



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/08/2007

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
22/08/2007	\$ / R 2007/09/17			Currency Future	7.4263	7.2823	(1.939)	7.2700	7.2700	2,212
22/08/2007	\$ / R 2007/12/14			Currency Future	7.5283	7.3802	(1.967)	0.0000	0.0000	23,750
22/08/2007	\$ / R 2008/03/17			Currency Future	7.6387	7.4853	(2.008)	0.0000	0.0000	6,104
22/08/2007	ALBI 2007/11/01			Index Future	251.6860	251.6830	(0.001)	0.0000	0.0000	0
22/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	35,845.0000	35,722.0000	(0.343)	0	0	0
22/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	12,705.0000	12,552.0000	(1.204)	0	0	0
22/08/2007	ALBI 2008/02/07			Index Future	258.6720	258.6650	(0.003)	0.0000	0.0000	0
22/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	63,116.0000	62,977.0000	(0.220)	0	0	0
22/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	16,396.0000	16,327.0000	(0.421)	0	0	0
22/08/2007	CRD1 2007/11/01			Index Future	109.8830	109.9300	0.043	0.0000	0.0000	8
22/08/2007	CRD1 2008/02/07			Index Future	112.8190	112.8650	0.041	0.0000	0.0000	0
22/08/2007	GOVI 2007/11/01			jGovi	256.8230	256.9050	0.032	0.0000	0.0000	178
22/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	621.0000	626.0000	0.805	0	0	0
22/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	82,391.0000	81,576.0000	(0.989)	0	0	0
22/08/2007	GOVI 2008/02/07			jGovi	263.6845	263.7650	0.031	0.0000	0.0000	45
22/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	21,909.0000	22,176.0000	1.219	0	0	0
22/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	35,064.0000	34,526.0000	(1.534)	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
22/08/2007	GOVI	2008/05/02			jGovi	270.2055	270.2890	0.031	0.0000	0.0000	0
22/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	20,210.0000	19,901.0000	(1.529)	0	0	0
22/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,265.0000	82,791.0000	0.639	0	0	0
22/08/2007	ILBI	2007/11/01			Index Future	279.8840	279.8160	(0.024)	0.0000	0.0000	0
22/08/2007	ILBI	2008/02/07			Index Future	287.6530	287.5790	(0.026)	0.0000	0.0000	0
22/08/2007	J153	2010/08/31			jSwap	10.0120	9.9760	(0.360)	0.0000	0.0000	0
22/08/2007	J157	2015/09/15			jSwap	9.5860	9.5740	(0.125)	0.0000	0.0000	0
22/08/2007	J186	2026/12/21			jSwap	8.6960	8.6700	(0.299)	0.0000	0.0000	0
22/08/2007	J201	2014/12/22			jSwap	9.6770	9.6580	(0.196)	0.0000	0.0000	0
22/08/2007	J203	2017/09/15			jSwap	9.4070	9.3930	(0.149)	0.0000	0.0000	0
22/08/2007	J204	2018/12/21			jSwap	9.3030	9.2830	(0.215)	0.0000	0.0000	0
22/08/2007	J207	2020/01/15			jSwap	9.2070	9.1830	(0.261)	0.0000	0.0000	0
22/08/2007	JBAR	2005/12/21			jBar	10.1170	10.1170	-	0.0000	0.0000	0
22/08/2007	JFRA	2007/08/23			jFra	10.1320	10.1240	(0.079)	0.0000	0.0000	0
22/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,000.0000	1,045.0000	4.500	0	0	0
22/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/08/2007	JFRA	2007/11/01			jFra	10.3390	10.3240	(0.145)	0.0000	0.0000	0
22/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,417.0000	7,378.0000	(0.526)	0	0	0
22/08/2007	JFRA	2008/02/07			jFra	10.3980	10.3880	(0.096)	0.0000	0.0000	0
22/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,319.0000	10,292.0000	(0.262)	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
22/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,394.0000	17,340.0000	(0.310)	0	0	0
22/08/2007	JFRA	2008/05/02			jFra	10.4040	10.3850	(0.183)	0.0000	0.0000	0
22/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,865.0000	16,808.0000	(0.338)	0	0	0
22/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,472.0000	16,465.0000	(0.042)	0	0	0
22/08/2007	JFRA	2008/08/07			jFra	10.2680	10.2520	(0.156)	0.0000	0.0000	0
22/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,608.0000	19,561.0000	(0.240)	0	0	0
22/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,564.0000	19,556.0000	(0.041)	0	0	0
22/08/2007	JFRA	2008/11/06			jFra	10.1610	10.1280	(0.325)	0.0000	0.0000	0
22/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,867.0000	21,803.0000	(0.293)	0	0	0
22/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,083.0000	22,100.0000	0.077	0	0	0
22/08/2007	JN02	2007/11/01			jNote	10.1740	10.1480	(0.256)	0.0000	0.0000	0
22/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,080.0000	22,659.0000	(1.824)	0	0	0
22/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,972.0000	2,013.0000	2.079	0	0	0
22/08/2007	JN02	2008/02/07			jNote	10.0920	10.0520	(0.396)	0.0000	0.0000	0
22/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,399.0000	24,863.0000	(2.110)	0	0	0
22/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,920.0000	6,092.0000	2.905	0	0	0
22/08/2007	JN02	2008/05/02			jNote	10.0000	9.9500	(0.500)	0.0000	0.0000	0
22/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,462.0000	16,977.0000	(2.777)	0	0	0
22/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,878.0000	16,294.0000	2.620	0	0	0
22/08/2007	JN05	2007/11/01			jNote	9.7800	9.7530	(0.276)	0.0000	0.0000	0
22/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	815.0000	881.0000	8.098	0	0	0
22/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	31,262.0000	30,296.0000	(3.090)	0	0	0
22/08/2007	JN05	2008/02/07			jNote	9.7100	9.6820	(0.288)	0.0000	0.0000	0
22/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,869.0000	4,070.0000	5.195	0	0	0
22/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,628.0000	30,756.0000	(2.757)	0	0	0
22/08/2007	JN05	2008/05/02			jNote	9.6420	9.6130	(0.301)	0.0000	0.0000	0
22/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,323.0000	13,796.0000	3.550	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
22/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,377.0000	19,718.0000	(3.234)	0	0	0
22/08/2007	JN10	2007/11/01			jNote	9.2630	9.2470	(0.173)	0.0000	0.0000	0
22/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	19,638.0000	18,817.0000	(4.181)	0	0	0
22/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,820.0000	3,008.0000	6.667	0	0	0
22/08/2007	JN10	2008/02/07			jNote	9.1950	9.1780	(0.185)	0.0000	0.0000	0
22/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,189.0000	8,549.0000	4.396	0	0	0
22/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	20,681.0000	19,962.0000	(3.477)	0	0	0
22/08/2007	JN10	2008/05/02			jNote	9.1290	9.1110	(0.197)	0.0000	0.0000	0
22/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	21,889.0000	21,191.0000	(3.189)	0	0	0
22/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,190.0000	12,644.0000	3.724	0	0	0
22/08/2007	JROD	2007/08/31			jRod	9.2060	9.2040	(0.022)	0.0000	0.0000	0
22/08/2007	JROD	2007/09/28			jRod	9.4910	9.4850	(0.063)	0.0000	0.0000	0
22/08/2007	JROD	2007/10/31			jRod	9.8650	9.8560	(0.091)	0.0000	0.0000	0
22/08/2007	JROD	2007/11/30			jRod	9.6860	9.6830	(0.031)	0.0000	0.0000	0
22/08/2007	JROD	2007/12/31			jRod	9.9120	9.9140	0.020	0.0000	0.0000	0
22/08/2007	JROD	2008/01/31			jRod	10.1290	10.1370	0.079	0.0000	0.0000	0
22/08/2007	JROD	2008/02/29			jRod	9.9280	9.9370	0.091	0.0000	0.0000	0
22/08/2007	JROD	2008/03/31			jRod	10.0970	10.1070	0.099	0.0000	0.0000	0
22/08/2007	OTH1	2007/11/01			Index Future	251.7830	251.8910	0.043	0.0000	0.0000	12
22/08/2007	OTH1	2008/02/07			Index Future	258.5100	258.6170	0.041	0.0000	0.0000	0
22/08/2007	R153	2007/11/01			Bond Future	9.2650	9.2350	(0.324)	0.0000	0.0000	70

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
22/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	26,709.0000	25,958.0000	(2.812)	0	0	0
22/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	206.0000	227.0000	10.194	0	0	0
22/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	62.0000	68.0000	9.677	0	0	0
22/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	39,876.0000	39,106.0000	(1.931)	0	0	0
22/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
22/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,218.0000	32,453.0000	(2.303)	0	0	0
22/08/2007	R153	2008/02/07			Bond Future	9.2100	9.1800	(0.326)	0.0000	0.0000	1,665
22/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,769.0000	24,167.0000	(2.430)	0	0	0
22/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,971.0000	2,072.0000	5.124	0	0	0
22/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,182.0000	1,247.0000	5.499	0	0	0
22/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,018.0000	29,380.0000	(2.125)	0	0	0
22/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	673.0000	713.0000	5.944	0	0	0
22/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,591.0000	34,927.0000	(1.866)	0	0	0
22/08/2007	R153	2008/05/02			Bond Future	9.2000	9.1700	(0.326)	0.0000	0.0000	0
22/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	7,772.0000	8,036.0000	3.397	0	0	0
22/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	12,078.0000	11,698.0000	(3.146)	0	0	0
22/08/2007	R157	2007/11/01			Bond Future	8.4600	8.4500	(0.118)	0.0000	0.0000	266
22/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,371.0000	1,391.0000	1.459	0	0	0
22/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	50,036.0000	49,387.0000	(1.297)	0	0	0
22/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,814.0000	66,149.0000	(0.995)	0	0	0
22/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	433.0000	437.0000	0.924	0	0	0
22/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	112.0000	112.0000	-	0	0	0
22/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	433.0000	437.0000	0.924	0	0	0
22/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	84,521.0000	83,852.0000	(0.792)	0	0	0
22/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,814.0000	66,149.0000	(0.995)	0	0	0
22/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	22,138.0000	21,614.0000	(2.367)	0	0	0
22/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	7,993.0000	8,138.0000	1.814	0	0	35
22/08/2007	R157	2008/02/07			Bond Future	8.4100	8.4000	(0.119)	0.0000	0.0000	358
22/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,047.0000	64,452.0000	(0.915)	0	0	0
22/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,899.0000	3,956.0000	1.462	0	0	0
22/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,703.0000	80,081.0000	(0.771)	0	0	0
22/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,085.0000	2,115.0000	1.439	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
22/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,772.0000	50,217.0000	(1.093)	0	0	0
22/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,800.0000	6,897.0000	1.426	0	0	0
22/08/2007	R157	2008/05/02			Bond Future	8.3500	8.3400	(0.120)	0.0000	0.0000	0
22/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	28,000.0000	28,324.0000	1.157	0	0	0
22/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	18,489.0000	18,175.0000	(1.698)	0	0	0
22/08/2007	R186	2007/11/01			Bond Future	8.0800	8.0700	(0.124)	0.0000	0.0000	0
22/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,037.0000	4,101.0000	1.585	0	0	0
22/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,397.0000	1,414.0000	1.217	0	0	0
22/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	132,623.0000	131,490.0000	(0.854)	0	0	0
22/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	72,542.0000	71,472.0000	(1.475)	0	0	0
22/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,199.0000	100,081.0000	(1.105)	0	0	0
22/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	393.0000	395.0000	0.509	0	0	0
22/08/2007	R186	2008/02/07			Bond Future	8.0100	8.0000	(0.125)	0.0000	0.0000	0
22/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,441.0000	52,642.0000	(1.495)	0	0	0
22/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,357.0000	23,695.0000	1.447	0	0	0
22/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	74,414.0000	73,497.0000	(1.232)	0	0	0
22/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,361.0000	14,581.0000	1.532	0	0	0
22/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	99,269.0000	98,263.0000	(1.013)	0	0	0
22/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,181.0000	8,312.0000	1.601	0	0	0
22/08/2007	R186	2008/05/02			Bond Future	7.9650	7.9550	(0.126)	0.0000	0.0000	0
22/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	43,396.0000	43,921.0000	1.210	0	0	0
22/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	39,431.0000	38,819.0000	(1.552)	0	0	0
22/08/2007	R196	2007/11/01			Bond Future	9.3990	9.3670	(0.340)	0.0000	0.0000	0
22/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,225.0000	13,842.0000	(2.692)	0	0	0
22/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	75.0000	83.0000	10.667	0	0	0
22/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	211.0000	231.0000	9.479	0	0	0
22/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,472.0000	8,127.0000	(4.072)	0	0	0
22/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	514.0000	559.0000	8.755	0	0	0
22/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,258.0000	10,888.0000	(3.287)	0	0	0
22/08/2007	R196	2008/02/07			Bond Future	9.1900	9.2040	0.152	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
22/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,379.0000	1,341.0000	(2.756)	0	0	0
22/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,979.0000	1,930.0000	(2.476)	0	0	0
22/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,667.0000	10,765.0000	0.919	0	0	0
22/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,784.0000	8,872.0000	1.002	0	0	0
22/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,085.0000	7,161.0000	1.073	0	0	0
22/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,753.0000	2,692.0000	(2.216)	0	0	0
22/08/2007	R196	2008/05/02			Bond Future	9.0240	9.0840	0.665	0.0000	0.0000	0
22/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,876.0000	3,643.0000	(6.011)	0	0	0
22/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,062.0000	4,294.0000	5.711	0	0	0
22/08/2007	R201	2007/11/01			Bond Future	8.4650	8.4550	(0.118)	0.0000	0.0000	91
22/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,330.0000	1,347.0000	1.278	0	0	0
22/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	40,288.0000	39,773.0000	(1.278)	0	0	0
22/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	67,460.0000	66,928.0000	(0.789)	0	0	0
22/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	134.0000	134.0000	-	0	0	0
22/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	461.0000	465.0000	0.868	0	0	0
22/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	53,485.0000	52,956.0000	(0.989)	0	0	0
22/08/2007	R201	2008/02/07			Bond Future	8.3650	8.3550	(0.120)	0.0000	0.0000	0
22/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	38,783.0000	38,348.0000	(1.122)	0	0	0
22/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,136.0000	6,222.0000	1.402	0	0	0
22/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	62,139.0000	61,647.0000	(0.792)	0	0	0
22/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,894.0000	49,424.0000	(0.942)	0	0	0
22/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,978.0000	2,006.0000	1.416	0	0	0
22/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,601.0000	3,652.0000	1.416	0	0	0
22/08/2007	R201	2008/05/02			Bond Future	8.3000	8.2900	(0.120)	0.0000	0.0000	0
22/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	23,828.0000	24,097.0000	1.129	0	0	0
22/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,711.0000	13,471.0000	(1.750)	0	0	0
22/08/2007	R203	2007/11/01			Bond Future	8.2950	8.2950	-	0.0000	0.0000	0
22/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	910.0000	881.0000	(3.187)	0	0	0
22/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	55,520.0000	55,491.0000	(0.052)	0	0	0
22/08/2007	R203	2008/02/07			Bond Future	8.2100	8.2100	-	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
22/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	53,903.0000	53,858.0000	(0.083)	0	0	0
22/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,876.0000	5,832.0000	(0.749)	0	0	0
22/08/2007	R203	2008/05/02			Bond Future	8.1500	8.1500	-	0.0000	0.0000	0
22/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	26,150.0000	26,105.0000	(0.172)	0	0	0
22/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,689.0000	19,644.0000	(0.229)	0	0	0
22/08/2007	R204	2007/11/01			Bond Future	8.2550	8.2550	-	0.0000	0.0000	0
22/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,181.0000	59,103.0000	(0.132)	0	0	0
22/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,565.0000	3,488.0000	(2.160)	0	0	0
22/08/2007	R204	2008/02/07			Bond Future	8.1800	8.1800	-	0.0000	0.0000	0
22/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,155.0000	12,081.0000	(0.609)	0	0	0
22/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	61,645.0000	61,572.0000	(0.118)	0	0	0
22/08/2007	R204	2008/05/02			Bond Future	8.1250	8.1250	-	0.0000	0.0000	0
22/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	29,041.0000	28,994.0000	(0.162)	0	0	0
22/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,357.0000	20,310.0000	(0.231)	0	0	0
22/08/2007	R206	2007/11/01			Bond Future	8.4600	8.4500	(0.118)	0.0000	0.0000	0
22/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,001.0000	1,015.0000	1.399	0	0	0
22/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	34,438.0000	33,991.0000	(1.298)	0	0	0
22/08/2007	R206	2008/02/07			Bond Future	8.3500	8.3400	(0.120)	0.0000	0.0000	0
22/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,058.0000	5,132.0000	1.463	0	0	0
22/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,459.0000	32,084.0000	(1.155)	0	0	0
22/08/2007	R206	2008/05/02			Bond Future	8.2750	8.2650	(0.121)	0.0000	0.0000	0
22/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,636.0000	16,386.0000	(1.503)	0	0	0
22/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	15,542.0000	15,729.0000	1.203	0	0	0
22/08/2007	R207	2007/11/01			Bond Future	8.1750	8.1950	0.245	0.0000	0.0000	0
22/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,433.0000	1,273.0000	(11.165)	0	0	0
22/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	52,244.0000	53,535.0000	2.471	0	0	0
22/08/2007	R207	2008/02/07			Bond Future	8.1000	8.1200	0.247	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
22/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	51,557.0000	52,640.0000	2.101	0	0	0
22/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,807.0000	6,446.0000	(5.303)	0	0	0
22/08/2007	R207	2008/05/02			Bond Future	8.0500	8.0700	0.248	0.0000	0.0000	0
22/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,563.0000	19,093.0000	2.855	0	0	0
22/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	32,792.0000	31,886.0000	(2.763)	0	0	0
22/08/2007	R209	2007/11/01			Bond Future	7.6900	7.6800	(0.130)	0.0000	0.0000	0
22/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,438.0000	1,465.0000	1.878	0	0	0
22/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	74,777.0000	73,809.0000	(1.295)	0	0	0
22/08/2007	R209	2008/02/07			Bond Future	7.6350	7.6250	(0.131)	0.0000	0.0000	659
22/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	8,002.0000	8,143.0000	1.762	0	0	0
22/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	75,695.0000	74,834.0000	(1.137)	0	0	0
22/08/2007	R209	2008/05/02			Bond Future	7.5850	7.5750	(0.132)	0.0000	0.0000	0
22/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	45,024.0000	45,556.0000	1.182	0	0	0
22/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,626.0000	28,146.0000	(1.677)	0	0	0
22/08/2007	TRT1	2007/11/01			Index Future	253.7330	253.8150	0.032	0.0000	0.0000	400
22/08/2007	TRT1	2008/02/07			Index Future	260.5120	260.5930	0.031	0.0000	0.0000	0
Grand Total:											35,853