



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/09/2007

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
21/09/2007	\$ / R 2007/12/14			Currency Future	7.1252	7.1791	0.756	7.1500	7.0800	23,865
21/09/2007	\$ / R 2008/03/17			Currency Future	7.2294	7.2814	0.719	0.0000	0.0000	7,600
21/09/2007	\$ / R 2008/06/13			Currency Future	7.3389	7.3899	0.695	0.0000	0.0000	0
21/09/2007	ALBI 2007/11/01			Index Future	255.9320	256.1270	0.076	0.0000	0.0000	0
21/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	9,285.0000	8,485.0000	(8.616)	0	0	0
21/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	28,605.0000	29,755.0000	4.020	0	0	0
21/09/2007	ALBI 2008/02/07			Index Future	263.0080	263.2680	0.099	0.0000	0.0000	8
21/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	95,301.0000	97,521.0000	2.329	0	0	0
21/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	5,221.0000	4,841.0000	(7.278)	0	0	0
21/09/2007	CRD1 2007/11/01			Index Future	111.0900	111.1450	0.050	0.0000	0.0000	8
21/09/2007	CRD1 2008/02/07			Index Future	114.1610	114.2440	0.073	0.0000	0.0000	0
21/09/2007	GOVI 2007/11/01			jGovi	256.8690	257.0260	0.061	0.0000	0.0000	60
21/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	81,415.0000	79,850.0000	(1.922)	0	0	0
21/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	105.0000	110.0000	4.762	0	0	0
21/09/2007	GOVI 2008/02/07			jGovi	263.7920	263.9530	0.061	0.0000	0.0000	12
21/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	19,827.0000	20,436.0000	3.072	0	0	0
21/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	31,907.0000	30,906.0000	(3.137)	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
21/09/2007	GOVI	2008/05/02			jGovi	270.4470	270.6130	0.061	0.0000	0.0000	0
21/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	81,745.0000	82,897.0000	1.409	0	0	0
21/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	17,275.0000	16,767.0000	(2.941)	0	0	0
21/09/2007	ILBI	2007/11/01			Index Future	281.4840	281.5120	0.010	0.0000	0.0000	0
21/09/2007	ILBI	2008/02/07			Index Future	289.2660	289.3610	0.033	0.0000	0.0000	0
21/09/2007	J153	2010/08/31			jSwap	10.0000	10.0080	0.080	0.0000	0.0000	0
21/09/2007	J157	2015/09/15			jSwap	9.4620	9.4570	(0.053)	0.0000	0.0000	0
21/09/2007	J186	2026/12/21			jSwap	8.5410	8.5570	0.187	0.0000	0.0000	0
21/09/2007	J201	2014/12/22			jSwap	9.5380	9.5320	(0.063)	0.0000	0.0000	0
21/09/2007	J203	2017/09/15			jSwap	9.3080	9.3050	(0.032)	0.0000	0.0000	0
21/09/2007	J204	2018/12/21			jSwap	9.2170	9.2090	(0.087)	0.0000	0.0000	0
21/09/2007	J207	2020/01/15			jSwap	9.1100	9.1020	(0.088)	0.0000	0.0000	0
21/09/2007	JBAR	2005/12/21			jBar	10.1960	10.2000	0.039	0.0000	0.0000	0
21/09/2007	JFRA	2007/11/01			jFra	10.2860	10.3650	0.768	0.0000	0.0000	0
21/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,279.0000	7,484.0000	2.816	0	0	0
21/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/09/2007	JFRA	2008/02/07			jFra	10.3730	10.3750	0.019	0.0000	0.0000	0
21/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,128.0000	9,088.0000	(0.438)	0	0	0
21/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,122.0000	16,074.0000	(0.298)	0	0	0
21/09/2007	JFRA	2008/05/02			jFra	10.3790	10.3740	(0.048)	0.0000	0.0000	0
21/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,493.0000	15,463.0000	(0.194)	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
21/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,824.0000	15,784.0000	(0.253)	0	0	0
21/09/2007	JFRA	2008/08/07			jFra	10.2710	10.2270	(0.428)	0.0000	0.0000	0
21/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,759.0000	18,677.0000	(0.437)	0	0	0
21/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,708.0000	18,733.0000	0.134	0	0	0
21/09/2007	JFRA	2008/11/06			jFra	10.0660	10.0600	(0.060)	0.0000	0.0000	0
21/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,998.0000	20,965.0000	(0.157)	0	0	0
21/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,445.0000	21,427.0000	(0.084)	0	0	0
21/09/2007	JN02	2007/11/01			jNote	10.0730	10.0770	0.040	0.0000	0.0000	0
21/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,350.0000	20,369.0000	0.093	0	0	0
21/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,044.0000	995.0000	(4.693)	0	0	0
21/09/2007	JN02	2008/02/07			jNote	9.9590	9.9550	(0.040)	0.0000	0.0000	0
21/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,543.0000	5,526.0000	(0.307)	0	0	0
21/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,665.0000	22,578.0000	(0.384)	0	0	0
21/09/2007	JN02	2008/05/02			jNote	9.8300	9.8280	(0.020)	0.0000	0.0000	0
21/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,943.0000	14,892.0000	(0.341)	0	0	0
21/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,422.0000	16,406.0000	(0.097)	0	0	0
21/09/2007	JN05	2007/11/01			jNote	9.5810	9.5950	0.146	0.0000	0.0000	0
21/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,441.0000	23,907.0000	1.988	0	0	0
21/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	674.0000	597.0000	(11.424)	0	0	0
21/09/2007	JN05	2008/02/07			jNote	9.5060	9.5180	0.126	0.0000	0.0000	0
21/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,778.0000	4,621.0000	(3.286)	0	0	0
21/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,646.0000	24,958.0000	1.266	0	0	0
21/09/2007	JN05	2008/05/02			jNote	9.4320	9.4460	0.148	0.0000	0.0000	0
21/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,085.0000	15,318.0000	1.545	0	0	0
21/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	16,268.0000	15,947.0000	(1.973)	0	0	0
21/09/2007	JN10	2007/11/01			jNote	9.1750	9.1730	(0.022)	0.0000	0.0000	0
21/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,546.0000	2,516.0000	(1.178)	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
21/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,799.0000	13,636.0000	(1.181)	0	0	0
21/09/2007	JN10	2008/02/07			jNote	9.1070	9.1010	(0.066)	0.0000	0.0000	0
21/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,170.0000	9,290.0000	1.309	0	0	0
21/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	16,063.0000	15,795.0000	(1.668)	0	0	0
21/09/2007	JN10	2008/05/02			jNote	9.0390	9.0320	(0.077)	0.0000	0.0000	0
21/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,745.0000	13,923.0000	1.295	0	0	0
21/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	17,670.0000	17,397.0000	(1.545)	0	0	0
21/09/2007	JROD	2007/09/28			jRod	9.4060	9.4040	(0.021)	0.0000	0.0000	0
21/09/2007	JROD	2007/10/31			jRod	9.7010	9.6970	(0.041)	0.0000	0.0000	0
21/09/2007	JROD	2007/11/30			jRod	10.0130	10.0080	(0.050)	0.0000	0.0000	0
21/09/2007	JROD	2007/12/31			jRod	9.8460	9.8430	(0.030)	0.0000	0.0000	0
21/09/2007	JROD	2008/01/31			jRod	10.0910	10.0860	(0.050)	0.0000	0.0000	0
21/09/2007	JROD	2008/02/29			jRod	10.2930	10.2870	(0.058)	0.0000	0.0000	0
21/09/2007	JROD	2008/03/31			jRod	10.0890	10.0860	(0.030)	0.0000	0.0000	0
21/09/2007	OTH1	2007/11/01			Index Future	251.7170	251.9450	0.091	0.0000	0.0000	12
21/09/2007	OTH1	2008/02/07			Index Future	258.6760	258.9690	0.113	0.0000	0.0000	0
21/09/2007	R153	2007/11/01			Bond Future	9.1080	9.1180	0.110	0.0000	0.0000	124
21/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	22,551.0000	22,797.0000	1.091	0	0	0
21/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	95.0000	83.0000	(12.632)	0	0	0
21/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,127.0000	29,382.0000	0.875	0	0	0
21/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
21/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,816.0000	36,074.0000	0.720	0	0	0
21/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	2.0000	-	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
21/09/2007	R153	2008/02/07			Bond Future	8.9970	9.0070	0.111	0.0000	0.0000	622
21/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,113.0000	20,281.0000	0.835	0	0	0
21/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,321.0000	2,253.0000	(2.930)	0	0	0
21/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,356.0000	1,310.0000	(3.392)	0	0	0
21/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,187.0000	25,376.0000	0.750	0	0	0
21/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	745.0000	716.0000	(3.893)	0	0	0
21/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,657.0000	30,864.0000	0.675	0	0	0
21/09/2007	R153	2008/05/02			Bond Future	8.9000	8.9100	0.112	0.0000	0.0000	0
21/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,168.0000	8,247.0000	0.967	0	0	0
21/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,329.0000	10,192.0000	(1.326)	0	0	0
21/09/2007	R157	2007/11/01			Bond Future	8.4290	8.4090	(0.237)	0.0000	0.0000	266
21/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,389.0000	63,053.0000	(2.075)	0	0	0
21/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	83.0000	88.0000	6.024	0	0	0
21/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	83.0000	88.0000	6.024	0	0	0
21/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,389.0000	63,053.0000	(2.075)	0	0	0
21/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,059.0000	45,748.0000	(2.786)	0	0	0
21/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
21/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,689.0000	6,026.0000	5.924	0	0	35
21/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	17,759.0000	16,754.0000	(5.659)	0	0	0
21/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	469.0000	499.0000	6.397	0	0	0
21/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3,131.0000	2,776.0000	(11.338)	0	0	50
21/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	8,382.0000	7,701.0000	(8.125)	0	0	0
21/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	24,405.0000	25,391.0000	4.040	0	0	0
21/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	82,344.0000	81,004.0000	(1.627)	0	0	0
21/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	13,128.0000	13,789.0000	5.035	0	0	75
21/09/2007	R157	2008/02/07			Bond Future	8.3660	8.3460	(0.239)	0.0000	0.0000	358
21/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	61,460.0000	60,287.0000	(1.909)	0	0	0
21/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	77,315.0000	76,079.0000	(1.599)	0	0	0
21/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,568.0000	1,639.0000	4.528	0	0	0
21/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,183.0000	3,318.0000	4.241	0	0	0
21/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,934.0000	6,165.0000	3.893	0	0	0
21/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,035.0000	45,958.0000	(2.290)	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
21/09/2007	R157	2008/05/02			Bond Future	8.3190	8.2990	(0.240)	0.0000	0.0000	0
21/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	10,537.0000	10,118.0000	(3.976)	0	0	0
21/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	37,671.0000	38,530.0000	2.280	0	0	0
21/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	27,787.0000	28,503.0000	2.577	0	0	0
21/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	16,298.0000	15,737.0000	(3.442)	0	0	0
21/09/2007	R186	2007/11/01			Bond Future	8.1270	8.1070	(0.246)	0.0000	0.0000	0
21/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	105,327.0000	103,083.0000	(2.131)	0	0	0
21/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	213.0000	225.0000	5.634	0	0	0
21/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,128.0000	1,199.0000	6.294	0	0	0
21/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	74,945.0000	72,760.0000	(2.915)	0	0	0
21/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	28.0000	29.0000	3.571	0	0	0
21/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	137,569.0000	135,314.0000	(1.639)	0	0	0
21/09/2007	R186	2008/02/07			Bond Future	8.0680	8.0480	(0.248)	0.0000	0.0000	0
21/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	17,848.0000	18,521.0000	3.771	0	0	0
21/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,118.0000	10,541.0000	4.181	0	0	0
21/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	76,736.0000	74,901.0000	(2.391)	0	0	0
21/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,869.0000	100,850.0000	(1.963)	0	0	0
21/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,216.0000	5,455.0000	4.582	0	0	0
21/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	54,497.0000	52,912.0000	(2.908)	0	0	0
21/09/2007	R186	2008/05/02			Bond Future	8.0210	8.0010	(0.249)	0.0000	0.0000	0
21/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	39,975.0000	38,782.0000	(2.984)	0	0	0
21/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	37,604.0000	38,669.0000	2.832	0	0	0
21/09/2007	R196	2007/11/01			Bond Future	9.3150	9.3270	0.129	0.0000	0.0000	0
21/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,222.0000	7,341.0000	1.648	0	0	0
21/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	289.0000	261.0000	(9.689)	0	0	0
21/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,104.0000	10,240.0000	1.346	0	0	0
21/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,143.0000	13,286.0000	1.088	0	0	0
21/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	82.0000	72.0000	(12.195)	0	0	0
21/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
21/09/2007	R196	2008/02/07			Bond Future	9.0860	9.1080	0.242	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
21/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,037.0000	6,158.0000	2.004	0	0	0
21/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,909.0000	1,834.0000	(3.929)	0	0	0
21/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,727.0000	2,632.0000	(3.484)	0	0	0
21/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,693.0000	7,834.0000	1.833	0	0	0
21/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,554.0000	9,713.0000	1.664	0	0	0
21/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,288.0000	1,231.0000	(4.425)	0	0	0
21/09/2007	R196	2008/05/02			Bond Future	8.9210	8.9590	0.426	0.0000	0.0000	0
21/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,431.0000	3,564.0000	3.876	0	0	0
21/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,044.0000	3,882.0000	(4.006)	0	0	0
21/09/2007	R201	2007/11/01			Bond Future	8.4570	8.4370	(0.236)	0.0000	0.0000	91
21/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,954.0000	37,913.0000	(2.672)	0	0	0
21/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,682.0000	51,621.0000	(2.014)	0	0	0
21/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	84.0000	88.0000	4.762	0	0	0
21/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	421.0000	445.0000	5.701	0	0	0
21/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,912.0000	65,847.0000	(1.592)	0	0	0
21/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
21/09/2007	R201	2008/02/07			Bond Future	8.3690	8.3490	(0.239)	0.0000	0.0000	0
21/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,137.0000	48,205.0000	(1.897)	0	0	0
21/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,636.0000	2,745.0000	4.135	0	0	0
21/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,851.0000	5,037.0000	3.834	0	0	0
21/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,706.0000	36,851.0000	(2.268)	0	0	0
21/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,320.0000	1,379.0000	4.470	0	0	0
21/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,689.0000	60,707.0000	(1.592)	0	0	0
21/09/2007	R201	2008/05/02			Bond Future	8.2980	8.2780	(0.241)	0.0000	0.0000	0
21/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,587.0000	12,148.0000	(3.488)	0	0	0
21/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	22,805.0000	23,386.0000	2.548	0	0	0
21/09/2007	R203	2007/11/01			Bond Future	8.3330	8.3230	(0.120)	0.0000	0.0000	0
21/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	57,286.0000	56,623.0000	(1.157)	0	0	0
21/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	159.0000	157.0000	(1.258)	0	0	0
21/09/2007	R203	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
21/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	55,339.0000	54,747.0000	(1.070)	0	0	0
21/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,974.0000	4,036.0000	1.560	0	0	0
21/09/2007	R203	2008/05/02			Bond Future	8.2020	8.1920	(0.122)	0.0000	0.0000	0
21/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,845.0000	19,498.0000	(1.749)	0	0	0
21/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,940.0000	23,239.0000	1.303	0	0	0
21/09/2007	R204	2007/11/01			Bond Future	8.3040	8.2940	(0.120)	0.0000	0.0000	0
21/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	60,177.0000	59,459.0000	(1.193)	0	0	0
21/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,090.0000	1,079.0000	(1.009)	0	0	0
21/09/2007	R204	2008/02/07			Bond Future	8.2350	8.2250	(0.121)	0.0000	0.0000	38
21/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,308.0000	61,696.0000	(0.982)	0	0	0
21/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,951.0000	9,041.0000	1.005	0	0	0
21/09/2007	R204	2008/05/02			Bond Future	8.1800	8.1700	(0.122)	0.0000	0.0000	0
21/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,584.0000	20,219.0000	(1.773)	0	0	0
21/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,435.0000	25,765.0000	1.297	0	0	0
21/09/2007	R206	2007/11/01			Bond Future	8.4540	8.4340	(0.237)	0.0000	0.0000	0
21/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	299.0000	318.0000	6.355	0	0	0
21/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,460.0000	32,555.0000	(2.705)	0	0	0
21/09/2007	R206	2008/02/07			Bond Future	8.3560	8.3360	(0.239)	0.0000	0.0000	0
21/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,973.0000	4,132.0000	4.002	0	0	0
21/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,644.0000	30,905.0000	(2.335)	0	0	0
21/09/2007	R206	2008/05/02			Bond Future	8.2810	8.2610	(0.242)	0.0000	0.0000	0
21/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,437.0000	14,839.0000	2.785	0	0	0
21/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,793.0000	15,321.0000	(2.989)	0	0	0
21/09/2007	R207	2007/11/01			Bond Future	8.2540	8.2340	(0.242)	0.0000	0.0000	0
21/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	56,760.0000	55,333.0000	(2.514)	0	0	0
21/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	234.0000	250.0000	6.838	0	0	0
21/09/2007	R207	2008/02/07			Bond Future	8.1880	8.1680	(0.244)	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
21/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,200.0000	4,396.0000	4.667	0	0	0
21/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	55,284.0000	54,045.0000	(2.241)	0	0	0
21/09/2007	R207	2008/05/02			Bond Future	8.1370	8.1170	(0.246)	0.0000	0.0000	0
21/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	27,662.0000	28,425.0000	2.758	0	0	0
21/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	19,658.0000	18,994.0000	(3.378)	0	0	0
21/09/2007	R209	2007/11/01			Bond Future	7.7590	7.7390	(0.258)	0.0000	0.0000	0
21/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	208.0000	223.0000	7.212	0	0	0
21/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	80,353.0000	78,405.0000	(2.424)	0	0	0
21/09/2007	R209	2008/02/07			Bond Future	7.7060	7.6860	(0.260)	0.0000	0.0000	659
21/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	79,759.0000	78,026.0000	(2.173)	0	0	0
21/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,001.0000	5,248.0000	4.939	0	0	0
21/09/2007	R209	2008/05/02			Bond Future	7.6620	7.6420	(0.261)	0.0000	0.0000	0
21/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	29,721.0000	28,780.0000	(3.166)	0	0	0
21/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	38,402.0000	39,455.0000	2.742	0	0	0
21/09/2007	TRT1	2007/11/01			Index Future	253.8930	254.0800	0.074	0.0000	0.0000	400
21/09/2007	TRT1	2008/02/07			Index Future	260.9120	261.1640	0.097	0.0000	0.0000	0
Grand Total:											34,283