



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/08/2007

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
24/08/2007	\$ / R 2007/09/17			Currency Future	7.2724	7.2433	(0.400)	0.0000	0.0000	2,212
24/08/2007	\$ / R 2007/12/14			Currency Future	7.3686	7.3390	(0.402)	7.4100	7.4100	23,750
24/08/2007	\$ / R 2008/03/17			Currency Future	7.4719	7.4415	(0.407)	0.0000	0.0000	6,104
24/08/2007	ALBI 2007/11/01			Index Future	251.8700	252.2300	0.143	0.0000	0.0000	0
24/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	13,059.0000	14,228.0000	8.952	0	0	0
24/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	34,359.0000	31,928.0000	(7.075)	0	0	0
24/08/2007	ALBI 2008/02/07			Index Future	258.8360	259.2070	0.143	0.0000	0.0000	0
24/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	15,748.0000	14,636.0000	(7.061)	0	0	0
24/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	64,108.0000	66,706.0000	4.053	0	0	0
24/08/2007	CRD1 2007/11/01			Index Future	110.0320	110.1640	0.120	0.0000	0.0000	8
24/08/2007	CRD1 2008/02/07			Index Future	112.9700	113.1050	0.120	0.0000	0.0000	0
24/08/2007	GOVI 2007/11/01			jGovi	257.1070	257.4750	0.143	0.0000	0.0000	178
24/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	79,606.0000	76,052.0000	(4.464)	0	0	0
24/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	676.0000	802.0000	18.639	0	0	0
24/08/2007	GOVI 2008/02/07			jGovi	263.9710	264.3480	0.143	0.0000	0.0000	45
24/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	23,003.0000	24,644.0000	7.134	0	0	0
24/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	33,293.0000	31,164.0000	(6.395)	0	0	0

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24/08/2007	GOVI	2008/05/02			jGovi	270.5005	270.8870	0.143	0.0000	0.0000	0
24/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	84,249.0000	87,010.0000	3.277	0	0	0
24/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	19,244.0000	18,140.0000	(5.737)	0	0	0
24/08/2007	ILBI	2007/11/01			Index Future	279.3700	278.3820	(0.354)	0.0000	0.0000	0
24/08/2007	ILBI	2008/02/07			Index Future	287.0970	286.0820	(0.354)	0.0000	0.0000	0
24/08/2007	J153	2010/08/31			jSwap	9.9600	9.9410	(0.191)	0.0000	0.0000	0
24/08/2007	J157	2015/09/15			jSwap	9.5350	9.5110	(0.252)	0.0000	0.0000	0
24/08/2007	J186	2026/12/21			jSwap	8.6320	8.6000	(0.371)	0.0000	0.0000	0
24/08/2007	J201	2014/12/22			jSwap	9.6180	9.5910	(0.281)	0.0000	0.0000	0
24/08/2007	J203	2017/09/15			jSwap	9.3650	9.3410	(0.256)	0.0000	0.0000	0
24/08/2007	J204	2018/12/21			jSwap	9.2590	9.2270	(0.346)	0.0000	0.0000	0
24/08/2007	J207	2020/01/15			jSwap	9.1610	9.1240	(0.404)	0.0000	0.0000	0
24/08/2007	JBAR	2005/12/21			jBar	0.0000	10.1250	100.000	0.0000	0.0000	0
24/08/2007	JFRA	2007/11/01			jFra	10.3050	10.2930	(0.116)	0.0000	0.0000	0
24/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,328.0000	7,297.0000	(0.423)	0	0	0
24/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/08/2007	JFRA	2008/02/07			jFra	10.3520	10.3270	(0.241)	0.0000	0.0000	0
24/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,252.0000	17,176.0000	(0.441)	0	0	0
24/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,288.0000	10,276.0000	(0.117)	0	0	0
24/08/2007	JFRA	2008/05/02			jFra	10.3490	10.3230	(0.251)	0.0000	0.0000	0
24/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,479.0000	16,480.0000	0.006	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
24/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,729.0000	16,664.0000	(0.389)	0	0	0
24/08/2007	JFRA	2008/08/07			jFra	10.1990	10.1840	(0.147)	0.0000	0.0000	0
24/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,594.0000	19,585.0000	(0.046)	0	0	0
24/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,470.0000	19,425.0000	(0.231)	0	0	0
24/08/2007	JFRA	2008/11/06			jFra	10.0780	10.0750	(0.030)	0.0000	0.0000	0
24/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,719.0000	21,691.0000	(0.129)	0	0	0
24/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,137.0000	22,116.0000	(0.095)	0	0	0
24/08/2007	JN02	2007/11/01			jNote	10.1180	10.1020	(0.158)	0.0000	0.0000	0
24/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,068.0000	2,078.0000	0.484	0	0	0
24/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,181.0000	21,907.0000	(1.235)	0	0	0
24/08/2007	JN02	2008/02/07			jNote	10.0290	10.0110	(0.179)	0.0000	0.0000	0
24/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,545.0000	24,288.0000	(1.047)	0	0	0
24/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,178.0000	6,239.0000	0.987	0	0	0
24/08/2007	JN02	2008/05/02			jNote	9.9320	9.9130	(0.191)	0.0000	0.0000	0
24/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,783.0000	16,582.0000	(1.198)	0	0	0
24/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,424.0000	16,564.0000	0.852	0	0	0
24/08/2007	JN05	2007/11/01			jNote	9.6950	9.6700	(0.258)	0.0000	0.0000	0
24/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,074.0000	1,151.0000	7.169	0	0	0
24/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	28,250.0000	27,362.0000	(3.143)	0	0	0
24/08/2007	JN05	2008/02/07			jNote	9.6220	9.5970	(0.260)	0.0000	0.0000	0
24/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,935.0000	28,172.0000	(2.637)	0	0	0
24/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,571.0000	4,775.0000	4.463	0	0	0
24/08/2007	JN05	2008/05/02			jNote	9.5530	9.5280	(0.262)	0.0000	0.0000	0
24/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,851.0000	15,288.0000	2.943	0	0	0
24/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	18,424.0000	17,880.0000	(2.953)	0	0	0
24/08/2007	JN10	2007/11/01			jNote	9.2180	9.1910	(0.293)	0.0000	0.0000	0
24/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	17,395.0000	16,099.0000	(7.450)	0	0	0

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24/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,419.0000	3,842.0000	12.372	0	0	0
24/08/2007	JN10	2008/02/07			jNote	9.1490	9.1210	(0.306)	0.0000	0.0000	0
24/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,220.0000	9,907.0000	7.451	0	0	0
24/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	18,789.0000	17,685.0000	(5.876)	0	0	0
24/08/2007	JN10	2008/05/02			jNote	9.0830	9.0540	(0.319)	0.0000	0.0000	0
24/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,392.0000	14,204.0000	6.063	0	0	0
24/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	20,145.0000	19,091.0000	(5.232)	0	0	0
24/08/2007	JROD	2007/08/31			jRod	9.2040	9.2630	0.641	0.0000	0.0000	0
24/08/2007	JROD	2007/09/28			jRod	9.4840	9.4760	(0.084)	0.0000	0.0000	0
24/08/2007	JROD	2007/10/31			jRod	9.8590	9.8420	(0.172)	0.0000	0.0000	0
24/08/2007	JROD	2007/11/30			jRod	9.6850	9.6750	(0.103)	0.0000	0.0000	0
24/08/2007	JROD	2007/12/31			jRod	9.9130	9.9050	(0.081)	0.0000	0.0000	0
24/08/2007	JROD	2008/01/31			jRod	10.1310	10.1260	(0.049)	0.0000	0.0000	0
24/08/2007	JROD	2008/02/29			jRod	9.9300	9.9290	(0.010)	0.0000	0.0000	0
24/08/2007	JROD	2008/03/31			jRod	10.0970	10.0980	0.010	0.0000	0.0000	0
24/08/2007	OTH1	2007/11/01			Index Future	252.0470	252.5140	0.185	0.0000	0.0000	12
24/08/2007	OTH1	2008/02/07			Index Future	258.7760	259.2540	0.185	0.0000	0.0000	0
24/08/2007	R153	2007/11/01			Bond Future	9.1700	9.1400	(0.327)	0.0000	0.0000	70
24/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	30,800.0000	30,036.0000	(2.481)	0	0	0
24/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	90.0000	100.0000	11.111	0	0	0
24/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	24,347.0000	23,602.0000	(3.060)	0	0	0
24/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	291.0000	320.0000	9.966	0	0	0

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24/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	37,438.0000	36,667.0000	(2.059)	0	0	0
24/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
24/08/2007	R153	2008/02/07			Bond Future	9.1050	9.0750	(0.329)	0.0000	0.0000	1,665
24/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,707.0000	22,120.0000	(2.585)	0	0	0
24/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,446.0000	1,524.0000	5.394	0	0	0
24/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,819.0000	27,191.0000	(2.257)	0	0	0
24/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,372.0000	2,491.0000	5.017	0	0	0
24/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	838.0000	886.0000	5.728	0	0	0
24/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	33,291.0000	32,634.0000	(1.974)	0	0	0
24/08/2007	R153	2008/05/02			Bond Future	9.0750	9.0450	(0.331)	0.0000	0.0000	0
24/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,960.0000	9,254.0000	3.281	0	0	0
24/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,578.0000	10,224.0000	(3.347)	0	0	0
24/08/2007	R157	2007/11/01			Bond Future	8.4150	8.3850	(0.357)	0.0000	0.0000	266
24/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,525.0000	79,527.0000	(2.451)	0	0	0
24/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	8,904.0000	9,594.0000	7.749	0	0	35
24/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,220.0000	45,368.0000	(3.922)	0	0	0
24/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	500.0000	557.0000	11.400	0	0	0
24/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,569.0000	1,731.0000	10.325	0	0	0
24/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,867.0000	61,910.0000	(3.064)	0	0	0
24/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	500.0000	557.0000	11.400	0	0	0
24/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	20,035.0000	18,710.0000	(6.613)	0	0	0
24/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,867.0000	61,910.0000	(3.064)	0	0	0
24/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	130.0000	146.0000	12.308	0	0	0
24/08/2007	R157	2008/02/07			Bond Future	8.3450	8.3150	(0.359)	0.0000	0.0000	358
24/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	7,685.0000	8,121.0000	5.673	0	0	0
24/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	61,364.0000	59,678.0000	(2.748)	0	0	0
24/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,412.0000	45,884.0000	(3.223)	0	0	0
24/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,460.0000	4,740.0000	6.278	0	0	0
24/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,415.0000	2,580.0000	6.832	0	0	0
24/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	76,788.0000	74,989.0000	(2.343)	0	0	0
24/08/2007	R157	2008/05/02			Bond Future	8.2950	8.2650	(0.362)	0.0000	0.0000	0

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24/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	29,971.0000	31,089.0000	3.730	0	0	0
24/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	16,949.0000	16,146.0000	(4.738)	0	0	0
24/08/2007	R186	2007/11/01			Bond Future	8.0850	8.0550	(0.371)	0.0000	0.0000	0
24/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	133,143.0000	129,779.0000	(2.527)	0	0	0
24/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,275.0000	1,415.0000	10.980	0	0	0
24/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,781.0000	4,153.0000	9.839	0	0	0
24/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	72,853.0000	69,819.0000	(4.165)	0	0	0
24/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	347.0000	388.0000	11.816	0	0	0
24/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,643.0000	98,377.0000	(3.213)	0	0	0
24/08/2007	R186	2008/02/07			Bond Future	8.0150	7.9850	(0.374)	0.0000	0.0000	0
24/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,947.0000	8,477.0000	6.669	0	0	0
24/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	99,603.0000	96,719.0000	(2.895)	0	0	0
24/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	74,654.0000	72,081.0000	(3.447)	0	0	0
24/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,033.0000	14,874.0000	5.993	0	0	0
24/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	22,937.0000	24,160.0000	5.332	0	0	0
24/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,588.0000	51,398.0000	(4.087)	0	0	0
24/08/2007	R186	2008/05/02			Bond Future	7.9700	7.9400	(0.376)	0.0000	0.0000	0
24/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	42,933.0000	44,679.0000	4.067	0	0	0
24/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	39,535.0000	37,869.0000	(4.214)	0	0	0
24/08/2007	R196	2007/11/01			Bond Future	9.3280	9.2880	(0.429)	0.0000	0.0000	0
24/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	260.0000	293.0000	12.692	0	0	0
24/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,713.0000	7,295.0000	(5.419)	0	0	0
24/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	95.0000	108.0000	13.684	0	0	0
24/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	621.0000	692.0000	11.433	0	0	0
24/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,378.0000	12,902.0000	(3.558)	0	0	0
24/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,441.0000	9,985.0000	(4.367)	0	0	0
24/08/2007	R196	2008/02/07			Bond Future	9.1040	9.1080	0.044	0.0000	0.0000	0
24/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,162.0000	8,178.0000	0.196	0	0	0
24/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,547.0000	1,527.0000	(1.293)	0	0	0
24/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,990.0000	10,010.0000	0.200	0	0	0
24/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,526.0000	6,538.0000	0.184	0	0	0

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24/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,202.0000	2,178.0000	(1.090)	0	0	0
24/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,039.0000	3,011.0000	(0.921)	0	0	0
24/08/2007	R196	2008/05/02			Bond Future	8.9350	8.9840	0.548	0.0000	0.0000	0
24/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,212.0000	4,008.0000	(4.843)	0	0	0
24/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,707.0000	3,884.0000	4.775	0	0	0
24/08/2007	R201	2007/11/01			Bond Future	8.4300	8.4000	(0.356)	0.0000	0.0000	91
24/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,661.0000	50,112.0000	(2.998)	0	0	0
24/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	146.0000	162.0000	10.959	0	0	0
24/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,607.0000	64,022.0000	(2.416)	0	0	0
24/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,447.0000	1,584.0000	9.468	0	0	0
24/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	502.0000	554.0000	10.359	0	0	0
24/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,541.0000	37,077.0000	(3.799)	0	0	0
24/08/2007	R201	2008/02/07			Bond Future	8.3300	8.3000	(0.360)	0.0000	0.0000	0
24/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,302.0000	46,970.0000	(2.758)	0	0	0
24/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,833.0000	4,067.0000	6.105	0	0	0
24/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,114.0000	2,255.0000	6.670	0	0	0
24/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,452.0000	59,027.0000	(2.357)	0	0	0
24/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,326.0000	36,121.0000	(3.228)	0	0	0
24/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,503.0000	6,864.0000	5.551	0	0	0
24/08/2007	R201	2008/05/02			Bond Future	8.2550	8.2250	(0.363)	0.0000	0.0000	0
24/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	25,146.0000	26,064.0000	3.651	0	0	0
24/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,736.0000	12,121.0000	(4.829)	0	0	0
24/08/2007	R203	2007/11/01			Bond Future	8.2550	8.2250	(0.363)	0.0000	0.0000	0
24/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	52,975.0000	51,087.0000	(3.564)	0	0	0
24/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,023.0000	1,135.0000	10.948	0	0	0
24/08/2007	R203	2008/02/07			Bond Future	8.1750	8.1450	(0.367)	0.0000	0.0000	0
24/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,257.0000	6,636.0000	6.057	0	0	0
24/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	51,984.0000	50,386.0000	(3.074)	0	0	0
24/08/2007	R203	2008/05/02			Bond Future	8.1100	8.0800	(0.370)	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
24/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	27,530.0000	28,622.0000	3.967	0	0	0
24/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	18,470.0000	17,606.0000	(4.678)	0	0	0
24/08/2007	R204	2007/11/01			Bond Future	8.2300	8.2000	(0.365)	0.0000	0.0000	0
24/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	57,504.0000	55,607.0000	(3.299)	0	0	0
24/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,665.0000	3,908.0000	6.630	0	0	0
24/08/2007	R204	2008/02/07			Bond Future	8.1500	8.1200	(0.368)	0.0000	0.0000	0
24/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,592.0000	13,122.0000	4.209	0	0	0
24/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	59,966.0000	58,373.0000	(2.657)	0	0	0
24/08/2007	R204	2008/05/02			Bond Future	8.0900	8.0600	(0.371)	0.0000	0.0000	0
24/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	30,358.0000	31,554.0000	3.940	0	0	0
24/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	19,224.0000	18,315.0000	(4.728)	0	0	0
24/08/2007	R206	2007/11/01			Bond Future	8.4250	8.3950	(0.356)	0.0000	0.0000	0
24/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,918.0000	31,642.0000	(3.876)	0	0	0
24/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,096.0000	1,207.0000	10.128	0	0	0
24/08/2007	R206	2008/02/07			Bond Future	8.3150	8.2850	(0.361)	0.0000	0.0000	0
24/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,373.0000	5,683.0000	5.770	0	0	0
24/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,202.0000	30,161.0000	(3.336)	0	0	0
24/08/2007	R206	2008/05/02			Bond Future	8.2350	8.2050	(0.364)	0.0000	0.0000	0
24/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,708.0000	15,046.0000	(4.214)	0	0	0
24/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	16,365.0000	17,019.0000	3.996	0	0	0
24/08/2007	R207	2007/11/01			Bond Future	8.1700	8.1400	(0.367)	0.0000	0.0000	0
24/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	51,832.0000	49,804.0000	(3.913)	0	0	0
24/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,385.0000	1,541.0000	11.264	0	0	0
24/08/2007	R207	2008/02/07			Bond Future	8.0950	8.0650	(0.371)	0.0000	0.0000	0
24/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	51,179.0000	49,452.0000	(3.374)	0	0	0
24/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,791.0000	7,237.0000	6.568	0	0	0
24/08/2007	R207	2008/05/02			Bond Future	8.0400	8.0100	(0.373)	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
24/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	33,132.0000	34,410.0000	3.857	0	0	0
24/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,184.0000	17,301.0000	(4.856)	0	0	0
24/08/2007	R209	2007/11/01			Bond Future	7.6950	7.6650	(0.390)	0.0000	0.0000	0
24/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,317.0000	1,482.0000	12.528	0	0	0
24/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	75,152.0000	72,332.0000	(3.752)	0	0	0
24/08/2007	R209	2008/02/07			Bond Future	7.6350	7.6050	(0.393)	0.0000	0.0000	659
24/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	75,573.0000	73,114.0000	(3.254)	0	0	0
24/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,879.0000	8,435.0000	7.057	0	0	0
24/08/2007	R209	2008/05/02			Bond Future	7.5900	7.5600	(0.395)	0.0000	0.0000	0
24/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	44,586.0000	46,328.0000	3.907	0	0	0
24/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,692.0000	27,399.0000	(4.506)	0	0	0
24/08/2007	TRT1	2007/11/01			Index Future	254.0140	254.3800	0.144	0.0000	0.0000	400
24/08/2007	TRT1	2008/02/07			Index Future	260.7950	261.1700	0.144	0.0000	0.0000	0
Grand Total:											35,853