



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/09/2007

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
13/09/2007	\$ / R 2007/09/17			Currency Future	7.1531	7.1324	(0.289)	7.1700	7.1600	1,783
13/09/2007	\$ / R 2007/12/14			Currency Future	7.2449	7.2229	(0.304)	7.2100	7.2100	23,660
13/09/2007	\$ / R 2008/03/17			Currency Future	7.3486	7.3248	(0.324)	0.0000	0.0000	7,600
13/09/2007	ALBI 2007/11/01			Index Future	253.2490	254.0020	0.297	0.0000	0.0000	0
13/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	15,208.0000	18,574.0000	22.133	0	0	0
13/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	22,718.0000	18,554.0000	(18.329)	0	0	0
13/09/2007	ALBI 2008/02/07			Index Future	260.3100	261.0930	0.301	0.0000	0.0000	8
13/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	73,458.0000	79,628.0000	8.399	0	0	0
13/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,358.0000	8,698.0000	(16.026)	0	0	0
13/09/2007	CRD1 2007/11/01			Index Future	108.9740	109.1570	0.168	0.0000	0.0000	8
13/09/2007	CRD1 2008/02/07			Index Future	111.9290	112.1160	0.167	0.0000	0.0000	0
13/09/2007	GOVI 2007/11/01			jGovi	254.1490	254.3980	0.098	0.0000	0.0000	60
13/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	20.0000	23.0000	15.000	0	0	0
13/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	108,530.0000	106,043.0000	(2.292)	0	0	0
13/09/2007	GOVI 2008/02/07			jGovi	261.0395	261.2940	0.097	0.0000	0.0000	12
13/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	50,453.0000	48,552.0000	(3.768)	0	0	0
13/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	10,848.0000	11,492.0000	5.937	0	0	0

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13/09/2007	GOVI	2008/05/02			jGovi	268.6230	267.8830	(0.275)	0.0000	0.0000	0
13/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	23,269.0000	25,680.0000	10.361	0	0	0
13/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	69,499.0000	64,510.0000	(7.179)	0	0	0
13/09/2007	ILBI	2007/11/01			Index Future	280.8400	280.9270	0.031	0.0000	0.0000	0
13/09/2007	ILBI	2008/02/07			Index Future	288.6710	288.7700	0.034	0.0000	0.0000	0
13/09/2007	J153	2010/08/31			jSwap	10.1480	10.1290	(0.187)	0.0000	0.0000	0
13/09/2007	J157	2015/09/15			jSwap	9.6410	9.5980	(0.446)	0.0000	0.0000	0
13/09/2007	J186	2026/12/21			jSwap	8.6710	8.6080	(0.727)	0.0000	0.0000	0
13/09/2007	J201	2014/12/22			jSwap	9.7240	9.6840	(0.411)	0.0000	0.0000	0
13/09/2007	J203	2017/09/15			jSwap	9.4900	9.4460	(0.464)	0.0000	0.0000	0
13/09/2007	J204	2018/12/21			jSwap	9.3800	9.3300	(0.533)	0.0000	0.0000	0
13/09/2007	J207	2020/01/15			jSwap	9.2740	9.2160	(0.625)	0.0000	0.0000	0
13/09/2007	JBAR	2005/12/21			jBar	10.1670	10.1670	-	0.0000	0.0000	0
13/09/2007	JFRA	2007/11/01			jFra	10.3820	10.3750	(0.067)	0.0000	0.0000	0
13/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,528.0000	7,510.0000	(0.239)	0	0	0
13/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/09/2007	JFRA	2008/02/07			jFra	10.4810	10.4540	(0.258)	0.0000	0.0000	0
13/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,626.0000	16,532.0000	(0.565)	0	0	0
13/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,347.0000	9,343.0000	(0.043)	0	0	0
13/09/2007	JFRA	2008/05/02			jFra	10.4740	10.4520	(0.210)	0.0000	0.0000	0
13/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,647.0000	15,639.0000	(0.051)	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
13/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,220.0000	16,159.0000	(0.376)	0	0	0
13/09/2007	JFRA	2008/08/07			jFra	10.3320	10.3130	(0.184)	0.0000	0.0000	0
13/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,864.0000	18,858.0000	(0.032)	0	0	0
13/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,063.0000	19,011.0000	(0.273)	0	0	0
13/09/2007	JFRA	2008/11/06			jFra	10.1280	10.1320	0.039	0.0000	0.0000	0
13/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,572.0000	21,542.0000	(0.139)	0	0	0
13/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,275.0000	21,255.0000	(0.094)	0	0	0
13/09/2007	JN02	2007/11/01			jNote	10.1890	10.1720	(0.167)	0.0000	0.0000	0
13/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,468.0000	22,166.0000	(1.344)	0	0	0
13/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,098.0000	1,098.0000	-	0	0	0
13/09/2007	JN02	2008/02/07			jNote	10.0930	10.0740	(0.188)	0.0000	0.0000	0
13/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,161.0000	5,218.0000	1.104	0	0	0
13/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,653.0000	24,375.0000	(1.128)	0	0	0
13/09/2007	JN02	2008/05/02			jNote	9.9800	9.9620	(0.180)	0.0000	0.0000	0
13/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,544.0000	16,349.0000	(1.179)	0	0	0
13/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,324.0000	15,449.0000	0.816	0	0	0
13/09/2007	JN05	2007/11/01			jNote	9.7760	9.7410	(0.358)	0.0000	0.0000	0
13/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	30,656.0000	29,358.0000	(4.234)	0	0	0
13/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	365.0000	416.0000	13.973	0	0	0
13/09/2007	JN05	2008/02/07			jNote	9.7050	9.6690	(0.371)	0.0000	0.0000	0
13/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,850.0000	29,709.0000	(3.699)	0	0	0
13/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,282.0000	3,531.0000	7.587	0	0	0
13/09/2007	JN05	2008/05/02			jNote	9.6360	9.5990	(0.384)	0.0000	0.0000	0
13/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,523.0000	18,691.0000	(4.262)	0	0	0
13/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,705.0000	13,317.0000	4.817	0	0	0
13/09/2007	JN10	2007/11/01			jNote	9.3530	9.3050	(0.513)	0.0000	0.0000	0
13/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	23,490.0000	20,803.0000	(11.439)	0	0	0

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13/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	962.0000	1,308.0000	35.967	0	0	0
13/09/2007	JN10	2008/02/07			jNote	9.2860	9.2350	(0.549)	0.0000	0.0000	0
13/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,500.0000	6,447.0000	17.218	0	0	0
13/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	23,782.0000	21,494.0000	(9.621)	0	0	0
13/09/2007	JN10	2008/05/02			jNote	9.2170	9.1650	(0.564)	0.0000	0.0000	0
13/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,318.0000	10,521.0000	12.910	0	0	0
13/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	24,645.0000	22,533.0000	(8.570)	0	0	0
13/09/2007	JROD	2007/09/28			jRod	9.4180	9.4160	(0.021)	0.0000	0.0000	0
13/09/2007	JROD	2007/10/31			jRod	9.7360	9.7300	(0.062)	0.0000	0.0000	0
13/09/2007	JROD	2007/11/30			jRod	10.0570	10.0480	(0.089)	0.0000	0.0000	0
13/09/2007	JROD	2007/12/31			jRod	9.8710	9.8660	(0.051)	0.0000	0.0000	0
13/09/2007	JROD	2008/01/31			jRod	10.1220	10.1170	(0.049)	0.0000	0.0000	0
13/09/2007	JROD	2008/02/29			jRod	10.3360	10.3300	(0.058)	0.0000	0.0000	0
13/09/2007	JROD	2008/03/31			jRod	10.1290	10.1250	(0.039)	0.0000	0.0000	0
13/09/2007	OTH1	2007/11/01			Index Future	248.2360	248.5540	0.128	0.0000	0.0000	12
13/09/2007	OTH1	2008/02/07			Index Future	254.9650	255.2920	0.128	0.0000	0.0000	0
13/09/2007	R153	2007/11/01			Bond Future	9.3040	9.2840	(0.215)	0.0000	0.0000	124
13/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,556.0000	27,045.0000	(1.854)	0	0	0
13/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	52.0000	54.0000	3.846	0	0	0
13/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,864.0000	40,350.0000	(1.258)	0	0	0
13/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,168.0000	33,655.0000	(1.501)	0	0	0
13/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0

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13/09/2007	R153	2008/02/07			Bond Future	9.1890	9.1690	(0.218)	9.1600	9.1600	548
13/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,678.0000	1,734.0000	3.337	0	0	0
13/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	23,985.0000	23,571.0000	(1.726)	0	0	0
13/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,942.0000	34,491.0000	(1.291)	0	0	0
13/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	959.0000	992.0000	3.441	0	0	0
13/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	516.0000	535.0000	3.682	0	0	0
13/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,303.0000	28,868.0000	(1.484)	0	0	0
13/09/2007	R153	2008/05/02			Bond Future	9.1040	9.0840	(0.220)	0.0000	0.0000	0
13/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,274.0000	8,456.0000	2.200	0	0	0
13/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,515.0000	10,267.0000	(2.359)	0	0	0
13/09/2007	R157	2007/11/01			Bond Future	8.6510	8.6310	(0.231)	0.0000	0.0000	266
13/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	8,451.0000	7,816.0000	(7.514)	0	0	50
13/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	34.0000	36.0000	5.882	0	0	0
13/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	7,165.0000	7,552.0000	5.401	0	0	50
13/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	29,606.0000	28,453.0000	(3.894)	0	0	0
13/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	2,773.0000	2,941.0000	6.058	0	0	35
13/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	17,181.0000	16,248.0000	(5.430)	0	0	0
13/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	61,548.0000	60,239.0000	(2.127)	0	0	0
13/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	14,961.0000	15,648.0000	4.592	0	0	0
13/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	195.0000	207.0000	6.154	0	0	0
13/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,103.0000	77,784.0000	(1.667)	0	0	0
13/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,103.0000	77,784.0000	(1.667)	0	0	0
13/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
13/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	97,101.0000	95,781.0000	(1.359)	0	0	0
13/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	34.0000	36.0000	5.882	0	0	0
13/09/2007	R157	2008/02/07			Bond Future	8.5670	8.5470	(0.233)	0.0000	0.0000	358
13/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,081.0000	56,950.0000	(1.947)	0	0	0
13/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	73,356.0000	72,155.0000	(1.637)	0	0	0
13/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	3,935.0000	4,093.0000	4.015	0	0	0
13/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,034.0000	2,122.0000	4.326	0	0	0
13/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	89,760.0000	88,514.0000	(1.388)	0	0	0
13/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	967.0000	1,012.0000	4.654	0	0	0

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13/09/2007	R157	2008/05/02			Bond Future	8.5050	8.4850	(0.235)	0.0000	0.0000	0
13/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	14,895.0000	14,375.0000	(3.491)	0	0	0
13/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	30,225.0000	30,968.0000	2.458	0	0	0
13/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	21,680.0000	22,278.0000	2.758	0	0	0
13/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,995.0000	21,331.0000	(3.019)	0	0	0
13/09/2007	R186	2007/11/01			Bond Future	8.3170	8.2970	(0.240)	0.0000	0.0000	0
13/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
13/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	126,349.0000	124,158.0000	(1.734)	0	0	0
13/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	111.0000	117.0000	5.405	0	0	0
13/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	585.0000	620.0000	5.983	0	0	0
13/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	158,681.0000	156,484.0000	(1.385)	0	0	0
13/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	95,526.0000	93,364.0000	(2.263)	0	0	0
13/09/2007	R186	2008/02/07			Bond Future	8.2540	8.2340	(0.242)	0.0000	0.0000	0
13/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	121,725.0000	119,681.0000	(1.679)	0	0	0
13/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	3,370.0000	3,527.0000	4.659	0	0	0
13/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	6,790.0000	7,082.0000	4.300	0	0	0
13/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	94,110.0000	92,201.0000	(2.028)	0	0	0
13/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	12,453.0000	12,940.0000	3.911	0	0	0
13/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	69,803.0000	68,090.0000	(2.454)	0	0	0
13/09/2007	R186	2008/05/02			Bond Future	8.2080	8.1880	(0.244)	0.0000	0.0000	0
13/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	51,815.0000	50,471.0000	(2.594)	0	0	0
13/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	28,636.0000	29,492.0000	2.989	0	0	0
13/09/2007	R196	2007/11/01			Bond Future	9.5170	9.4410	(0.799)	0.0000	0.0000	0
13/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,530.0000	11,624.0000	(7.231)	0	0	0
13/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	46.0000	65.0000	41.304	0	0	0
13/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,597.0000	14,677.0000	(5.899)	0	0	0
13/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	10.0000	15.0000	50.000	0	0	0
13/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,557.0000	8,689.0000	(9.082)	0	0	0
13/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	162.0000	219.0000	35.185	0	0	0
13/09/2007	R196	2008/02/07			Bond Future	9.2950	9.2500	(0.484)	0.0000	0.0000	0

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13/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,130.0000	2,258.0000	6.009	0	0	0
13/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,491.0000	7,177.0000	(4.192)	0	0	0
13/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,290.0000	10,917.0000	(3.304)	0	0	0
13/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,300.0000	8,954.0000	(3.720)	0	0	0
13/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,466.0000	1,561.0000	6.480	0	0	0
13/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	973.0000	1,041.0000	6.989	0	0	0
13/09/2007	R196	2008/05/02			Bond Future	9.1190	9.1120	(0.077)	0.0000	0.0000	0
13/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,271.0000	4,234.0000	(0.866)	0	0	0
13/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,349.0000	3,366.0000	0.508	0	0	0
13/09/2007	R201	2007/11/01			Bond Future	8.6740	8.6540	(0.231)	0.0000	0.0000	91
13/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
13/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	78,374.0000	77,324.0000	(1.340)	0	0	0
13/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	195.0000	206.0000	5.641	0	0	0
13/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	50,196.0000	49,157.0000	(2.070)	0	0	0
13/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	64,105.0000	63,057.0000	(1.635)	0	0	0
13/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	39.0000	41.0000	5.128	0	0	0
13/09/2007	R201	2008/02/07			Bond Future	8.5800	8.5600	(0.233)	0.0000	0.0000	0
13/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	59,056.0000	58,099.0000	(1.620)	0	0	0
13/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	797.0000	833.0000	4.517	0	0	0
13/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,652.0000	1,722.0000	4.237	0	0	0
13/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	72,070.0000	71,078.0000	(1.376)	0	0	0
13/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,160.0000	3,286.0000	3.987	0	0	0
13/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,919.0000	46,017.0000	(1.922)	0	0	0
13/09/2007	R201	2008/05/02			Bond Future	8.5100	8.4900	(0.235)	0.0000	0.0000	0
13/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	17,180.0000	17,653.0000	2.753	0	0	0
13/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,682.0000	17,151.0000	(3.003)	0	0	0
13/09/2007	R203	2007/11/01			Bond Future	8.5500	8.5300	(0.234)	0.0000	0.0000	0
13/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	71,407.0000	70,112.0000	(1.814)	0	0	0
13/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	67.0000	70.0000	4.478	0	0	0
13/09/2007	R203	2008/02/07			Bond Future	8.4720	8.4520	(0.236)	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
13/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	2,476.0000	2,584.0000	4.362	0	0	0
13/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	67,503.0000	66,326.0000	(1.744)	0	0	0
13/09/2007	R203	2008/05/02			Bond Future	8.4120	8.3920	(0.238)	0.0000	0.0000	0
13/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	27,159.0000	26,401.0000	(2.791)	0	0	0
13/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	16,806.0000	17,319.0000	3.052	0	0	0
13/09/2007	R204	2007/11/01			Bond Future	8.5220	8.5020	(0.235)	0.0000	0.0000	0
13/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	74,991.0000	73,627.0000	(1.819)	0	0	0
13/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	656.0000	677.0000	3.201	0	0	0
13/09/2007	R204	2008/02/07			Bond Future	8.4470	8.4270	(0.237)	8.4800	8.4800	38
13/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	6,474.0000	6,662.0000	2.904	0	0	0
13/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	74,544.0000	73,356.0000	(1.594)	0	0	0
13/09/2007	R204	2008/05/02			Bond Future	8.3910	8.3710	(0.238)	0.0000	0.0000	0
13/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	18,648.0000	19,213.0000	3.030	0	0	0
13/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	28,323.0000	27,523.0000	(2.825)	0	0	0
13/09/2007	R206	2007/11/01			Bond Future	8.6690	8.6490	(0.231)	0.0000	0.0000	0
13/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	132.0000	140.0000	6.061	0	0	0
13/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	43,146.0000	42,242.0000	(2.095)	0	0	0
13/09/2007	R206	2008/02/07			Bond Future	8.5640	8.5440	(0.234)	0.0000	0.0000	0
13/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	39,508.0000	38,727.0000	(1.977)	0	0	0
13/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,560.0000	2,666.0000	4.141	0	0	0
13/09/2007	R206	2008/05/02			Bond Future	8.4900	8.4700	(0.236)	0.0000	0.0000	0
13/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	21,084.0000	20,537.0000	(2.594)	0	0	0
13/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	10,645.0000	10,963.0000	2.987	0	0	0
13/09/2007	R207	2007/11/01			Bond Future	8.4530	8.4330	(0.237)	0.0000	0.0000	0
13/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	70,821.0000	69,415.0000	(1.985)	0	0	0
13/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	105.0000	112.0000	6.667	0	0	0
13/09/2007	R207	2008/02/07			Bond Future	8.3810	8.3610	(0.239)	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
13/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	67,414.0000	66,134.0000	(1.899)	0	0	0
13/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	2,637.0000	2,764.0000	4.816	0	0	0
13/09/2007	R207	2008/05/02			Bond Future	8.3300	8.3100	(0.240)	0.0000	0.0000	0
13/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	20,985.0000	21,605.0000	2.954	0	0	0
13/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	26,597.0000	25,818.0000	(2.929)	0	0	0
13/09/2007	R209	2007/11/01			Bond Future	7.9290	7.9090	(0.252)	0.0000	0.0000	0
13/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	96,646.0000	94,753.0000	(1.959)	0	0	0
13/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	109.0000	117.0000	7.339	0	0	0
13/09/2007	R209	2008/02/07			Bond Future	7.8720	7.8520	(0.254)	0.0000	0.0000	659
13/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,332.0000	3,498.0000	4.982	0	0	0
13/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	94,236.0000	92,484.0000	(1.859)	0	0	0
13/09/2007	R209	2008/05/02			Bond Future	7.8290	7.8090	(0.255)	0.0000	0.0000	0
13/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	38,118.0000	37,059.0000	(2.778)	0	0	0
13/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	30,448.0000	31,320.0000	2.864	0	0	0
13/09/2007	TRT1	2007/11/01			Index Future	251.0680	251.3180	0.100	0.0000	0.0000	400
13/09/2007	TRT1	2008/02/07			Index Future	257.8750	258.1300	0.099	0.0000	0.0000	0
Grand Total:											35,762