



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 30/08/2007

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
30/08/2007	\$ / R 2007/09/17			Currency Future	7.2562	7.1616	(1.304)	7.2300	7.2200	2,137
30/08/2007	\$ / R 2007/12/14			Currency Future	7.3525	7.2550	(1.326)	0.0000	0.0000	23,650
30/08/2007	\$ / R 2008/03/17			Currency Future	7.4568	7.3582	(1.322)	0.0000	0.0000	6,100
30/08/2007	ALBI 2007/11/01			Index Future	251.8370	250.7950	(0.414)	0.0000	0.0000	0
30/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	33,678.0000	40,732.0000	20.945	0	0	0
30/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	12,048.0000	8,682.0000	(27.938)	0	0	0
30/08/2007	ALBI 2008/02/07			Index Future	258.8060	257.8080	(0.386)	0.0000	0.0000	8
30/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	63,358.0000	56,288.0000	(11.159)	0	0	0
30/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	15,298.0000	18,208.0000	19.022	0	0	0
30/08/2007	CRD1 2007/11/01			Index Future	110.0720	109.7230	(0.317)	0.0000	0.0000	8
30/08/2007	CRD1 2008/02/07			Index Future	113.0640	112.7050	(0.318)	0.0000	0.0000	0
30/08/2007	GOVI 2007/11/01			jGovi	257.1585	256.1440	(0.395)	0.0000	0.0000	60
30/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	543.0000	270.0000	(50.276)	0	0	0
30/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	78,958.0000	88,830.0000	12.503	0	0	0
30/08/2007	GOVI 2008/02/07			jGovi	264.1485	263.1050	(0.395)	0.0000	0.0000	15
30/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	31,821.0000	37,733.0000	18.579	0	0	0
30/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	23,306.0000	18,783.0000	(19.407)	0	0	0

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30/08/2007	GOVI	2008/05/02			jGovi	270.8050	269.7355	(0.395)	0.0000	0.0000	0
30/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	17,989.0000	20,877.0000	16.054	0	0	0
30/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,039.0000	78,232.0000	(9.074)	0	0	0
30/08/2007	ILBI	2007/11/01			Index Future	277.7700	277.2620	(0.183)	0.0000	0.0000	0
30/08/2007	ILBI	2008/02/07			Index Future	285.4560	285.0160	(0.154)	0.0000	0.0000	0
30/08/2007	J153	2010/08/31			jSwap	9.9550	10.0170	0.623	0.0000	0.0000	0
30/08/2007	J157	2015/09/15			jSwap	9.5170	9.6040	0.914	0.0000	0.0000	0
30/08/2007	J186	2026/12/21			jSwap	8.6110	8.6820	0.825	0.0000	0.0000	0
30/08/2007	J201	2014/12/22			jSwap	9.6010	9.6900	0.927	0.0000	0.0000	0
30/08/2007	J203	2017/09/15			jSwap	9.3440	9.4360	0.985	0.0000	0.0000	0
30/08/2007	J204	2018/12/21			jSwap	9.2310	9.3290	1.062	0.0000	0.0000	0
30/08/2007	J207	2020/01/15			jSwap	9.1290	9.2290	1.095	0.0000	0.0000	0
30/08/2007	JBAR	2005/12/21			jBar	0.0000	10.1250	100.000	0.0000	0.0000	0
30/08/2007	JFRA	2007/11/01			jFra	10.3070	10.4080	0.980	0.0000	0.0000	0
30/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,334.0000	7,596.0000	3.572	0	0	0
30/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/08/2007	JFRA	2008/02/07			jFra	10.3650	10.4910	1.216	0.0000	0.0000	0
30/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,037.0000	9,870.0000	(1.664)	0	0	0
30/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,032.0000	17,167.0000	0.793	0	0	0
30/08/2007	JFRA	2008/05/02			jFra	10.3510	10.4940	1.382	0.0000	0.0000	0
30/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,278.0000	16,059.0000	(1.345)	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
30/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,534.0000	16,684.0000	0.907	0	0	0
30/08/2007	JFRA	2008/08/07			jFra	10.2090	10.3640	1.518	0.0000	0.0000	0
30/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,414.0000	19,194.0000	(1.133)	0	0	0
30/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,314.0000	19,471.0000	0.813	0	0	0
30/08/2007	JFRA	2008/11/06			jFra	10.0800	10.1970	1.161	0.0000	0.0000	0
30/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,985.0000	21,814.0000	(0.778)	0	0	0
30/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,572.0000	21,685.0000	0.524	0	0	0
30/08/2007	JN02	2007/11/01			jNote	10.1180	10.2280	1.087	0.0000	0.0000	0
30/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,939.0000	23,547.0000	7.329	0	0	0
30/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,826.0000	1,484.0000	(18.729)	0	0	0
30/08/2007	JN02	2008/02/07			jNote	10.0290	10.1260	0.967	0.0000	0.0000	0
30/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,970.0000	5,449.0000	(8.727)	0	0	0
30/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,337.0000	25,522.0000	4.869	0	0	0
30/08/2007	JN02	2008/05/02			jNote	9.9300	10.0080	0.785	0.0000	0.0000	0
30/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,567.0000	17,238.0000	4.050	0	0	0
30/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,244.0000	15,512.0000	(4.506)	0	0	0
30/08/2007	JN05	2007/11/01			jNote	9.6830	9.7810	1.012	0.0000	0.0000	0
30/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	27,665.0000	31,088.0000	12.373	0	0	0
30/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	954.0000	613.0000	(35.744)	0	0	0
30/08/2007	JN05	2008/02/07			jNote	9.6090	9.7060	1.009	0.0000	0.0000	0
30/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,506.0000	3,648.0000	(19.041)	0	0	0
30/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,366.0000	31,247.0000	10.157	0	0	0
30/08/2007	JN05	2008/05/02			jNote	9.5390	9.6330	0.985	0.0000	0.0000	0
30/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,916.0000	13,188.0000	(11.585)	0	0	0
30/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,939.0000	19,887.0000	10.859	0	0	0
30/08/2007	JN10	2007/11/01			jNote	9.1950	9.2940	1.077	0.0000	0.0000	0
30/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,502.0000	2,018.0000	(42.376)	0	0	0

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30/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	16,011.0000	20,803.0000	29.929	0	0	0
30/08/2007	JN10	2008/02/07			jNote	9.1240	9.2240	1.096	0.0000	0.0000	0
30/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,631.0000	7,207.0000	(25.169)	0	0	0
30/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	17,600.0000	21,546.0000	22.420	0	0	0
30/08/2007	JN10	2008/05/02			jNote	9.0550	9.1550	1.104	0.0000	0.0000	0
30/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	14,011.0000	11,227.0000	(19.870)	0	0	0
30/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	18,961.0000	22,590.0000	19.139	0	0	0
30/08/2007	JROD	2007/08/31			jRod	9.2010	9.2010	-	0.0000	0.0000	0
30/08/2007	JROD	2007/09/28			jRod	9.4580	9.4560	(0.021)	0.0000	0.0000	0
30/08/2007	JROD	2007/10/31			jRod	9.8090	9.8090	-	0.0000	0.0000	0
30/08/2007	JROD	2007/11/30			jRod	9.6560	9.6570	0.010	0.0000	0.0000	0
30/08/2007	JROD	2007/12/31			jRod	9.8860	9.8850	(0.010)	0.0000	0.0000	0
30/08/2007	JROD	2008/01/31			jRod	10.1080	10.1060	(0.020)	0.0000	0.0000	0
30/08/2007	JROD	2008/02/29			jRod	9.9160	9.9150	(0.010)	0.0000	0.0000	0
30/08/2007	JROD	2008/03/31			jRod	10.0810	10.0830	0.020	0.0000	0.0000	0
30/08/2007	OTH1	2007/11/01			Index Future	252.0670	250.7790	(0.511)	0.0000	0.0000	12
30/08/2007	OTH1	2008/02/07			Index Future	258.9190	257.5940	(0.512)	0.0000	0.0000	0
30/08/2007	R153	2007/11/01			Bond Future	9.1340	9.2140	0.876	0.0000	0.0000	124
30/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	23,400.0000	25,370.0000	8.419	0	0	0
30/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	273.0000	180.0000	(34.066)	0	0	0
30/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	80.0000	49.0000	(38.750)	0	0	0
30/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,861.0000	31,892.0000	6.802	0	0	0

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30/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	19.0000	11.0000	(42.105)	0	0	0
30/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	36,505.0000	38,559.0000	5.627	0	0	0
30/08/2007	R153	2008/02/07			Bond Future	9.0190	9.0990	0.887	0.0000	0.0000	1,665
30/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,631.0000	1,364.0000	(16.370)	0	0	0
30/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,975.0000	22,462.0000	7.089	0	0	0
30/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,664.0000	2,269.0000	(14.827)	0	0	0
30/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,980.0000	27,596.0000	6.220	0	0	0
30/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	948.0000	778.0000	(17.932)	0	0	0
30/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	31,378.0000	33,090.0000	5.456	0	0	0
30/08/2007	R153	2008/05/02			Bond Future	8.9340	9.0140	0.895	0.0000	0.0000	0
30/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,949.0000	9,770.0000	9.174	0	0	0
30/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,374.0000	9,467.0000	(8.743)	0	0	0
30/08/2007	R157	2007/11/01			Bond Future	8.4110	8.4910	0.951	0.0000	0.0000	266
30/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	8,434.0000	6,494.0000	(23.002)	0	0	35
30/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	19,296.0000	22,710.0000	17.693	0	0	0
30/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	395.0000	243.0000	(38.481)	0	0	0
30/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	46,725.0000	51,633.0000	10.504	0	0	0
30/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,494.0000	68,695.0000	8.191	0	0	0
30/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,342.0000	898.0000	(33.085)	0	0	0
30/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	93.0000	52.0000	(44.086)	0	0	0
30/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,220.0000	86,532.0000	6.540	0	0	0
30/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,494.0000	68,695.0000	8.191	0	0	0
30/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	395.0000	243.0000	(38.481)	0	0	0
30/08/2007	R157	2008/02/07			Bond Future	8.3270	8.4070	0.961	0.0000	0.0000	358
30/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,409.0000	3,601.0000	(18.326)	0	0	0
30/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	46,213.0000	50,186.0000	8.597	0	0	0
30/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	7,664.0000	6,410.0000	(16.362)	0	0	0
30/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,360.0000	1,879.0000	(20.381)	0	0	0
30/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,134.0000	64,553.0000	7.349	0	0	0
30/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	75,555.0000	80,301.0000	6.282	0	0	0
30/08/2007	R157	2008/05/02			Bond Future	8.2650	8.3450	0.968	0.0000	0.0000	0

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30/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	15,926.0000	17,952.0000	12.721	0	0	0
30/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	30,869.0000	27,781.0000	(10.004)	0	0	0
30/08/2007	R186	2007/11/01			Bond Future	8.0870	8.1670	0.989	0.0000	0.0000	0
30/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	248.0000	143.0000	(42.339)	0	0	0
30/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,005.0000	637.0000	(36.617)	0	0	0
30/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,601.0000	110,245.0000	8.508	0	0	0
30/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	133,271.0000	142,179.0000	6.684	0	0	0
30/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	72,522.0000	80,525.0000	11.035	0	0	0
30/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,223.0000	2,215.0000	(31.275)	0	0	0
30/08/2007	R186	2008/02/07			Bond Future	8.0240	8.1040	0.997	0.0000	0.0000	0
30/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,610.0000	59,330.0000	10.670	0	0	0
30/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,371.0000	5,948.0000	(19.305)	0	0	0
30/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	74,881.0000	81,639.0000	9.025	0	0	0
30/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	13,239.0000	10,973.0000	(17.116)	0	0	0
30/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	100,049.0000	107,649.0000	7.596	0	0	0
30/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	21,936.0000	18,633.0000	(15.057)	0	0	0
30/08/2007	R186	2008/05/02			Bond Future	7.9780	8.0580	1.003	0.0000	0.0000	0
30/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	39,473.0000	43,829.0000	11.035	0	0	0
30/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	41,963.0000	37,299.0000	(11.115)	0	0	0
30/08/2007	R196	2007/11/01			Bond Future	9.3310	9.4240	0.997	0.0000	0.0000	0
30/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	540.0000	378.0000	(30.000)	0	0	0
30/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,668.0000	8,641.0000	12.689	0	0	0
30/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	213.0000	139.0000	(34.742)	0	0	0
30/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,430.0000	11,491.0000	10.173	0	0	0
30/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,392.0000	14,498.0000	8.259	0	0	0
30/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	72.0000	44.0000	(38.889)	0	0	0
30/08/2007	R196	2008/02/07			Bond Future	9.1070	9.2130	1.164	0.0000	0.0000	0
30/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,121.0000	1,815.0000	(14.427)	0	0	0
30/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,477.0000	1,245.0000	(15.708)	0	0	0
30/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,950.0000	10,758.0000	8.121	0	0	0
30/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,111.0000	8,845.0000	9.049	0	0	0

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30/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,466.0000	7,117.0000	10.068	0	0	0
30/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,950.0000	2,560.0000	(13.220)	0	0	0
30/08/2007	R196	2008/05/02			Bond Future	8.9380	9.0480	1.231	0.0000	0.0000	0
30/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,152.0000	3,714.0000	(10.549)	0	0	0
30/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,671.0000	4,086.0000	11.305	0	0	0
30/08/2007	R201	2007/11/01			Bond Future	8.4340	8.5140	0.949	0.0000	0.0000	91
30/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	386.0000	246.0000	(36.269)	0	0	0
30/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,759.0000	55,872.0000	7.946	0	0	0
30/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,203.0000	825.0000	(31.421)	0	0	0
30/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,511.0000	42,386.0000	10.062	0	0	0
30/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,776.0000	69,988.0000	6.404	0	0	0
30/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	102.0000	60.0000	(41.176)	0	0	0
30/08/2007	R201	2008/02/07			Bond Future	8.3400	8.4200	0.959	0.0000	0.0000	0
30/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,467.0000	40,634.0000	8.453	0	0	0
30/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,122.0000	5,130.0000	(16.204)	0	0	0
30/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,553.0000	2,908.0000	(18.154)	0	0	0
30/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,543.0000	52,058.0000	7.241	0	0	0
30/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,923.0000	1,536.0000	(20.125)	0	0	0
30/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,782.0000	64,554.0000	6.206	0	0	0
30/08/2007	R201	2008/05/02			Bond Future	8.2700	8.3500	0.967	0.0000	0.0000	0
30/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,822.0000	14,444.0000	12.650	0	0	0
30/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	24,467.0000	22,020.0000	(10.001)	0	0	0
30/08/2007	R203	2007/11/01			Bond Future	8.2700	8.3500	0.967	0.0000	0.0000	0
30/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	776.0000	498.0000	(35.825)	0	0	0
30/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	53,727.0000	58,749.0000	9.347	0	0	0
30/08/2007	R203	2008/02/07			Bond Future	8.1920	8.2720	0.977	0.0000	0.0000	0
30/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,752.0000	4,734.0000	(17.698)	0	0	0
30/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,597.0000	56,818.0000	8.025	0	0	0
30/08/2007	R203	2008/05/02			Bond Future	8.1320	8.2120	0.984	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
30/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	26,447.0000	23,570.0000	(10.878)	0	0	0
30/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	18,818.0000	21,121.0000	12.238	0	0	0
30/08/2007	R204	2007/11/01			Bond Future	8.2320	8.3120	0.972	0.0000	0.0000	0
30/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,162.0000	2,394.0000	(24.288)	0	0	0
30/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	57,143.0000	62,046.0000	8.580	0	0	0
30/08/2007	R204	2008/02/07			Bond Future	8.1570	8.2370	0.981	0.0000	0.0000	0
30/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,001.0000	10,453.0000	(12.899)	0	0	0
30/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	59,869.0000	63,950.0000	6.817	0	0	0
30/08/2007	R204	2008/05/02			Bond Future	8.1010	8.1810	0.988	0.0000	0.0000	0
30/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	29,623.0000	26,439.0000	(10.748)	0	0	0
30/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	19,260.0000	21,658.0000	12.451	0	0	0
30/08/2007	R206	2007/11/01			Bond Future	8.4290	8.5090	0.949	0.0000	0.0000	0
30/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	905.0000	607.0000	(32.928)	0	0	0
30/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,912.0000	36,300.0000	10.294	0	0	0
30/08/2007	R206	2008/02/07			Bond Future	8.3240	8.4040	0.961	0.0000	0.0000	0
30/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,299.0000	34,040.0000	8.757	0	0	0
30/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,065.0000	4,219.0000	(16.703)	0	0	0
30/08/2007	R206	2008/05/02			Bond Future	8.2500	8.3300	0.970	0.0000	0.0000	0
30/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,838.0000	14,092.0000	(11.024)	0	0	0
30/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,838.0000	17,587.0000	11.043	0	0	0
30/08/2007	R207	2007/11/01			Bond Future	8.1830	8.2630	0.978	0.0000	0.0000	0
30/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	52,472.0000	57,870.0000	10.287	0	0	0
30/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,081.0000	696.0000	(35.615)	0	0	0
30/08/2007	R207	2008/02/07			Bond Future	8.1110	8.1910	0.986	0.0000	0.0000	0
30/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	51,796.0000	56,378.0000	8.846	0	0	0
30/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,251.0000	5,079.0000	(18.749)	0	0	0
30/08/2007	R207	2008/05/02			Bond Future	8.0600	8.1400	0.993	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
30/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,464.0000	20,811.0000	12.711	0	0	0
30/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	31,975.0000	28,601.0000	(10.552)	0	0	0
30/08/2007	R209	2007/11/01			Bond Future	7.6990	7.7790	1.039	0.0000	0.0000	0
30/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	75,279.0000	82,747.0000	9.920	0	0	0
30/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,047.0000	645.0000	(38.395)	0	0	0
30/08/2007	R209	2008/02/07			Bond Future	7.6420	7.7220	1.047	0.0000	0.0000	659
30/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,375.0000	5,909.0000	(19.878)	0	0	0
30/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	75,770.0000	82,246.0000	8.547	0	0	0
30/08/2007	R209	2008/05/02			Bond Future	7.5990	7.6790	1.053	0.0000	0.0000	0
30/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,641.0000	32,007.0000	11.752	0	0	0
30/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	43,628.0000	39,000.0000	(10.608)	0	0	0
30/08/2007	TRT1	2007/11/01			Index Future	254.0640	253.0540	(0.398)	0.0000	0.0000	400
30/08/2007	TRT1	2008/02/07			Index Future	260.9700	259.9320	(0.398)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>35,588</b>