
29/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,963.0000	17,032.0000	0.407	0	0	0
29/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,158.0000	10,037.0000	(1.191)	0	0	0
29/08/2007	JFRA	2008/05/02			jFra	10.2780	10.3510	0.710	0.0000	0.0000	0
29/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,474.0000	16,534.0000	0.364	0	0	0

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29/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,407.0000	16,278.0000	(0.786)	0	0	0
29/08/2007	JFRA	2008/08/07			jFra	10.1390	10.2090	0.690	0.0000	0.0000	0
29/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,529.0000	19,414.0000	(0.589)	0	0	0
29/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,259.0000	19,314.0000	0.286	0	0	0
29/08/2007	JFRA	2008/11/06			jFra	10.0160	10.0800	0.639	0.0000	0.0000	0
29/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,521.0000	21,572.0000	0.237	0	0	0
29/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,090.0000	21,985.0000	(0.475)	0	0	0
29/08/2007	JN02	2007/11/01			jNote	10.0570	10.1180	0.607	0.0000	0.0000	0
29/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,059.0000	1,826.0000	(11.316)	0	0	0
29/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,086.0000	21,939.0000	4.045	0	0	0
29/08/2007	JN02	2008/02/07			jNote	9.9630	10.0290	0.662	0.0000	0.0000	0
29/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,357.0000	5,970.0000	(6.088)	0	0	0
29/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,558.0000	24,337.0000	3.307	0	0	0
29/08/2007	JN02	2008/05/02			jNote	9.8640	9.9300	0.669	0.0000	0.0000	0
29/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,885.0000	16,244.0000	(3.796)	0	0	0
29/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,019.0000	16,567.0000	3.421	0	0	0
29/08/2007	JN05	2007/11/01			jNote	9.6260	9.6830	0.592	0.0000	0.0000	0
29/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,227.0000	954.0000	(22.249)	0	0	0
29/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	25,743.0000	27,665.0000	7.466	0	0	0
29/08/2007	JN05	2008/02/07			jNote	9.5540	9.6090	0.576	0.0000	0.0000	0
29/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	26,806.0000	28,366.0000	5.820	0	0	0
29/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	5,069.0000	4,506.0000	(11.107)	0	0	0
29/08/2007	JN05	2008/05/02			jNote	9.4870	9.5390	0.548	0.0000	0.0000	0
29/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	16,929.0000	17,939.0000	5.966	0	0	0
29/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,946.0000	14,916.0000	(6.459)	0	0	0
29/08/2007	JN10	2007/11/01			jNote	9.1610	9.1950	0.371	0.0000	0.0000	0
29/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,197.0000	3,502.0000	(16.559)	0	0	0

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29/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	14,545.0000	16,011.0000	10.079	0	0	0
29/08/2007	JN10	2008/02/07			jNote	9.0920	9.1240	0.352	0.0000	0.0000	0
29/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	16,461.0000	17,600.0000	6.919	0	0	0
29/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	10,538.0000	9,631.0000	(8.607)	0	0	0
29/08/2007	JN10	2008/05/02			jNote	9.0270	9.0550	0.310	0.0000	0.0000	0
29/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	14,889.0000	14,011.0000	(5.897)	0	0	0
29/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	18,037.0000	18,961.0000	5.123	0	0	0
29/08/2007	JROD	2007/08/31			jRod	9.2010	9.2010	-	0.0000	0.0000	0
29/08/2007	JROD	2007/09/28			jRod	9.4610	9.4580	(0.032)	0.0000	0.0000	0
29/08/2007	JROD	2007/10/31			jRod	9.8160	9.8090	(0.071)	0.0000	0.0000	0
29/08/2007	JROD	2007/11/30			jRod	9.6600	9.6560	(0.041)	0.0000	0.0000	0
29/08/2007	JROD	2007/12/31			jRod	9.8900	9.8860	(0.040)	0.0000	0.0000	0
29/08/2007	JROD	2008/01/31			jRod	10.1120	10.1080	(0.040)	0.0000	0.0000	0
29/08/2007	JROD	2008/02/29			jRod	9.9190	9.9160	(0.030)	0.0000	0.0000	0
29/08/2007	JROD	2008/03/31			jRod	10.0840	10.0810	(0.030)	0.0000	0.0000	0
29/08/2007	OTH1	2007/11/01			Index Future	252.7660	252.0670	(0.277)	0.0000	0.0000	12
29/08/2007	OTH1	2008/02/07			Index Future	259.5100	258.9190	(0.228)	0.0000	0.0000	0
29/08/2007	R153	2007/11/01			Bond Future	9.1100	9.1340	0.263	0.0000	0.0000	124
29/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	22,824.0000	23,400.0000	2.524	0	0	0
29/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	316.0000	273.0000	(13.608)	0	0	0
29/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	24.0000	19.0000	(20.833)	0	0	0
29/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	95.0000	80.0000	(15.789)	0	0	0

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29/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,257.0000	29,861.0000	2.064	0	0	0
29/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,890.0000	36,505.0000	1.714	0	0	0
29/08/2007	R153	2008/02/07			Bond Future	9.0450	9.0190	(0.287)	0.0000	0.0000	1,665
29/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	21,479.0000	20,975.0000	(2.346)	0	0	0
29/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,556.0000	2,664.0000	4.225	0	0	0
29/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,560.0000	1,631.0000	4.551	0	0	0
29/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	26,522.0000	25,980.0000	(2.044)	0	0	0
29/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	31,946.0000	31,378.0000	(1.778)	0	0	0
29/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	904.0000	948.0000	4.867	0	0	0
29/08/2007	R153	2008/05/02			Bond Future	9.0150	8.9340	(0.899)	0.0000	0.0000	0
29/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,819.0000	8,949.0000	(8.860)	0	0	0
29/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,496.0000	10,374.0000	9.246	0	0	0
29/08/2007	R157	2007/11/01			Bond Future	8.3750	8.4110	0.430	0.0000	0.0000	266
29/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	498.0000	395.0000	(20.683)	0	0	0
29/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	9,475.0000	8,434.0000	(10.987)	0	0	35
29/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,179.0000	63,494.0000	3.784	0	0	0
29/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	17,920.0000	19,296.0000	7.679	0	0	0
29/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,179.0000	63,494.0000	3.784	0	0	0
29/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	44,583.0000	46,725.0000	4.805	0	0	0
29/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	78,832.0000	81,220.0000	3.029	0	0	0
29/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	498.0000	395.0000	(20.683)	0	0	0
29/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	123.0000	93.0000	(24.390)	0	0	0
29/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,619.0000	1,342.0000	(17.109)	0	0	0
29/08/2007	R157	2008/02/07			Bond Future	8.3050	8.3270	0.265	0.0000	0.0000	358
29/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,077.0000	7,664.0000	(5.113)	0	0	0
29/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,685.0000	4,409.0000	(5.891)	0	0	0
29/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	45,184.0000	46,213.0000	2.277	0	0	0
29/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	58,968.0000	60,134.0000	1.977	0	0	0
29/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	74,283.0000	75,555.0000	1.712	0	0	0
29/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,530.0000	2,360.0000	(6.719)	0	0	0
29/08/2007	R157	2008/05/02			Bond Future	8.2550	8.2650	0.121	0.0000	0.0000	0

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29/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	31,307.0000	30,869.0000	(1.399)	0	0	0
29/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	15,723.0000	15,926.0000	1.291	0	0	0
29/08/2007	R186	2007/11/01			Bond Future	8.0450	8.0870	0.522	0.0000	0.0000	0
29/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,285.0000	1,005.0000	(21.790)	0	0	0
29/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	97,109.0000	101,601.0000	4.626	0	0	0
29/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	68,456.0000	72,522.0000	5.940	0	0	0
29/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,929.0000	3,223.0000	(17.969)	0	0	0
29/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	128,585.0000	133,271.0000	3.644	0	0	0
29/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	334.0000	248.0000	(25.749)	0	0	0
29/08/2007	R186	2008/02/07			Bond Future	7.9750	8.0240	0.614	0.0000	0.0000	0
29/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,398.0000	7,371.0000	(12.229)	0	0	0
29/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	95,500.0000	100,049.0000	4.763	0	0	0
29/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,829.0000	13,239.0000	(10.722)	0	0	0
29/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	24,196.0000	21,936.0000	(9.340)	0	0	0
29/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	50,293.0000	53,610.0000	6.595	0	0	0
29/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	70,895.0000	74,881.0000	5.622	0	0	0
29/08/2007	R186	2008/05/02			Bond Future	7.9300	7.9780	0.605	0.0000	0.0000	0
29/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	37,023.0000	39,473.0000	6.618	0	0	0
29/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	44,973.0000	41,963.0000	(6.693)	0	0	0
29/08/2007	R196	2007/11/01			Bond Future	9.2550	9.3310	0.821	0.0000	0.0000	0
29/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,497.0000	13,392.0000	7.162	0	0	0
29/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	106.0000	72.0000	(32.075)	0	0	0
29/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,910.0000	7,668.0000	10.970	0	0	0
29/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,584.0000	10,430.0000	8.827	0	0	0
29/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	710.0000	540.0000	(23.944)	0	0	0
29/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	295.0000	213.0000	(27.797)	0	0	0
29/08/2007	R196	2008/02/07			Bond Future	9.0660	9.1070	0.452	0.0000	0.0000	0
29/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,844.0000	8,111.0000	3.404	0	0	0
29/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,652.0000	9,950.0000	3.087	0	0	0
29/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,118.0000	2,950.0000	(5.388)	0	0	0
29/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,257.0000	2,121.0000	(6.026)	0	0	0

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29/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,582.0000	1,477.0000	(6.637)	0	0	0
29/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,232.0000	6,466.0000	3.755	0	0	0
29/08/2007	R196	2008/05/02			Bond Future	8.9410	8.9380	(0.034)	0.0000	0.0000	0
29/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,690.0000	3,671.0000	(0.515)	0	0	0
29/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,148.0000	4,152.0000	0.096	0	0	0
29/08/2007	R201	2007/11/01			Bond Future	8.3900	8.4340	0.524	0.0000	0.0000	91
29/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	63,463.0000	65,776.0000	3.645	0	0	0
29/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	138.0000	102.0000	(26.087)	0	0	0
29/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,483.0000	1,203.0000	(18.881)	0	0	0
29/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,441.0000	38,511.0000	5.680	0	0	0
29/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	498.0000	386.0000	(22.490)	0	0	0
29/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,521.0000	51,759.0000	4.519	0	0	0
29/08/2007	R201	2008/02/07			Bond Future	8.2900	8.3400	0.603	0.0000	0.0000	0
29/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,563.0000	37,467.0000	5.354	0	0	0
29/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,022.0000	3,553.0000	(11.661)	0	0	0
29/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,828.0000	6,122.0000	(10.340)	0	0	0
29/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,402.0000	48,543.0000	4.614	0	0	0
29/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,462.0000	60,782.0000	3.968	0	0	0
29/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,213.0000	1,923.0000	(13.104)	0	0	0
29/08/2007	R201	2008/05/02			Bond Future	8.2150	8.2700	0.670	0.0000	0.0000	0
29/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	11,793.0000	12,822.0000	8.726	0	0	0
29/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	26,248.0000	24,467.0000	(6.785)	0	0	0
29/08/2007	R203	2007/11/01			Bond Future	8.2250	8.2700	0.547	0.0000	0.0000	0
29/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	50,950.0000	53,727.0000	5.450	0	0	0
29/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	997.0000	776.0000	(22.166)	0	0	0
29/08/2007	R203	2008/02/07			Bond Future	8.1450	8.1920	0.577	0.0000	0.0000	0
29/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,445.0000	5,752.0000	(10.753)	0	0	0
29/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	50,194.0000	52,597.0000	4.787	0	0	0
29/08/2007	R203	2008/05/02			Bond Future	8.0800	8.1320	0.644	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
29/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	28,445.0000	26,447.0000	(7.024)	0	0	0
29/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	17,429.0000	18,818.0000	7.969	0	0	0
29/08/2007	R204	2007/11/01			Bond Future	8.1900	8.2320	0.513	0.0000	0.0000	0
29/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,677.0000	3,162.0000	(14.006)	0	0	0
29/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	54,662.0000	57,143.0000	4.539	0	0	0
29/08/2007	R204	2008/02/07			Bond Future	8.1100	8.1570	0.580	0.0000	0.0000	0
29/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,019.0000	12,001.0000	(7.819)	0	0	0
29/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	57,561.0000	59,869.0000	4.010	0	0	0
29/08/2007	R204	2008/05/02			Bond Future	8.0500	8.1010	0.634	0.0000	0.0000	0
29/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	17,844.0000	19,260.0000	7.935	0	0	0
29/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	31,787.0000	29,623.0000	(6.808)	0	0	0
29/08/2007	R206	2007/11/01			Bond Future	8.3850	8.4290	0.525	0.0000	0.0000	0
29/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,100.0000	32,912.0000	5.826	0	0	0
29/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,128.0000	905.0000	(19.770)	0	0	0
29/08/2007	R206	2008/02/07			Bond Future	8.2750	8.3240	0.592	0.0000	0.0000	0
29/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,657.0000	5,065.0000	(10.465)	0	0	0
29/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,685.0000	31,299.0000	5.437	0	0	0
29/08/2007	R206	2008/05/02			Bond Future	8.1950	8.2500	0.671	0.0000	0.0000	0
29/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	14,712.0000	15,838.0000	7.654	0	0	0
29/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	17,124.0000	15,838.0000	(7.510)	0	0	0
29/08/2007	R207	2007/11/01			Bond Future	8.1500	8.1830	0.405	0.0000	0.0000	0
29/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,308.0000	1,081.0000	(17.355)	0	0	0
29/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	50,299.0000	52,472.0000	4.320	0	0	0
29/08/2007	R207	2008/02/07			Bond Future	8.0750	8.1110	0.446	0.0000	0.0000	0
29/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	49,811.0000	51,796.0000	3.985	0	0	0
29/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,870.0000	6,251.0000	(9.010)	0	0	0
29/08/2007	R207	2008/05/02			Bond Future	8.0200	8.0600	0.499	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
29/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	17,385.0000	18,464.0000	6.206	0	0	0
29/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	33,773.0000	31,975.0000	(5.324)	0	0	0
29/08/2007	R209	2007/11/01			Bond Future	7.6550	7.6990	0.575	0.0000	0.0000	0
29/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,368.0000	1,047.0000	(23.465)	0	0	0
29/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	71,218.0000	75,279.0000	5.702	0	0	0
29/08/2007	R209	2008/02/07			Bond Future	7.5950	7.6420	0.619	0.0000	0.0000	659
29/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	72,062.0000	75,770.0000	5.146	0	0	0
29/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	8,391.0000	7,375.0000	(12.108)	0	0	0
29/08/2007	R209	2008/05/02			Bond Future	7.5500	7.5990	0.649	0.0000	0.0000	0
29/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	46,663.0000	43,628.0000	(6.504)	0	0	0
29/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	26,718.0000	28,641.0000	7.197	0	0	0
29/08/2007	TRT1	2007/11/01			Index Future	254.6280	254.0640	(0.221)	0.0000	0.0000	400
29/08/2007	TRT1	2008/02/07			Index Future	261.4220	260.9700	(0.173)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>35,384</b>