



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/08/2007

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
15/08/2007	\$ / R 2007/09/17			Currency Future	7.3322	7.3800	0.652	7.4300	7.4300	2,210
15/08/2007	\$ / R 2007/12/14			Currency Future	7.4285	7.4754	0.631	7.5400	7.4600	21,555
15/08/2007	\$ / R 2008/03/17			Currency Future	7.5311	7.5780	0.623	7.6600	7.6500	6,100
15/08/2007	ALBI 2007/11/01			Index Future	255.5100	255.6430	0.052	0.0000	0.0000	0
15/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	16,854.0000	16,190.0000	(3.940)	0	0	0
15/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	31,954.0000	32,620.0000	2.084	0	0	0
15/08/2007	ALBI 2008/02/07			Index Future	262.5470	262.6810	0.051	0.0000	0.0000	0
15/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,223.0000	7,939.0000	(3.454)	0	0	0
15/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	93,693.0000	94,749.0000	1.127	0	0	0
15/08/2007	CRD1 2007/11/01			Index Future	109.7460	109.7030	(0.039)	0.0000	0.0000	8
15/08/2007	CRD1 2008/02/07			Index Future	112.6280	112.5830	(0.040)	0.0000	0.0000	0
15/08/2007	GOVI 2007/11/01			jGovi	256.2020	256.2825	0.031	0.0000	0.0000	118
15/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	570.0000	574.0000	0.702	0	0	0
15/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	88,550.0000	87,749.0000	(0.905)	0	0	0
15/08/2007	GOVI 2008/02/07			jGovi	262.9295	263.0090	0.030	262.4700	262.4700	45
15/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	19,360.0000	19,596.0000	1.219	0	0	0
15/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	40,065.0000	39,506.0000	(1.395)	0	0	0

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15/08/2007	GOVI	2008/05/02			jGovi	269.4335	269.5150	0.030	0.0000	0.0000	0
15/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	77,352.0000	77,841.0000	0.632	0	0	0
15/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	23,017.0000	22,691.0000	(1.416)	0	0	0
15/08/2007	ILBI	2007/11/01			Index Future	281.8710	281.4210	(0.160)	0.0000	0.0000	0
15/08/2007	ILBI	2008/02/07			Index Future	289.6330	289.1680	(0.161)	0.0000	0.0000	0
15/08/2007	J153	2010/08/31			jSwap	9.9600	9.9760	0.161	0.0000	0.0000	0
15/08/2007	J157	2015/09/15			jSwap	9.5360	9.5640	0.294	0.0000	0.0000	0
15/08/2007	J186	2026/12/21			jSwap	8.6880	8.7220	0.391	0.0000	0.0000	0
15/08/2007	J201	2014/12/22			jSwap	9.6240	9.6530	0.301	0.0000	0.0000	0
15/08/2007	J203	2017/09/15			jSwap	9.3710	9.3890	0.192	0.0000	0.0000	0
15/08/2007	J204	2018/12/21			jSwap	9.2640	9.2830	0.205	0.0000	0.0000	0
15/08/2007	J207	2020/01/15			jSwap	9.1680	9.1890	0.229	0.0000	0.0000	0
15/08/2007	JBAR	2005/12/21			jBar	9.9750	9.9830	0.080	0.0000	0.0000	0
15/08/2007	JFRA	2007/08/23			jFra	10.0730	10.0820	0.089	0.0000	0.0000	0
15/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	17.0000	14.0000	(17.647)	0	0	0
15/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	890.0000	866.0000	(2.697)	0	0	0
15/08/2007	JFRA	2007/11/01			jFra	10.2600	10.2630	0.029	0.0000	0.0000	0
15/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,212.0000	7,220.0000	0.111	0	0	0
15/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/08/2007	JFRA	2008/02/07			jFra	10.3200	10.3460	0.252	0.0000	0.0000	0
15/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,558.0000	17,557.0000	(0.006)	0	0	0

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15/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,670.0000	10,604.0000	(0.619)	0	0	0
15/08/2007	JFRA	2008/05/02			jFra	10.2840	10.3230	0.379	0.0000	0.0000	0
15/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,939.0000	16,956.0000	0.100	0	0	0
15/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,857.0000	16,774.0000	(0.492)	0	0	0
15/08/2007	JFRA	2008/08/07			jFra	10.1810	10.2050	0.236	0.0000	0.0000	0
15/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,866.0000	19,809.0000	(0.287)	0	0	0
15/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,698.0000	19,699.0000	0.005	0	0	0
15/08/2007	JFRA	2008/11/06			jFra	10.0580	10.1220	0.636	0.0000	0.0000	0
15/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,385.0000	22,280.0000	(0.469)	0	0	0
15/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,918.0000	21,969.0000	0.233	0	0	0
15/08/2007	JN02	2007/11/01			jNote	10.1030	10.1280	0.247	0.0000	0.0000	0
15/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,329.0000	22,647.0000	1.424	0	0	0
15/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,479.0000	2,353.0000	(5.083)	0	0	0
15/08/2007	JN02	2008/02/07			jNote	10.0270	10.0520	0.249	0.0000	0.0000	0
15/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,830.0000	25,104.0000	1.104	0	0	0
15/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,494.0000	6,328.0000	(2.556)	0	0	0
15/08/2007	JN02	2008/05/02			jNote	9.9420	9.9610	0.191	0.0000	0.0000	0
15/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,166.0000	17,304.0000	0.804	0	0	0
15/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,625.0000	16,422.0000	(1.221)	0	0	0
15/08/2007	JN05	2007/11/01			jNote	9.7200	9.7610	0.422	0.0000	0.0000	0
15/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,363.0000	30,752.0000	4.730	0	0	0
15/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,216.0000	1,024.0000	(15.789)	0	0	0
15/08/2007	JN05	2008/02/07			jNote	9.6530	9.6950	0.435	0.0000	0.0000	0
15/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,556.0000	4,160.0000	(8.692)	0	0	0
15/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,124.0000	31,350.0000	4.070	0	0	0
15/08/2007	JN05	2008/05/02			jNote	9.5870	9.6280	0.428	0.0000	0.0000	0
15/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,518.0000	13,757.0000	(5.242)	0	0	0

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15/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,424.0000	20,266.0000	4.335	0	0	0
15/08/2007	JN10	2007/11/01			jNote	9.2250	9.2450	0.217	0.0000	0.0000	0
15/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,743.0000	3,367.0000	(10.045)	0	0	0
15/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	18,160.0000	19,048.0000	4.890	0	0	0
15/08/2007	JN10	2008/02/07			jNote	9.1580	9.1790	0.229	0.0000	0.0000	0
15/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,337.0000	8,787.0000	(5.891)	0	0	0
15/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	19,477.0000	20,262.0000	4.030	0	0	0
15/08/2007	JN10	2008/05/02			jNote	9.0930	9.1140	0.231	0.0000	0.0000	0
15/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	20,791.0000	21,523.0000	3.521	0	0	0
15/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,397.0000	12,784.0000	(4.576)	0	0	0
15/08/2007	JROD	2007/08/31			jRod	9.1560	9.1520	(0.044)	0.0000	0.0000	0
15/08/2007	JROD	2007/09/28			jRod	9.3990	9.3910	(0.085)	0.0000	0.0000	0
15/08/2007	JROD	2007/10/31			jRod	9.7840	9.7750	(0.092)	0.0000	0.0000	0
15/08/2007	JROD	2007/11/30			jRod	9.6540	9.6530	(0.010)	0.0000	0.0000	0
15/08/2007	JROD	2007/12/31			jRod	9.8810	9.8840	0.030	0.0000	0.0000	0
15/08/2007	JROD	2008/01/31			jRod	10.0930	10.1010	0.079	0.0000	0.0000	0
15/08/2007	JROD	2008/02/29			jRod	9.9010	9.9080	0.071	0.0000	0.0000	0
15/08/2007	JROD	2008/03/31			jRod	10.0670	10.0740	0.070	0.0000	0.0000	0
15/08/2007	OTH1	2007/11/01			Index Future	250.9060	250.9950	0.035	0.0000	0.0000	12
15/08/2007	OTH1	2008/02/07			Index Future	257.4940	257.5830	0.035	0.0000	0.0000	0
15/08/2007	R153	2007/11/01			Bond Future	9.2950	9.2850	(0.108)	0.0000	0.0000	70

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15/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	75.0000	75.0000	-	0	0	0
15/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,002.0000	33,745.0000	(0.756)	0	0	0
15/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	234.0000	235.0000	0.427	0	0	0
15/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	21.0000	21.0000	-	0	0	0
15/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,507.0000	27,252.0000	(0.927)	0	0	0
15/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,652.0000	40,395.0000	(0.632)	0	0	0
15/08/2007	R153	2008/02/07			Bond Future	9.2450	9.2350	(0.108)	0.0000	0.0000	1,665
15/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,570.0000	25,357.0000	(0.833)	0	0	0
15/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,952.0000	1,973.0000	1.076	0	0	0
15/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,836.0000	30,615.0000	(0.717)	0	0	0
15/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,180.0000	1,193.0000	1.102	0	0	0
15/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	679.0000	686.0000	1.031	0	0	0
15/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,416.0000	36,189.0000	(0.623)	0	0	0
15/08/2007	R153	2008/05/02			Bond Future	9.1350	9.1250	(0.109)	0.0000	0.0000	0
15/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,436.0000	11,301.0000	(1.180)	0	0	0
15/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,527.0000	8,607.0000	0.938	0	0	0
15/08/2007	R157	2007/11/01			Bond Future	8.5100	8.4900	(0.235)	0.0000	0.0000	261
15/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,345.0000	1,421.0000	5.651	0	0	0
15/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	53,347.0000	52,090.0000	(2.356)	0	0	0
15/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	7,477.0000	7,830.0000	4.721	0	0	35
15/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	24,960.0000	23,979.0000	(3.930)	0	0	0
15/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,163.0000	68,856.0000	(1.863)	0	0	0
15/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	445.0000	471.0000	5.843	0	0	0
15/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	445.0000	471.0000	5.843	0	0	0
15/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,163.0000	68,856.0000	(1.863)	0	0	0
15/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	87,869.0000	86,543.0000	(1.509)	0	0	0
15/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	123.0000	130.0000	5.691	0	0	0
15/08/2007	R157	2008/02/07			Bond Future	8.4700	8.4500	(0.236)	0.0000	0.0000	343
15/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,935.0000	2,015.0000	4.134	0	0	0
15/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	68,659.0000	67,500.0000	(1.688)	0	0	0
15/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	54,166.0000	53,093.0000	(1.981)	0	0	0
15/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,610.0000	3,749.0000	3.850	0	0	0

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15/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	84,454.0000	83,236.0000	(1.442)	0	0	0
15/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,293.0000	6,518.0000	3.575	0	0	0
15/08/2007	R157	2008/05/02			Bond Future	8.4200	8.4000	(0.238)	0.0000	0.0000	0
15/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	20,762.0000	20,144.0000	(2.977)	0	0	0
15/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	25,822.0000	26,474.0000	2.525	0	0	0
15/08/2007	R186	2007/11/01			Bond Future	8.1300	8.1200	(0.123)	0.0000	0.0000	0
15/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,894.0000	3,956.0000	1.592	0	0	0
15/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	138,296.0000	137,172.0000	(0.813)	0	0	0
15/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	416.0000	419.0000	0.721	0	0	0
15/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	78,049.0000	76,984.0000	(1.365)	0	0	0
15/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,400.0000	1,418.0000	1.286	0	0	0
15/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	106,852.0000	105,743.0000	(1.038)	0	0	0
15/08/2007	R186	2008/02/07			Bond Future	8.0750	8.0650	(0.124)	0.0000	0.0000	0
15/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	21,324.0000	21,632.0000	1.444	0	0	0
15/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,761.0000	57,942.0000	(1.394)	0	0	0
15/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	13,051.0000	13,250.0000	1.525	0	0	0
15/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	80,458.0000	79,530.0000	(1.153)	0	0	0
15/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	105,856.0000	104,847.0000	(0.953)	0	0	0
15/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,414.0000	7,532.0000	1.592	0	0	0
15/08/2007	R186	2008/05/02			Bond Future	8.0150	8.0050	(0.125)	0.0000	0.0000	0
15/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	42,707.0000	42,076.0000	(1.478)	0	0	0
15/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	41,013.0000	41,511.0000	1.214	0	0	0
15/08/2007	R196	2007/11/01			Bond Future	9.4400	9.4390	(0.011)	0.0000	0.0000	0
15/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	222.0000	217.0000	(2.252)	0	0	0
15/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,733.0000	14,718.0000	(0.102)	0	0	0
15/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	84.0000	81.0000	(3.571)	0	0	0
15/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,769.0000	11,752.0000	(0.144)	0	0	0
15/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,979.0000	8,958.0000	(0.234)	0	0	0
15/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	522.0000	513.0000	(1.724)	0	0	0
15/08/2007	R196	2008/02/07			Bond Future	9.3040	9.2510	(0.570)	0.0000	0.0000	0

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15/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,220.0000	1,313.0000	7.623	0	0	0
15/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,625.0000	11,199.0000	(3.665)	0	0	0
15/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,682.0000	9,286.0000	(4.090)	0	0	0
15/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,759.0000	1,883.0000	7.049	0	0	0
15/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,909.0000	7,550.0000	(4.539)	0	0	0
15/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,460.0000	2,620.0000	6.504	0	0	0
15/08/2007	R196	2008/05/02			Bond Future	9.1980	9.1110	(0.946)	0.0000	0.0000	0
15/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,833.0000	4,458.0000	(7.759)	0	0	0
15/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,300.0000	3,598.0000	9.030	0	0	0
15/08/2007	R201	2007/11/01			Bond Future	8.5000	8.4800	(0.235)	0.0000	0.0000	91
15/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	55,390.0000	54,355.0000	(1.869)	0	0	0
15/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,387.0000	1,459.0000	5.191	0	0	0
15/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	507.0000	534.0000	5.325	0	0	0
15/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	158.0000	166.0000	5.063	0	0	0
15/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	42,206.0000	41,215.0000	(2.348)	0	0	0
15/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	69,343.0000	68,290.0000	(1.519)	0	0	0
15/08/2007	R201	2008/02/07			Bond Future	8.4100	8.3900	(0.238)	0.0000	0.0000	0
15/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,909.0000	1,985.0000	3.981	0	0	0
15/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	64,408.0000	63,446.0000	(1.494)	0	0	0
15/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,454.0000	3,583.0000	3.735	0	0	0
15/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	52,085.0000	51,175.0000	(1.747)	0	0	0
15/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,864.0000	6,066.0000	3.445	0	0	0
15/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	40,849.0000	40,013.0000	(2.047)	0	0	0
15/08/2007	R201	2008/05/02			Bond Future	8.3200	8.3000	(0.240)	0.0000	0.0000	0
15/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,371.0000	13,920.0000	(3.138)	0	0	0
15/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	23,471.0000	24,037.0000	2.411	0	0	0
15/08/2007	R203	2007/11/01			Bond Future	8.3750	8.3450	(0.358)	0.0000	0.0000	0
15/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	792.0000	877.0000	10.732	0	0	0
15/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	60,691.0000	58,797.0000	(3.121)	0	0	0
15/08/2007	R203	2008/02/07			Bond Future	8.3050	8.2750	(0.361)	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
15/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	59,247.0000	57,600.0000	(2.780)	0	0	0
15/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,012.0000	5,320.0000	6.145	0	0	0
15/08/2007	R203	2008/05/02			Bond Future	8.2250	8.1950	(0.365)	0.0000	0.0000	0
15/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,233.0000	21,277.0000	(4.300)	0	0	0
15/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	23,843.0000	24,824.0000	4.114	0	0	0
15/08/2007	R204	2007/11/01			Bond Future	8.3600	8.3400	(0.239)	0.0000	0.0000	0
15/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	66,118.0000	64,820.0000	(1.963)	0	0	0
15/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,083.0000	3,192.0000	3.536	0	0	0
15/08/2007	R204	2008/02/07			Bond Future	8.2900	8.2700	(0.241)	0.0000	0.0000	0
15/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,654.0000	10,931.0000	2.600	0	0	0
15/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,856.0000	66,737.0000	(1.649)	0	0	0
15/08/2007	R204	2008/05/02			Bond Future	8.2200	8.2000	(0.243)	0.0000	0.0000	0
15/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,759.0000	26,446.0000	2.667	0	0	0
15/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	23,684.0000	22,985.0000	(2.951)	0	0	0
15/08/2007	R206	2007/11/01			Bond Future	8.4950	8.4750	(0.235)	0.0000	0.0000	0
15/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,043.0000	1,101.0000	5.561	0	0	0
15/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	36,092.0000	35,230.0000	(2.388)	0	0	0
15/08/2007	R206	2008/02/07			Bond Future	8.3950	8.3750	(0.238)	0.0000	0.0000	0
15/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	34,238.0000	33,515.0000	(2.112)	0	0	0
15/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,820.0000	4,993.0000	3.589	0	0	0
15/08/2007	R206	2008/05/02			Bond Future	8.2900	8.2700	(0.241)	0.0000	0.0000	0
15/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,437.0000	15,839.0000	2.604	0	0	0
15/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,187.0000	16,714.0000	(2.752)	0	0	0
15/08/2007	R207	2007/11/01			Bond Future	8.2900	8.2600	(0.362)	0.0000	0.0000	0
15/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,047.0000	1,163.0000	11.079	0	0	0
15/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	60,161.0000	58,120.0000	(3.393)	0	0	0
15/08/2007	R207	2008/02/07			Bond Future	8.2250	8.1950	(0.365)	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
15/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,046.0000	57,258.0000	(3.028)	0	0	0
15/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,316.0000	5,672.0000	6.697	0	0	0
15/08/2007	R207	2008/05/02			Bond Future	8.1600	8.1300	(0.368)	0.0000	0.0000	0
15/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,586.0000	29,733.0000	4.012	0	0	0
15/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	22,218.0000	21,230.0000	(4.447)	0	0	0
15/08/2007	R209	2007/11/01			Bond Future	7.7450	7.7450	-	0.0000	0.0000	0
15/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	80,132.0000	80,093.0000	(0.049)	0	0	0
15/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,361.0000	1,321.0000	(2.939)	0	0	0
15/08/2007	R209	2008/02/07			Bond Future	7.6900	7.6900	-	0.0000	0.0000	659
15/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,353.0000	7,296.0000	(0.775)	0	0	0
15/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	80,528.0000	80,471.0000	(0.071)	0	0	0
15/08/2007	R209	2008/05/02			Bond Future	7.6400	7.6400	-	0.0000	0.0000	0
15/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	42,304.0000	42,235.0000	(0.163)	0	0	0
15/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	31,429.0000	31,360.0000	(0.220)	0	0	0
15/08/2007	TRT1	2007/11/01			Index Future	253.1140	253.1930	0.031	0.0000	0.0000	400
15/08/2007	TRT1	2008/02/07			Index Future	259.7600	259.8380	0.030	0.0000	0.0000	0
Grand Total:											33,572