



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/09/2007

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
17/09/2007	\$ / R 2007/09/17			Currency Future	7.1636	7.1986	0.489	7.1800	7.1700	0
17/09/2007	\$ / R 2007/12/14			Currency Future	7.2548	7.2825	0.382	7.2800	7.2800	23,680
17/09/2007	\$ / R 2008/03/17			Currency Future	7.3563	7.3841	0.378	0.0000	0.0000	7,600
17/09/2007	ALBI 2007/11/01			Index Future	254.6570	254.7050	0.019	0.0000	0.0000	0
17/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	21,868.0000	21,561.0000	(1.404)	0	0	0
17/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,298.0000	14,511.0000	(5.144)	0	0	0
17/09/2007	ALBI 2008/02/07			Index Future	261.7240	261.7680	0.017	0.0000	0.0000	8
17/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	84,742.0000	84,896.0000	0.182	0	0	0
17/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,502.0000	7,216.0000	(3.812)	0	0	0
17/09/2007	CRD1 2007/11/01			Index Future	109.5510	109.5830	0.029	0.0000	0.0000	8
17/09/2007	CRD1 2008/02/07			Index Future	112.5200	112.5520	0.028	0.0000	0.0000	0
17/09/2007	GOVI 2007/11/01			jGovi	255.5815	255.7900	0.082	0.0000	0.0000	60
17/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	60.0000	54.0000	(10.000)	0	0	0
17/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	94,245.0000	92,154.0000	(2.219)	0	0	0
17/09/2007	GOVI 2008/02/07			jGovi	262.5080	262.7210	0.081	0.0000	0.0000	12
17/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	40,232.0000	38,621.0000	(4.004)	0	0	0
17/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	15,312.0000	15,831.0000	3.389	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
17/09/2007	GOVI	2008/05/02			jGovi	269.1285	269.3480	0.082	0.0000	0.0000	0
17/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	72,793.0000	74,079.0000	1.767	0	0	0
17/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	21,508.0000	20,599.0000	(4.226)	0	0	0
17/09/2007	ILBI	2007/11/01			Index Future	280.8850	280.8050	(0.028)	0.0000	0.0000	0
17/09/2007	ILBI	2008/02/07			Index Future	288.6790	288.5920	(0.030)	0.0000	0.0000	0
17/09/2007	J153	2010/08/31			jSwap	10.0310	10.0140	(0.169)	0.0000	0.0000	0
17/09/2007	J157	2015/09/15			jSwap	9.5060	9.4820	(0.252)	0.0000	0.0000	0
17/09/2007	J186	2026/12/21			jSwap	8.5220	8.4910	(0.364)	0.0000	0.0000	0
17/09/2007	J201	2014/12/22			jSwap	9.5830	9.5600	(0.240)	0.0000	0.0000	0
17/09/2007	J203	2017/09/15			jSwap	9.3450	9.3110	(0.364)	0.0000	0.0000	0
17/09/2007	J204	2018/12/21			jSwap	9.2290	9.1980	(0.336)	0.0000	0.0000	0
17/09/2007	J207	2020/01/15			jSwap	9.1220	9.0780	(0.482)	0.0000	0.0000	0
17/09/2007	JBAR	2005/12/21			jBar	0.0000	10.1790	100.000	0.0000	0.0000	0
17/09/2007	JFRA	2007/11/01			jFra	10.3360	10.3220	(0.135)	0.0000	0.0000	0
17/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,409.0000	7,373.0000	(0.486)	0	0	0
17/09/2007	JFRA	2008/02/07			jFra	10.3670	10.3590	(0.077)	0.0000	0.0000	0
17/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,378.0000	9,271.0000	(1.141)	0	0	0
17/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,383.0000	16,228.0000	(0.946)	0	0	0
17/09/2007	JFRA	2008/05/02			jFra	10.3700	10.3620	(0.077)	0.0000	0.0000	0
17/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,714.0000	15,618.0000	(0.611)	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
17/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,018.0000	15,906.0000	(0.699)	0	0	0
17/09/2007	JFRA	2008/08/07			jFra	10.2160	10.2120	(0.039)	0.0000	0.0000	0
17/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,950.0000	18,868.0000	(0.433)	0	0	0
17/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,867.0000	18,775.0000	(0.488)	0	0	0
17/09/2007	JFRA	2008/11/06			jFra	10.0530	10.0520	(0.010)	0.0000	0.0000	0
17/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,136.0000	21,058.0000	(0.369)	0	0	0
17/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,615.0000	21,539.0000	(0.352)	0	0	0
17/09/2007	JN02	2007/11/01			jNote	10.0830	10.0730	(0.099)	0.0000	0.0000	0
17/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,268.0000	1,169.0000	(7.808)	0	0	0
17/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,753.0000	20,474.0000	(1.344)	0	0	0
17/09/2007	JN02	2008/02/07			jNote	9.9720	9.9590	(0.130)	0.0000	0.0000	0
17/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,052.0000	22,778.0000	(1.189)	0	0	0
17/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,697.0000	5,655.0000	(0.737)	0	0	0
17/09/2007	JN02	2008/05/02			jNote	9.8540	9.8390	(0.152)	0.0000	0.0000	0
17/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,406.0000	16,441.0000	0.213	0	0	0
17/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,357.0000	15,125.0000	(1.511)	0	0	0
17/09/2007	JN05	2007/11/01			jNote	9.6370	9.6130	(0.249)	0.0000	0.0000	0
17/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	667.0000	658.0000	(1.349)	0	0	0
17/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	25,607.0000	24,668.0000	(3.667)	0	0	0
17/09/2007	JN05	2008/02/07			jNote	9.5630	9.5380	(0.261)	0.0000	0.0000	0
17/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	26,507.0000	25,676.0000	(3.135)	0	0	0
17/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,420.0000	4,561.0000	3.190	0	0	0
17/09/2007	JN05	2008/05/02			jNote	9.4940	9.4680	(0.274)	0.0000	0.0000	0
17/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	16,493.0000	15,881.0000	(3.711)	0	0	0
17/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,238.0000	15,645.0000	2.671	0	0	0
17/09/2007	JN10	2007/11/01			jNote	9.1980	9.1780	(0.217)	0.0000	0.0000	0
17/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	15,261.0000	14,124.0000	(7.450)	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
17/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,550.0000	2,689.0000	5.451	0	0	0
17/09/2007	JN10	2008/02/07			jNote	9.1270	9.1040	(0.252)	0.0000	0.0000	0
17/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	17,068.0000	16,075.0000	(5.818)	0	0	0
17/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,900.0000	9,382.0000	5.416	0	0	0
17/09/2007	JN10	2008/05/02			jNote	9.0570	9.0310	(0.287)	0.0000	0.0000	0
17/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,416.0000	14,093.0000	5.046	0	0	0
17/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	18,497.0000	17,499.0000	(5.395)	0	0	0
17/09/2007	JROD	2007/09/28			jRod	9.4120	9.4090	(0.032)	0.0000	0.0000	0
17/09/2007	JROD	2007/10/31			jRod	9.7210	9.7100	(0.113)	0.0000	0.0000	0
17/09/2007	JROD	2007/11/30			jRod	10.0330	10.0210	(0.120)	0.0000	0.0000	0
17/09/2007	JROD	2007/12/31			jRod	9.8540	9.8480	(0.061)	0.0000	0.0000	0
17/09/2007	JROD	2008/01/31			jRod	10.1010	10.0940	(0.069)	0.0000	0.0000	0
17/09/2007	JROD	2008/02/29			jRod	10.3100	10.3000	(0.097)	0.0000	0.0000	0
17/09/2007	JROD	2008/03/31			jRod	10.1090	10.0990	(0.099)	0.0000	0.0000	0
17/09/2007	OTH1	2007/11/01			Index Future	250.1130	250.2760	0.065	0.0000	0.0000	12
17/09/2007	OTH1	2008/02/07			Index Future	256.8910	257.0580	0.065	0.0000	0.0000	0
17/09/2007	R153	2007/11/01			Bond Future	9.2040	9.1940	(0.109)	0.0000	0.0000	124
17/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	25,014.0000	24,745.0000	(1.075)	0	0	0
17/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	82.0000	70.0000	(14.634)	0	0	0
17/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	31,602.0000	31,341.0000	(0.826)	0	0	0
17/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
17/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
17/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,293.0000	38,035.0000	(0.674)	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
17/09/2007	R153	2008/02/07			Bond Future	9.0890	9.0790	(0.110)	0.0000	0.0000	622
17/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,030.0000	2,015.0000	(0.739)	0	0	0
17/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	21,988.0000	21,738.0000	(1.137)	0	0	0
17/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	646.0000	634.0000	(1.858)	0	0	0
17/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,180.0000	1,164.0000	(1.356)	0	0	0
17/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	32,724.0000	32,476.0000	(0.758)	0	0	0
17/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,177.0000	26,926.0000	(0.924)	0	0	0
17/09/2007	R153	2008/05/02			Bond Future	9.0040	8.9940	(0.111)	0.0000	0.0000	0
17/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,364.0000	9,196.0000	(1.794)	0	0	0
17/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,278.0000	9,326.0000	0.517	0	0	0
17/09/2007	R157	2007/11/01			Bond Future	8.5310	8.5210	(0.117)	0.0000	0.0000	266
17/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	68.0000	55.0000	(19.118)	0	0	0
17/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	71,185.0000	70,507.0000	(0.952)	0	0	0
17/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	10,285.0000	10,246.0000	(0.379)	0	0	75
17/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	12,350.0000	11,646.0000	(5.700)	0	0	0
17/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	53,763.0000	53,054.0000	(1.319)	0	0	0
17/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	68.0000	55.0000	(19.118)	0	0	0
17/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	23,210.0000	22,426.0000	(3.378)	0	0	0
17/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	89,154.0000	88,486.0000	(0.749)	0	0	0
17/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	71,185.0000	70,507.0000	(0.952)	0	0	0
17/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	362.0000	319.0000	(11.878)	0	0	0
17/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	19,899.0000	20,061.0000	0.814	0	0	0
17/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
17/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	4,329.0000	4,211.0000	(2.726)	0	0	35
17/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	5,436.0000	4,933.0000	(9.253)	0	0	50
17/09/2007	R157	2008/02/07			Bond Future	8.4470	8.4370	(0.118)	0.0000	0.0000	358
17/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,351.0000	1,327.0000	(1.776)	0	0	0
17/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	82,376.0000	81,703.0000	(0.817)	0	0	0
17/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,168.0000	5,150.0000	(0.348)	0	0	0
17/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	66,310.0000	65,633.0000	(1.021)	0	0	0
17/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	51,548.0000	50,879.0000	(1.298)	0	0	0
17/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,754.0000	2,728.0000	(0.944)	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
17/09/2007	R157	2008/05/02			Bond Future	8.3850	8.3750	(0.119)	0.0000	0.0000	0
17/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	25,642.0000	25,860.0000	0.850	0	0	0
17/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	18,359.0000	17,941.0000	(2.277)	0	0	0
17/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	12,112.0000	11,776.0000	(2.774)	0	0	0
17/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	35,041.0000	35,341.0000	0.856	0	0	0
17/09/2007	R186	2007/11/01			Bond Future	8.1970	8.1970	-	0.0000	0.0000	0
17/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	145,421.0000	145,412.0000	(0.006)	0	0	0
17/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	32.0000	22.0000	(31.250)	0	0	0
17/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	82,707.0000	82,551.0000	(0.189)	0	0	0
17/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	215.0000	168.0000	(21.860)	0	0	0
17/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	113,176.0000	113,129.0000	(0.042)	0	0	0
17/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,042.0000	886.0000	(14.971)	0	0	0
17/09/2007	R186	2008/02/07			Bond Future	8.1340	8.1340	-	0.0000	0.0000	0
17/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,648.0000	4,481.0000	(3.593)	0	0	0
17/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	109,708.0000	109,540.0000	(0.153)	0	0	0
17/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	9,047.0000	8,808.0000	(2.642)	0	0	0
17/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	83,072.0000	82,832.0000	(0.289)	0	0	0
17/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	60,108.0000	59,806.0000	(0.502)	0	0	0
17/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	16,053.0000	15,751.0000	(1.881)	0	0	0
17/09/2007	R186	2008/05/02			Bond Future	8.0880	8.0880	-	0.0000	0.0000	0
17/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	44,317.0000	44,064.0000	(0.571)	0	0	0
17/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	34,430.0000	34,176.0000	(0.738)	0	0	0
17/09/2007	R196	2007/11/01			Bond Future	9.4050	9.3690	(0.383)	0.0000	0.0000	0
17/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
17/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,278.0000	7,848.0000	(5.194)	0	0	0
17/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	247.0000	256.0000	3.644	0	0	0
17/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,240.0000	13,800.0000	(3.090)	0	0	0
17/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,194.0000	10,755.0000	(3.922)	0	0	0
17/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	74.0000	74.0000	-	0	0	0
17/09/2007	R196	2008/02/07			Bond Future	9.1600	9.1560	(0.044)	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
17/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,192.0000	10,130.0000	(0.608)	0	0	0
17/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,544.0000	2,517.0000	(1.061)	0	0	0
17/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,779.0000	1,753.0000	(1.461)	0	0	0
17/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,289.0000	8,224.0000	(0.784)	0	0	0
17/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,581.0000	6,515.0000	(1.003)	0	0	0
17/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,199.0000	1,176.0000	(1.918)	0	0	0
17/09/2007	R196	2008/05/02			Bond Future	8.9720	9.0020	0.334	0.0000	0.0000	0
17/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,887.0000	3,745.0000	(3.653)	0	0	0
17/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,670.0000	3,761.0000	2.480	0	0	0
17/09/2007	R201	2007/11/01			Bond Future	8.5640	8.5540	(0.117)	0.0000	0.0000	91
17/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
17/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	72,587.0000	72,055.0000	(0.733)	0	0	0
17/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	69.0000	56.0000	(18.841)	0	0	0
17/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	58,342.0000	57,801.0000	(0.927)	0	0	0
17/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	44,534.0000	43,967.0000	(1.273)	0	0	0
17/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	326.0000	288.0000	(11.656)	0	0	0
17/09/2007	R201	2008/02/07			Bond Future	8.4700	8.4600	(0.118)	0.0000	0.0000	0
17/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	66,682.0000	66,146.0000	(0.804)	0	0	0
17/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,169.0000	2,147.0000	(1.014)	0	0	0
17/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,075.0000	1,056.0000	(1.767)	0	0	0
17/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	53,908.0000	53,368.0000	(1.002)	0	0	0
17/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	42,134.0000	41,600.0000	(1.267)	0	0	0
17/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,042.0000	4,025.0000	(0.421)	0	0	0
17/09/2007	R201	2008/05/02			Bond Future	8.4000	8.3900	(0.119)	0.0000	0.0000	0
17/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	20,038.0000	20,207.0000	0.843	0	0	0
17/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,996.0000	14,659.0000	(2.247)	0	0	0
17/09/2007	R203	2007/11/01			Bond Future	8.4300	8.4200	(0.119)	0.0000	0.0000	0
17/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	63,644.0000	62,968.0000	(1.062)	0	0	0
17/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	131.0000	110.0000	(16.031)	0	0	0
17/09/2007	R203	2008/02/07			Bond Future	8.3520	8.3420	(0.120)	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
17/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,342.0000	3,318.0000	(0.718)	0	0	0
17/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	60,629.0000	59,957.0000	(1.108)	0	0	0
17/09/2007	R203	2008/05/02			Bond Future	8.2920	8.2820	(0.121)	0.0000	0.0000	0
17/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,954.0000	22,488.0000	(2.030)	0	0	0
17/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,256.0000	20,432.0000	0.869	0	0	0
17/09/2007	R204	2007/11/01			Bond Future	8.4020	8.3920	(0.119)	0.0000	0.0000	0
17/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	66,961.0000	66,156.0000	(1.202)	0	0	0
17/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	980.0000	875.0000	(10.714)	0	0	0
17/09/2007	R204	2008/02/07			Bond Future	8.3270	8.3170	(0.120)	0.0000	0.0000	38
17/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,957.0000	7,897.0000	(0.754)	0	0	0
17/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,734.0000	66,980.0000	(1.113)	0	0	0
17/09/2007	R204	2008/05/02			Bond Future	8.2710	8.2610	(0.121)	0.0000	0.0000	0
17/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	22,442.0000	22,639.0000	0.878	0	0	0
17/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	23,891.0000	23,398.0000	(2.064)	0	0	0
17/09/2007	R206	2007/11/01			Bond Future	8.5590	8.5490	(0.117)	0.0000	0.0000	0
17/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	229.0000	201.0000	(12.227)	0	0	0
17/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	38,217.0000	37,731.0000	(1.272)	0	0	0
17/09/2007	R206	2008/02/07			Bond Future	8.4540	8.4440	(0.118)	0.0000	0.0000	0
17/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,307.0000	3,295.0000	(0.363)	0	0	0
17/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	35,362.0000	34,904.0000	(1.295)	0	0	0
17/09/2007	R206	2008/05/02			Bond Future	8.3800	8.3700	(0.119)	0.0000	0.0000	0
17/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,604.0000	12,701.0000	0.770	0	0	0
17/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	18,275.0000	17,938.0000	(1.844)	0	0	0
17/09/2007	R207	2007/11/01			Bond Future	8.3330	8.3230	(0.120)	0.0000	0.0000	0
17/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	209.0000	180.0000	(13.876)	0	0	0
17/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	62,403.0000	61,659.0000	(1.192)	0	0	0
17/09/2007	R207	2008/02/07			Bond Future	8.2610	8.2510	(0.121)	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
17/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,646.0000	3,630.0000	(0.439)	0	0	0
17/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,941.0000	59,214.0000	(1.213)	0	0	0
17/09/2007	R207	2008/05/02			Bond Future	8.2100	8.2000	(0.122)	0.0000	0.0000	0
17/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,127.0000	25,350.0000	0.887	0	0	0
17/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	22,304.0000	21,820.0000	(2.170)	0	0	0
17/09/2007	R209	2007/11/01			Bond Future	7.8090	7.8090	-	0.0000	0.0000	0
17/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	85,250.0000	85,203.0000	(0.055)	0	0	0
17/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	228.0000	181.0000	(20.614)	0	0	0
17/09/2007	R209	2008/02/07			Bond Future	7.7520	7.7520	-	0.0000	0.0000	659
17/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,666.0000	4,512.0000	(3.300)	0	0	0
17/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	83,950.0000	83,795.0000	(0.185)	0	0	0
17/09/2007	R209	2008/05/02			Bond Future	7.7090	7.7090	-	0.0000	0.0000	0
17/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	32,263.0000	32,040.0000	(0.691)	0	0	0
17/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	36,290.0000	36,067.0000	(0.614)	0	0	0
17/09/2007	TRT1	2007/11/01			Index Future	252.4970	252.7010	0.081	0.0000	0.0000	400
17/09/2007	TRT1	2008/02/07			Index Future	259.3400	259.5480	0.080	0.0000	0.0000	0
Grand Total:											34,098