



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/08/2007

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
17/08/2007	\$ / R 2007/09/17			Currency Future	7.5167	7.4594	(0.762)	7.5100	7.5100	2,210
17/08/2007	\$ / R 2007/12/14			Currency Future	7.6151	7.5593	(0.733)	7.6700	7.5600	23,670
17/08/2007	\$ / R 2008/03/17			Currency Future	7.7217	7.6681	(0.694)	0.0000	0.0000	6,104
17/08/2007	ALBI 2007/11/01			Index Future	255.6940	251.4880	(1.645)	0.0000	0.0000	0
17/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,849.0000	37,713.0000	137.952	0	0	0
17/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	32,789.0000	12,593.0000	(61.594)	0	0	0
17/08/2007	ALBI 2008/02/07			Index Future	262.7300	258.4800	(1.618)	0.0000	0.0000	0
17/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	95,097.0000	62,119.0000	(34.678)	0	0	0
17/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,797.0000	17,319.0000	122.124	0	0	0
17/08/2007	CRD1 2007/11/01			Index Future	109.7330	109.8010	0.062	0.0000	0.0000	8
17/08/2007	CRD1 2008/02/07			Index Future	112.6400	112.7360	0.085	0.0000	0.0000	0
17/08/2007	GOVI 2007/11/01			jGovi	256.3940	256.6495	0.100	256.1000	256.1000	178
17/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	86,649.0000	84,160.0000	(2.873)	0	0	0
17/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	589.0000	655.0000	11.205	0	0	0
17/08/2007	GOVI 2008/02/07			jGovi	263.1880	263.5090	0.122	0.0000	0.0000	45
17/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	38,353.0000	36,391.0000	(5.116)	0	0	0
17/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	20,233.0000	21,481.0000	6.168	0	0	0

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17/08/2007	GOVI	2008/05/02			jGovi	269.7580	270.0255	0.099	0.0000	0.0000	0
17/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	21,883.0000	21,024.0000	(3.925)	0	0	0
17/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	79,463.0000	81,279.0000	2.285	0	0	0
17/08/2007	ILBI	2007/11/01			Index Future	280.5300	280.0420	(0.174)	0.0000	0.0000	0
17/08/2007	ILBI	2008/02/07			Index Future	288.2490	287.8280	(0.146)	0.0000	0.0000	0
17/08/2007	J153	2010/08/31			jSwap	9.9700	9.9800	0.100	0.0000	0.0000	0
17/08/2007	J157	2015/09/15			jSwap	9.5410	9.5830	0.440	0.0000	0.0000	0
17/08/2007	J186	2026/12/21			jSwap	8.6830	8.7160	0.380	0.0000	0.0000	0
17/08/2007	J201	2014/12/22			jSwap	9.6310	9.6710	0.415	0.0000	0.0000	0
17/08/2007	J203	2017/09/15			jSwap	9.3650	9.4070	0.448	0.0000	0.0000	0
17/08/2007	J204	2018/12/21			jSwap	9.2610	9.3040	0.464	0.0000	0.0000	0
17/08/2007	J207	2020/01/15			jSwap	9.1670	9.2100	0.469	0.0000	0.0000	0
17/08/2007	JBAR	2005/12/21			jBar	9.9830	10.1170	1.342	0.0000	0.0000	0
17/08/2007	JFRA	2007/08/23			jFra	10.0700	10.1530	0.824	0.0000	0.0000	0
17/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	837.0000	1,050.0000	25.448	0	0	0
17/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	12.0000	2.0000	(83.333)	0	0	0
17/08/2007	JFRA	2007/11/01			jFra	10.2590	10.3540	0.926	0.0000	0.0000	0
17/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,209.0000	7,456.0000	3.426	0	0	0
17/08/2007	JFRA	2008/02/07			jFra	10.3400	10.3990	0.571	0.0000	0.0000	0
17/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,508.0000	17,549.0000	0.234	0	0	0

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17/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,572.0000	10,475.0000	(0.918)	0	0	0
17/08/2007	JFRA	2008/05/02			jFra	10.3020	10.3740	0.699	0.0000	0.0000	0
17/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,769.0000	16,642.0000	(0.757)	0	0	0
17/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,897.0000	16,957.0000	0.355	0	0	0
17/08/2007	JFRA	2008/08/07			jFra	10.1910	10.2540	0.618	0.0000	0.0000	0
17/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,655.0000	19,703.0000	0.244	0	0	0
17/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,799.0000	19,693.0000	(0.535)	0	0	0
17/08/2007	JFRA	2008/11/06			jFra	10.0690	10.1740	1.043	0.0000	0.0000	0
17/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,322.0000	22,166.0000	(0.699)	0	0	0
17/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,882.0000	21,981.0000	0.452	0	0	0
17/08/2007	JN02	2007/11/01			jNote	10.1150	10.1630	0.475	0.0000	0.0000	0
17/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,420.0000	23,072.0000	2.908	0	0	0
17/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,357.0000	2,160.0000	(8.358)	0	0	0
17/08/2007	JN02	2008/02/07			jNote	10.0420	10.0610	0.189	0.0000	0.0000	0
17/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,346.0000	6,215.0000	(2.064)	0	0	0
17/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,947.0000	25,144.0000	0.790	0	0	0
17/08/2007	JN02	2008/05/02			jNote	9.9540	9.9530	(0.010)	0.0000	0.0000	0
17/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,208.0000	17,167.0000	(0.238)	0	0	0
17/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,452.0000	16,429.0000	(0.140)	0	0	0
17/08/2007	JN05	2007/11/01			jNote	9.7370	9.7720	0.359	0.0000	0.0000	0
17/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,092.0000	936.0000	(14.286)	0	0	0
17/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,893.0000	31,083.0000	3.981	0	0	0
17/08/2007	JN05	2008/02/07			jNote	9.6700	9.6990	0.300	0.0000	0.0000	0
17/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,570.0000	31,414.0000	2.761	0	0	0
17/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,347.0000	4,070.0000	(6.372)	0	0	0
17/08/2007	JN05	2008/05/02			jNote	9.6020	9.6290	0.281	0.0000	0.0000	0
17/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,677.0000	20,224.0000	2.780	0	0	0

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17/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,184.0000	13,676.0000	(3.582)	0	0	0
17/08/2007	JN10	2007/11/01			jNote	9.2180	9.2630	0.488	0.0000	0.0000	0
17/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	17,736.0000	19,824.0000	11.773	0	0	0
17/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,769.0000	3,000.0000	(20.403)	0	0	0
17/08/2007	JN10	2008/02/07			jNote	9.1520	9.1950	0.470	0.0000	0.0000	0
17/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,414.0000	8,335.0000	(11.462)	0	0	0
17/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	19,168.0000	20,832.0000	8.681	0	0	0
17/08/2007	JN10	2008/05/02			jNote	9.0870	9.1290	0.462	0.0000	0.0000	0
17/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,504.0000	12,315.0000	(8.805)	0	0	0
17/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	20,511.0000	22,017.0000	7.342	0	0	0
17/08/2007	JROD	2007/08/31			jRod	9.1490	9.2100	0.667	0.0000	0.0000	0
17/08/2007	JROD	2007/09/28			jRod	9.3810	9.5070	1.343	0.0000	0.0000	0
17/08/2007	JROD	2007/10/31			jRod	9.7630	9.8870	1.270	0.0000	0.0000	0
17/08/2007	JROD	2007/11/30			jRod	9.6450	9.6960	0.529	0.0000	0.0000	0
17/08/2007	JROD	2007/12/31			jRod	9.8760	9.9210	0.456	0.0000	0.0000	0
17/08/2007	JROD	2008/01/31			jRod	10.0900	10.1360	0.456	0.0000	0.0000	0
17/08/2007	JROD	2008/02/29			jRod	9.8990	9.9330	0.343	0.0000	0.0000	0
17/08/2007	JROD	2008/03/31			jRod	10.0640	10.1020	0.378	0.0000	0.0000	0
17/08/2007	OTH1	2007/11/01			Index Future	251.1960	251.7910	0.237	0.0000	0.0000	12
17/08/2007	OTH1	2008/02/07			Index Future	257.8520	258.5220	0.260	0.0000	0.0000	0
17/08/2007	R153	2007/11/01			Bond Future	9.2850	9.2650	(0.215)	0.0000	0.0000	70

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17/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	72.0000	75.0000	4.167	0	0	0
17/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,742.0000	33,231.0000	(1.514)	0	0	0
17/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,244.0000	26,741.0000	(1.846)	0	0	0
17/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	227.0000	239.0000	5.286	0	0	0
17/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,394.0000	39,881.0000	(1.270)	0	0	0
17/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
17/08/2007	R153	2008/02/07			Bond Future	9.2350	9.2100	(0.271)	0.0000	0.0000	1,665
17/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,181.0000	1,232.0000	4.318	0	0	0
17/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,957.0000	2,037.0000	4.088	0	0	0
17/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,341.0000	24,835.0000	(1.997)	0	0	0
17/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,603.0000	30,069.0000	(1.745)	0	0	0
17/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	677.0000	709.0000	4.727	0	0	0
17/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,181.0000	35,626.0000	(1.534)	0	0	0
17/08/2007	R153	2008/05/02			Bond Future	9.1250	9.2000	0.822	0.0000	0.0000	0
17/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,588.0000	7,847.0000	(8.628)	0	0	0
17/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,282.0000	12,153.0000	7.720	0	0	0
17/08/2007	R157	2007/11/01			Bond Future	8.4900	8.4600	(0.353)	0.0000	0.0000	266
17/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	454.0000	505.0000	11.233	0	0	0
17/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	23,895.0000	22,490.0000	(5.880)	0	0	0
17/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,385.0000	1,525.0000	10.108	0	0	0
17/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,839.0000	66,886.0000	(2.837)	0	0	0
17/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	7,746.0000	8,346.0000	7.746	0	0	35
17/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,839.0000	66,886.0000	(2.837)	0	0	0
17/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	454.0000	505.0000	11.233	0	0	0
17/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	52,054.0000	50,190.0000	(3.581)	0	0	0
17/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	86,537.0000	84,548.0000	(2.298)	0	0	0
17/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	124.0000	139.0000	12.097	0	0	0
17/08/2007	R157	2008/02/07			Bond Future	8.4500	8.4100	(0.473)	0.0000	0.0000	343
17/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	53,047.0000	50,962.0000	(3.930)	0	0	0
17/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	67,465.0000	65,191.0000	(3.371)	0	0	0
17/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,473.0000	6,990.0000	7.987	0	0	0
17/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	83,212.0000	80,803.0000	(2.895)	0	0	0

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17/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,715.0000	4,044.0000	8.856	0	0	0
17/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,992.0000	2,185.0000	9.689	0	0	0
17/08/2007	R157	2008/05/02			Bond Future	8.4000	8.3500	(0.595)	0.0000	0.0000	0
17/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	20,099.0000	18,666.0000	(7.130)	0	0	0
17/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	26,430.0000	28,177.0000	6.610	0	0	0
17/08/2007	R186	2007/11/01			Bond Future	8.1000	8.0600	(0.494)	0.0000	0.0000	0
17/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	103,567.0000	99,263.0000	(4.156)	0	0	0
17/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	74,942.0000	70,969.0000	(5.301)	0	0	0
17/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	134,939.0000	130,480.0000	(3.304)	0	0	0
17/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	444.0000	521.0000	17.342	0	0	0
17/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,172.0000	4,735.0000	13.495	0	0	0
17/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,500.0000	1,732.0000	15.467	0	0	0
17/08/2007	R186	2008/02/07			Bond Future	8.0450	7.9900	(0.684)	0.0000	0.0000	0
17/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	22,360.0000	24,651.0000	10.246	0	0	0
17/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	13,743.0000	15,340.0000	11.620	0	0	0
17/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,894.0000	97,677.0000	(5.070)	0	0	0
17/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,838.0000	8,864.0000	13.090	0	0	0
17/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	77,764.0000	73,117.0000	(5.976)	0	0	0
17/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	56,412.0000	52,459.0000	(7.007)	0	0	0
17/08/2007	R186	2008/05/02			Bond Future	7.9850	7.9450	(0.501)	0.0000	0.0000	0
17/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	40,907.0000	38,697.0000	(5.402)	0	0	0
17/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	42,604.0000	44,937.0000	5.476	0	0	0
17/08/2007	R196	2007/11/01			Bond Future	9.4470	9.4100	(0.392)	0.0000	0.0000	0
17/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,837.0000	11,409.0000	(3.616)	0	0	0
17/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,032.0000	8,632.0000	(4.429)	0	0	0
17/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	75.0000	84.0000	12.000	0	0	0
17/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	489.0000	540.0000	10.429	0	0	0
17/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,810.0000	14,368.0000	(2.984)	0	0	0
17/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	205.0000	228.0000	11.220	0	0	0
17/08/2007	R196	2008/02/07			Bond Future	9.2500	9.2140	(0.389)	0.0000	0.0000	0

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17/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,181.0000	10,891.0000	(2.594)	0	0	0
17/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,875.0000	1,959.0000	4.480	0	0	0
17/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,305.0000	1,368.0000	4.828	0	0	0
17/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,268.0000	8,999.0000	(2.902)	0	0	0
17/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,531.0000	7,287.0000	(3.240)	0	0	0
17/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,611.0000	2,720.0000	4.175	0	0	0
17/08/2007	R196	2008/05/02			Bond Future	9.0990	9.0600	(0.429)	0.0000	0.0000	0
17/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,401.0000	4,236.0000	(3.749)	0	0	0
17/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,634.0000	3,771.0000	3.770	0	0	0
17/08/2007	R201	2007/11/01			Bond Future	8.4800	8.4650	(0.177)	0.0000	0.0000	91
17/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	41,181.0000	40,429.0000	(1.826)	0	0	0
17/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,425.0000	1,471.0000	3.228	0	0	0
17/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	54,337.0000	53,556.0000	(1.437)	0	0	0
17/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	516.0000	533.0000	3.295	0	0	0
17/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	68,282.0000	67,489.0000	(1.161)	0	0	0
17/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	159.0000	163.0000	2.516	0	0	0
17/08/2007	R201	2008/02/07			Bond Future	8.3900	8.3650	(0.298)	0.0000	0.0000	0
17/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	39,974.0000	38,945.0000	(2.574)	0	0	0
17/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,027.0000	6,298.0000	4.496	0	0	0
17/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	51,145.0000	50,019.0000	(2.202)	0	0	0
17/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,552.0000	3,727.0000	4.927	0	0	0
17/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,963.0000	2,068.0000	5.349	0	0	0
17/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	63,424.0000	62,229.0000	(1.884)	0	0	0
17/08/2007	R201	2008/05/02			Bond Future	8.3000	8.3000	-	0.0000	0.0000	0
17/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,885.0000	13,850.0000	(0.252)	0	0	0
17/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	24,002.0000	23,967.0000	(0.146)	0	0	0
17/08/2007	R203	2007/11/01			Bond Future	8.3450	8.3150	(0.359)	0.0000	0.0000	0
17/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	850.0000	942.0000	10.824	0	0	0
17/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,771.0000	56,878.0000	(3.221)	0	0	0
17/08/2007	R203	2008/02/07			Bond Future	8.2750	8.2300	(0.544)	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
17/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	57,559.0000	55,130.0000	(4.220)	0	0	0
17/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,279.0000	5,793.0000	9.737	0	0	0
17/08/2007	R203	2008/05/02			Bond Future	8.1950	8.1700	(0.305)	0.0000	0.0000	0
17/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	21,233.0000	20,447.0000	(3.702)	0	0	0
17/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	24,780.0000	25,611.0000	3.354	0	0	0
17/08/2007	R204	2007/11/01			Bond Future	8.3400	8.3050	(0.420)	0.0000	0.0000	0
17/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	64,751.0000	62,532.0000	(3.427)	0	0	0
17/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,124.0000	3,374.0000	8.003	0	0	0
17/08/2007	R204	2008/02/07			Bond Future	8.2700	8.2300	(0.484)	0.0000	0.0000	0
17/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,862.0000	11,506.0000	5.929	0	0	0
17/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	66,668.0000	64,512.0000	(3.234)	0	0	0
17/08/2007	R204	2008/05/02			Bond Future	8.2000	8.1750	(0.305)	0.0000	0.0000	0
17/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	26,399.0000	27,290.0000	3.375	0	0	0
17/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	22,938.0000	22,091.0000	(3.693)	0	0	0
17/08/2007	R206	2007/11/01			Bond Future	8.4750	8.4600	(0.177)	0.0000	0.0000	0
17/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,074.0000	1,112.0000	3.538	0	0	0
17/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	35,203.0000	34,549.0000	(1.858)	0	0	0
17/08/2007	R206	2008/02/07			Bond Future	8.3750	8.3500	(0.299)	0.0000	0.0000	0
17/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,960.0000	5,192.0000	4.677	0	0	0
17/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	33,483.0000	32,593.0000	(2.658)	0	0	0
17/08/2007	R206	2008/05/02			Bond Future	8.2700	8.2750	0.060	0.0000	0.0000	0
17/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,808.0000	15,668.0000	(0.886)	0	0	0
17/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,683.0000	16,762.0000	0.474	0	0	0
17/08/2007	R207	2007/11/01			Bond Future	8.2600	8.2450	(0.182)	0.0000	0.0000	0
17/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	58,088.0000	57,051.0000	(1.785)	0	0	0
17/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,130.0000	1,174.0000	3.894	0	0	0
17/08/2007	R207	2008/02/07			Bond Future	8.1950	8.1700	(0.305)	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
17/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	57,215.0000	55,727.0000	(2.601)	0	0	0
17/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,629.0000	5,934.0000	5.418	0	0	0
17/08/2007	R207	2008/05/02			Bond Future	8.1300	8.1200	(0.123)	0.0000	0.0000	0
17/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	21,182.0000	20,827.0000	(1.676)	0	0	0
17/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	29,685.0000	30,043.0000	1.206	0	0	0
17/08/2007	R209	2007/11/01			Bond Future	7.7250	7.6600	(0.841)	0.0000	0.0000	0
17/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,411.0000	1,859.0000	31.751	0	0	0
17/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	78,214.0000	72,210.0000	(7.676)	0	0	0
17/08/2007	R209	2008/02/07			Bond Future	7.6700	7.6050	(0.847)	0.0000	0.0000	659
17/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	78,802.0000	73,559.0000	(6.653)	0	0	0
17/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,614.0000	8,879.0000	16.614	0	0	0
17/08/2007	R209	2008/05/02			Bond Future	7.6200	7.5550	(0.853)	0.0000	0.0000	0
17/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	30,436.0000	27,685.0000	(9.039)	0	0	0
17/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	43,312.0000	47,121.0000	8.794	0	0	0
17/08/2007	TRT1	2007/11/01			Index Future	253.3050	253.5660	0.103	0.0000	0.0000	400
17/08/2007	TRT1	2008/02/07			Index Future	260.0170	260.3440	0.126	0.0000	0.0000	0
Grand Total:											35,756