



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/08/2007

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
27/08/2007	\$ / R 2007/09/17			Currency Future	7.2433	7.2384	(0.068)	7.2000	7.2000	2,212
27/08/2007	\$ / R 2007/12/14			Currency Future	7.3390	7.3322	(0.093)	7.3000	7.2900	23,750
27/08/2007	\$ / R 2008/03/17			Currency Future	7.4415	7.4336	(0.106)	0.0000	0.0000	6,104
27/08/2007	ALBI 2007/11/01			Index Future	252.2300	252.8280	0.237	0.0000	0.0000	0
27/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	31,928.0000	27,861.0000	(12.738)	0	0	0
27/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	14,228.0000	16,141.0000	13.445	0	0	0
27/08/2007	ALBI 2008/02/07			Index Future	259.2070	259.8090	0.232	0.0000	0.0000	0
27/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	66,706.0000	70,927.0000	6.328	0	0	0
27/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	14,636.0000	12,837.0000	(12.292)	0	0	0
27/08/2007	CRD1 2007/11/01			Index Future	110.1640	110.4080	0.221	0.0000	0.0000	8
27/08/2007	CRD1 2008/02/07			Index Future	113.1050	113.3550	0.221	0.0000	0.0000	0
27/08/2007	GOVI 2007/11/01			jGovi	257.4750	258.0975	0.242	0.0000	0.0000	178
27/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	802.0000	1,016.0000	26.683	0	0	0
27/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	76,052.0000	70,041.0000	(7.904)	0	0	0
27/08/2007	GOVI 2008/02/07			jGovi	264.3480	264.9850	0.241	0.0000	0.0000	45
27/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	24,644.0000	27,490.0000	11.548	0	0	0
27/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	31,164.0000	27,640.0000	(11.308)	0	0	0

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27/08/2007	GOVI	2008/05/02			jGovi	270.8870	271.5405	0.241	0.0000	0.0000	0
27/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	18,140.0000	16,285.0000	(10.226)	0	0	0
27/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	87,010.0000	91,690.0000	5.379	0	0	0
27/08/2007	ILBI	2007/11/01			Index Future	278.3820	278.0120	(0.133)	0.0000	0.0000	0
27/08/2007	ILBI	2008/02/07			Index Future	286.0820	285.6880	(0.138)	0.0000	0.0000	0
27/08/2007	J153	2010/08/31			jSwap	9.9410	9.9000	(0.412)	0.0000	0.0000	0
27/08/2007	J157	2015/09/15			jSwap	9.5110	9.4610	(0.526)	0.0000	0.0000	0
27/08/2007	J186	2026/12/21			jSwap	8.6000	8.5500	(0.581)	0.0000	0.0000	0
27/08/2007	J201	2014/12/22			jSwap	9.5910	9.5370	(0.563)	0.0000	0.0000	0
27/08/2007	J203	2017/09/15			jSwap	9.3410	9.2980	(0.460)	0.0000	0.0000	0
27/08/2007	J204	2018/12/21			jSwap	9.2270	9.1870	(0.434)	0.0000	0.0000	0
27/08/2007	J207	2020/01/15			jSwap	9.1240	9.0850	(0.427)	0.0000	0.0000	0
27/08/2007	JBAR	2005/12/21			jBar	10.1250	10.1170	(0.079)	0.0000	0.0000	0
27/08/2007	JFRA	2007/11/01			jFra	10.2930	10.2740	(0.185)	0.0000	0.0000	0
27/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,297.0000	7,248.0000	(0.672)	0	0	0
27/08/2007	JFRA	2008/02/07			jFra	10.3270	10.2800	(0.455)	0.0000	0.0000	0
27/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,276.0000	10,207.0000	(0.671)	0	0	0
27/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,176.0000	16,990.0000	(1.083)	0	0	0
27/08/2007	JFRA	2008/05/02			jFra	10.3230	10.2660	(0.552)	0.0000	0.0000	0
27/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,480.0000	16,456.0000	(0.146)	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
27/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,664.0000	16,492.0000	(1.032)	0	0	0
27/08/2007	JFRA	2008/08/07			jFra	10.1840	10.1060	(0.766)	0.0000	0.0000	0
27/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,425.0000	19,248.0000	(0.911)	0	0	0
27/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,585.0000	19,598.0000	0.066	0	0	0
27/08/2007	JFRA	2008/11/06			jFra	10.0750	9.9950	(0.794)	0.0000	0.0000	0
27/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,116.0000	22,142.0000	0.118	0	0	0
27/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,691.0000	21,521.0000	(0.784)	0	0	0
27/08/2007	JN02	2007/11/01			jNote	10.1020	10.0450	(0.564)	0.0000	0.0000	0
27/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,078.0000	2,141.0000	3.032	0	0	0
27/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,907.0000	20,955.0000	(4.346)	0	0	0
27/08/2007	JN02	2008/02/07			jNote	10.0110	9.9520	(0.589)	0.0000	0.0000	0
27/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,239.0000	6,452.0000	3.414	0	0	0
27/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,288.0000	23,459.0000	(3.413)	0	0	0
27/08/2007	JN02	2008/05/02			jNote	9.9130	9.8560	(0.575)	0.0000	0.0000	0
27/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,582.0000	15,982.0000	(3.618)	0	0	0
27/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,564.0000	16,992.0000	2.584	0	0	0
27/08/2007	JN05	2007/11/01			jNote	9.6700	9.6110	(0.610)	0.0000	0.0000	0
27/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,151.0000	1,333.0000	15.812	0	0	0
27/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	27,362.0000	25,267.0000	(7.657)	0	0	0
27/08/2007	JN05	2008/02/07			jNote	9.5970	9.5360	(0.636)	0.0000	0.0000	0
27/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,172.0000	26,324.0000	(6.560)	0	0	0
27/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,775.0000	5,287.0000	10.723	0	0	0
27/08/2007	JN05	2008/05/02			jNote	9.5280	9.4670	(0.640)	0.0000	0.0000	0
27/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,288.0000	16,374.0000	7.104	0	0	0
27/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,880.0000	16,571.0000	(7.321)	0	0	0
27/08/2007	JN10	2007/11/01			jNote	9.1910	9.1450	(0.500)	0.0000	0.0000	0
27/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	16,099.0000	13,912.0000	(13.585)	0	0	0

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27/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,842.0000	4,586.0000	19.365	0	0	0
27/08/2007	JN10	2008/02/07			jNote	9.1210	9.0750	(0.504)	0.0000	0.0000	0
27/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,907.0000	11,061.0000	11.648	0	0	0
27/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	17,685.0000	15,893.0000	(10.133)	0	0	0
27/08/2007	JN10	2008/05/02			jNote	9.0540	9.0090	(0.497)	0.0000	0.0000	0
27/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	14,204.0000	15,485.0000	9.019	0	0	0
27/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	19,091.0000	17,469.0000	(8.496)	0	0	0
27/08/2007	JROD	2007/08/31			jRod	9.2630	9.2010	(0.669)	0.0000	0.0000	0
27/08/2007	JROD	2007/09/28			jRod	9.4760	9.4650	(0.116)	0.0000	0.0000	0
27/08/2007	JROD	2007/10/31			jRod	9.8420	9.8220	(0.203)	0.0000	0.0000	0
27/08/2007	JROD	2007/11/30			jRod	9.6750	9.6640	(0.114)	0.0000	0.0000	0
27/08/2007	JROD	2007/12/31			jRod	9.9050	9.8940	(0.111)	0.0000	0.0000	0
27/08/2007	JROD	2008/01/31			jRod	10.1260	10.1160	(0.099)	0.0000	0.0000	0
27/08/2007	JROD	2008/02/29			jRod	9.9290	9.9220	(0.071)	0.0000	0.0000	0
27/08/2007	JROD	2008/03/31			jRod	10.0980	10.0880	(0.099)	0.0000	0.0000	0
27/08/2007	OTH1	2007/11/01			Index Future	252.5140	253.2510	0.292	0.0000	0.0000	12
27/08/2007	OTH1	2008/02/07			Index Future	259.2540	260.0090	0.291	0.0000	0.0000	0
27/08/2007	R153	2007/11/01			Bond Future	9.1400	9.0900	(0.547)	0.0000	0.0000	124
27/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	30,036.0000	28,755.0000	(4.265)	0	0	0
27/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	100.0000	111.0000	11.000	0	0	0
27/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	23,602.0000	22,348.0000	(5.313)	0	0	0
27/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	320.0000	358.0000	11.875	0	0	0

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27/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	36,667.0000	35,378.0000	(3.515)	0	0	0
27/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	26.0000	29.0000	11.538	0	0	0
27/08/2007	R153	2008/02/07			Bond Future	9.0750	9.0250	(0.551)	0.0000	0.0000	1,665
27/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,491.0000	2,674.0000	7.346	0	0	0
27/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,120.0000	21,126.0000	(4.494)	0	0	0
27/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	32,634.0000	31,529.0000	(3.386)	0	0	0
27/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	886.0000	958.0000	8.126	0	0	0
27/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,524.0000	1,642.0000	7.743	0	0	0
27/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,191.0000	26,133.0000	(3.891)	0	0	0
27/08/2007	R153	2008/05/02			Bond Future	9.0450	8.9950	(0.553)	0.0000	0.0000	0
27/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,254.0000	9,732.0000	5.165	0	0	0
27/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,224.0000	9,624.0000	(5.869)	0	0	0
27/08/2007	R157	2007/11/01			Bond Future	8.3850	8.3450	(0.477)	0.0000	0.0000	266
27/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,910.0000	59,264.0000	(4.274)	0	0	0
27/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	557.0000	604.0000	8.438	0	0	0
27/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	79,527.0000	76,844.0000	(3.374)	0	0	0
27/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,731.0000	1,888.0000	9.070	0	0	0
27/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	45,368.0000	42,833.0000	(5.588)	0	0	0
27/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	9,594.0000	10,417.0000	8.578	0	0	35
27/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	557.0000	604.0000	8.438	0	0	0
27/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,910.0000	59,264.0000	(4.274)	0	0	0
27/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	18,710.0000	16,841.0000	(9.989)	0	0	0
27/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	146.0000	156.0000	6.849	0	0	0
27/08/2007	R157	2008/02/07			Bond Future	8.3150	8.2750	(0.481)	0.0000	0.0000	358
27/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,740.0000	5,065.0000	6.857	0	0	0
27/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,580.0000	2,766.0000	7.209	0	0	0
27/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	74,989.0000	72,548.0000	(3.255)	0	0	0
27/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	59,678.0000	57,377.0000	(3.856)	0	0	0
27/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	45,884.0000	43,782.0000	(4.581)	0	0	0
27/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,121.0000	8,645.0000	6.452	0	0	0
27/08/2007	R157	2008/05/02			Bond Future	8.2650	8.2250	(0.484)	0.0000	0.0000	0

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27/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	16,146.0000	15,041.0000	(6.844)	0	0	0
27/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	31,089.0000	32,549.0000	4.696	0	0	0
27/08/2007	R186	2007/11/01			Bond Future	8.0550	8.0150	(0.497)	0.0000	0.0000	0
27/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	129,779.0000	125,242.0000	(3.496)	0	0	0
27/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	388.0000	416.0000	7.216	0	0	0
27/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	98,377.0000	93,934.0000	(4.516)	0	0	0
27/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	69,819.0000	65,633.0000	(5.996)	0	0	0
27/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,153.0000	4,531.0000	9.102	0	0	0
27/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,415.0000	1,536.0000	8.551	0	0	0
27/08/2007	R186	2008/02/07			Bond Future	7.9850	7.9450	(0.501)	0.0000	0.0000	0
27/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	51,398.0000	48,362.0000	(5.907)	0	0	0
27/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	24,160.0000	25,698.0000	6.366	0	0	0
27/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,477.0000	9,109.0000	7.455	0	0	0
27/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	96,719.0000	92,777.0000	(4.076)	0	0	0
27/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,874.0000	15,906.0000	6.938	0	0	0
27/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	72,081.0000	68,539.0000	(4.914)	0	0	0
27/08/2007	R186	2008/05/02			Bond Future	7.9400	7.9000	(0.504)	0.0000	0.0000	0
27/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	37,869.0000	35,572.0000	(6.066)	0	0	0
27/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	44,679.0000	46,953.0000	5.090	0	0	0
27/08/2007	R196	2007/11/01			Bond Future	9.2880	9.2290	(0.635)	0.0000	0.0000	0
27/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,985.0000	9,306.0000	(6.800)	0	0	0
27/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	293.0000	335.0000	14.334	0	0	0
27/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,902.0000	12,197.0000	(5.464)	0	0	0
27/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	108.0000	123.0000	13.889	0	0	0
27/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	692.0000	787.0000	13.728	0	0	0
27/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,295.0000	6,669.0000	(8.581)	0	0	0
27/08/2007	R196	2008/02/07			Bond Future	9.1080	9.0380	(0.769)	0.0000	0.0000	0
27/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,178.0000	2,356.0000	8.173	0	0	0
27/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,178.0000	7,668.0000	(6.236)	0	0	0
27/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,527.0000	1,660.0000	8.710	0	0	0
27/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,010.0000	9,454.0000	(5.554)	0	0	0

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27/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,011.0000	3,241.0000	7.639	0	0	0
27/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,538.0000	6,080.0000	(7.005)	0	0	0
27/08/2007	R196	2008/05/02			Bond Future	8.9840	8.9110	(0.813)	0.0000	0.0000	0
27/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,008.0000	4,278.0000	6.737	0	0	0
27/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,884.0000	3,588.0000	(7.621)	0	0	0
27/08/2007	R201	2007/11/01			Bond Future	8.4000	8.3600	(0.476)	0.0000	0.0000	91
27/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	64,022.0000	61,891.0000	(3.329)	0	0	0
27/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	162.0000	171.0000	5.556	0	0	0
27/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	554.0000	595.0000	7.401	0	0	0
27/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	50,112.0000	48,013.0000	(4.189)	0	0	0
27/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,584.0000	1,714.0000	8.207	0	0	0
27/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,077.0000	35,066.0000	(5.424)	0	0	0
27/08/2007	R201	2008/02/07			Bond Future	8.3000	8.2600	(0.482)	0.0000	0.0000	0
27/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,121.0000	34,461.0000	(4.596)	0	0	0
27/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,864.0000	7,297.0000	6.308	0	0	0
27/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,067.0000	4,340.0000	6.713	0	0	0
27/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,970.0000	45,150.0000	(3.875)	0	0	0
27/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	59,027.0000	57,092.0000	(3.278)	0	0	0
27/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,255.0000	2,414.0000	7.051	0	0	0
27/08/2007	R201	2008/05/02			Bond Future	8.2250	8.1850	(0.486)	0.0000	0.0000	0
27/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,121.0000	11,273.0000	(6.996)	0	0	0
27/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	26,064.0000	27,265.0000	4.608	0	0	0
27/08/2007	R203	2007/11/01			Bond Future	8.2250	8.1950	(0.365)	0.0000	0.0000	0
27/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,135.0000	1,183.0000	4.229	0	0	0
27/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	51,087.0000	49,131.0000	(3.829)	0	0	0
27/08/2007	R203	2008/02/07			Bond Future	8.1450	8.1150	(0.368)	0.0000	0.0000	0
27/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	50,386.0000	48,704.0000	(3.338)	0	0	0
27/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,636.0000	6,936.0000	4.521	0	0	0
27/08/2007	R203	2008/05/02			Bond Future	8.0800	8.0500	(0.371)	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
27/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	17,606.0000	16,679.0000	(5.265)	0	0	0
27/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	28,622.0000	29,655.0000	3.609	0	0	0
27/08/2007	R204	2007/11/01			Bond Future	8.2000	8.1600	(0.488)	0.0000	0.0000	0
27/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	55,607.0000	52,944.0000	(4.789)	0	0	0
27/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,908.0000	4,106.0000	5.067	0	0	0
27/08/2007	R204	2008/02/07			Bond Future	8.1200	8.0800	(0.493)	0.0000	0.0000	0
27/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,122.0000	13,728.0000	4.618	0	0	0
27/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	58,373.0000	56,139.0000	(3.827)	0	0	0
27/08/2007	R204	2008/05/02			Bond Future	8.0600	8.0200	(0.496)	0.0000	0.0000	0
27/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	31,554.0000	33,122.0000	4.969	0	0	0
27/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	18,315.0000	17,065.0000	(6.825)	0	0	0
27/08/2007	R206	2007/11/01			Bond Future	8.3950	8.3550	(0.476)	0.0000	0.0000	0
27/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,642.0000	29,895.0000	(5.521)	0	0	0
27/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,207.0000	1,314.0000	8.865	0	0	0
27/08/2007	R206	2008/02/07			Bond Future	8.2850	8.2450	(0.483)	0.0000	0.0000	0
27/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,683.0000	6,058.0000	6.599	0	0	0
27/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,161.0000	28,732.0000	(4.738)	0	0	0
27/08/2007	R206	2008/05/02			Bond Future	8.2050	8.1650	(0.488)	0.0000	0.0000	0
27/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,046.0000	14,136.0000	(6.048)	0	0	0
27/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	17,019.0000	17,866.0000	4.977	0	0	0
27/08/2007	R207	2007/11/01			Bond Future	8.1400	8.1000	(0.491)	0.0000	0.0000	0
27/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	49,804.0000	47,035.0000	(5.560)	0	0	0
27/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,541.0000	1,695.0000	9.994	0	0	0
27/08/2007	R207	2008/02/07			Bond Future	8.0650	8.0250	(0.496)	0.0000	0.0000	0
27/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,237.0000	7,783.0000	7.545	0	0	0
27/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	49,452.0000	47,090.0000	(4.776)	0	0	0
27/08/2007	R207	2008/05/02			Bond Future	8.0100	7.9700	(0.499)	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
27/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	17,301.0000	16,087.0000	(7.017)	0	0	0
27/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	34,410.0000	36,088.0000	4.876	0	0	0
27/08/2007	R209	2007/11/01			Bond Future	7.6650	7.6250	(0.522)	0.0000	0.0000	0
27/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	72,332.0000	68,488.0000	(5.314)	0	0	0
27/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,482.0000	1,645.0000	10.999	0	0	0
27/08/2007	R209	2008/02/07			Bond Future	7.6050	7.5650	(0.526)	0.0000	0.0000	659
27/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	8,435.0000	9,119.0000	8.109	0	0	0
27/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	73,114.0000	69,752.0000	(4.598)	0	0	0
27/08/2007	R209	2008/05/02			Bond Future	7.5600	7.5200	(0.529)	0.0000	0.0000	0
27/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	27,399.0000	25,610.0000	(6.529)	0	0	0
27/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	46,328.0000	48,613.0000	4.932	0	0	0
27/08/2007	TRT1	2007/11/01			Index Future	254.3800	254.9980	0.243	0.0000	0.0000	400
27/08/2007	TRT1	2008/02/07			Index Future	261.1700	261.8030	0.242	0.0000	0.0000	0
Grand Total:											35,907