



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/09/2007

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
25/09/2007	\$ / R 2007/12/14			Currency Future	7.1791	7.0835	(1.332)	7.1200	7.1200	23,915
25/09/2007	\$ / R 2008/03/17			Currency Future	7.2814	7.1852	(1.321)	0.0000	0.0000	7,600
25/09/2007	\$ / R 2008/06/13			Currency Future	7.3899	7.2940	(1.298)	0.0000	0.0000	0
25/09/2007	ALBI 2007/11/01			Index Future	256.1270	256.1310	0.002	0.0000	0.0000	0
25/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	29,755.0000	29,035.0000	(2.420)	0	0	0
25/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	8,485.0000	7,725.0000	(8.957)	0	0	0
25/09/2007	ALBI 2008/02/07			Index Future	263.2680	263.2700	0.001	0.0000	0.0000	0
25/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	4,841.0000	4,606.0000	(4.854)	0	0	0
25/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	97,521.0000	97,306.0000	(0.220)	0	0	0
25/09/2007	CRD1 2007/11/01			Index Future	111.1450	109.9980	(1.032)	0.0000	0.0000	8
25/09/2007	CRD1 2008/02/07			Index Future	114.2440	112.9620	(1.122)	0.0000	0.0000	0
25/09/2007	GOVI 2007/11/01			jGovi	257.0260	256.9725	(0.021)	0.0000	0.0000	60
25/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	110.0000	68.0000	(38.182)	0	0	0
25/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	79,850.0000	80,343.0000	0.617	0	0	0
25/09/2007	GOVI 2008/02/07			jGovi	263.9530	263.8965	(0.021)	0.0000	0.0000	4
25/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	20,436.0000	19,828.0000	(2.975)	0	0	0
25/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	30,906.0000	30,863.0000	(0.139)	0	0	0

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25/09/2007	GOVI	2008/05/02			jGovi	270.6130	270.5555	(0.021)	0.0000	0.0000	0
25/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,897.0000	82,163.0000	(0.885)	0	0	0
25/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	16,767.0000	16,608.0000	(0.948)	0	0	0
25/09/2007	ILBI	2007/11/01			Index Future	281.5120	281.5250	0.005	0.0000	0.0000	0
25/09/2007	ILBI	2008/02/07			Index Future	289.3610	289.3710	0.003	0.0000	0.0000	0
25/09/2007	J153	2010/08/31			jSwap	10.0080	10.0520	0.440	0.0000	0.0000	0
25/09/2007	J157	2015/09/15			jSwap	9.4570	9.4940	0.391	0.0000	0.0000	0
25/09/2007	J186	2026/12/21			jSwap	8.5570	8.5740	0.199	0.0000	0.0000	0
25/09/2007	J201	2014/12/22			jSwap	9.5320	9.5650	0.346	0.0000	0.0000	0
25/09/2007	J203	2017/09/15			jSwap	9.3050	9.3340	0.312	0.0000	0.0000	0
25/09/2007	J204	2018/12/21			jSwap	9.2090	9.2330	0.261	0.0000	0.0000	0
25/09/2007	J207	2020/01/15			jSwap	9.1020	9.1240	0.242	0.0000	0.0000	0
25/09/2007	JBAR	2005/12/21			jBar	10.2000	0.0000	(100.000)	10.2100	10.2100	0
25/09/2007	JFRA	2007/11/01			jFra	10.3650	10.3630	(0.019)	0.0000	0.0000	0
25/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,484.0000	7,479.0000	(0.067)	0	0	0
25/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/09/2007	JFRA	2008/02/07			jFra	10.3750	10.3780	0.029	0.0000	0.0000	0
25/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,088.0000	8,913.0000	(1.926)	0	0	0
25/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,074.0000	15,903.0000	(1.064)	0	0	0
25/09/2007	JFRA	2008/05/02			jFra	10.3740	10.3840	0.096	0.0000	0.0000	0
25/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,784.0000	15,657.0000	(0.805)	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
25/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,463.0000	15,310.0000	(0.989)	0	0	0
25/09/2007	JFRA	2008/08/07			jFra	10.2270	10.2370	0.098	0.0000	0.0000	0
25/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,733.0000	18,604.0000	(0.689)	0	0	0
25/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,677.0000	18,572.0000	(0.562)	0	0	0
25/09/2007	JFRA	2008/11/06			jFra	10.0600	10.0750	0.149	0.0000	0.0000	0
25/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,965.0000	20,879.0000	(0.410)	0	0	0
25/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,427.0000	21,305.0000	(0.569)	0	0	0
25/09/2007	JN02	2007/11/01			jNote	10.0770	10.0940	0.169	0.0000	0.0000	0
25/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,369.0000	20,478.0000	0.535	0	0	0
25/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	995.0000	800.0000	(19.598)	0	0	0
25/09/2007	JN02	2008/02/07			jNote	9.9550	9.9860	0.311	0.0000	0.0000	0
25/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,578.0000	22,818.0000	1.063	0	0	0
25/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,526.0000	5,217.0000	(5.592)	0	0	0
25/09/2007	JN02	2008/05/02			jNote	9.8280	9.8730	0.458	0.0000	0.0000	0
25/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,892.0000	15,143.0000	1.685	0	0	0
25/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,406.0000	15,844.0000	(3.426)	0	0	0
25/09/2007	JN05	2007/11/01			jNote	9.5950	9.6330	0.396	0.0000	0.0000	0
25/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,907.0000	25,162.0000	5.250	0	0	0
25/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	597.0000	387.0000	(35.176)	0	0	0
25/09/2007	JN05	2008/02/07			jNote	9.5180	9.5530	0.368	0.0000	0.0000	0
25/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,958.0000	25,835.0000	3.514	0	0	0
25/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,621.0000	4,145.0000	(10.301)	0	0	0
25/09/2007	JN05	2008/05/02			jNote	9.4460	9.4790	0.349	0.0000	0.0000	0
25/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,318.0000	15,818.0000	3.264	0	0	0
25/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,947.0000	15,147.0000	(5.017)	0	0	0
25/09/2007	JN10	2007/11/01			jNote	9.1730	9.2020	0.316	0.0000	0.0000	0
25/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,516.0000	1,835.0000	(27.067)	0	0	0

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25/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,636.0000	14,803.0000	8.558	0	0	0
25/09/2007	JN10	2008/02/07			jNote	9.1010	9.1300	0.319	0.0000	0.0000	0
25/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,795.0000	16,718.0000	5.844	0	0	0
25/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,290.0000	8,357.0000	(10.043)	0	0	0
25/09/2007	JN10	2008/05/02			jNote	9.0320	9.0600	0.310	0.0000	0.0000	0
25/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	17,397.0000	18,228.0000	4.777	0	0	0
25/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,923.0000	12,947.0000	(7.010)	0	0	0
25/09/2007	JROD	2007/09/28			jRod	9.4040	9.4030	(0.011)	0.0000	0.0000	0
25/09/2007	JROD	2007/10/31			jRod	9.6970	9.6750	(0.227)	0.0000	0.0000	0
25/09/2007	JROD	2007/11/30			jRod	10.0080	9.9720	(0.360)	0.0000	0.0000	0
25/09/2007	JROD	2007/12/31			jRod	9.8430	9.8220	(0.213)	0.0000	0.0000	0
25/09/2007	JROD	2008/01/31			jRod	10.0860	10.0640	(0.218)	0.0000	0.0000	0
25/09/2007	JROD	2008/02/29			jRod	10.2870	10.2660	(0.204)	0.0000	0.0000	0
25/09/2007	JROD	2008/03/31			jRod	10.0860	10.0740	(0.119)	0.0000	0.0000	0
25/09/2007	OTH1	2007/11/01			Index Future	251.9450	251.7380	(0.082)	0.0000	0.0000	12
25/09/2007	OTH1	2008/02/07			Index Future	258.9690	258.5210	(0.173)	0.0000	0.0000	0
25/09/2007	R153	2007/11/01			Bond Future	9.1180	9.1380	0.219	0.0000	0.0000	134
25/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	36,074.0000	36,590.0000	1.430	0	0	0
25/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	83.0000	51.0000	(38.554)	0	0	0
25/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
25/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,382.0000	29,892.0000	1.736	0	0	0
25/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	22,797.0000	23,281.0000	2.123	0	0	0

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25/09/2007	R153	2008/02/07			Bond Future	9.0070	9.0270	0.222	0.0000	0.0000	622
25/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,253.0000	2,080.0000	(7.679)	0	0	0
25/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,281.0000	20,580.0000	1.474	0	0	0
25/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,310.0000	1,190.0000	(9.160)	0	0	0
25/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,864.0000	31,258.0000	1.277	0	0	0
25/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	716.0000	639.0000	(10.754)	0	0	0
25/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,376.0000	25,728.0000	1.387	0	0	0
25/09/2007	R153	2008/05/02			Bond Future	8.9100	8.9300	0.224	0.0000	0.0000	0
25/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,247.0000	8,367.0000	1.455	0	0	0
25/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,192.0000	9,879.0000	(3.071)	0	0	0
25/09/2007	R157	2007/11/01			Bond Future	8.4090	8.4190	0.119	0.0000	0.0000	266
25/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	6,026.0000	5,319.0000	(11.732)	0	0	35
25/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	88.0000	53.0000	(39.773)	0	0	0
25/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,053.0000	63,689.0000	1.009	0	0	0
25/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	25,391.0000	24,492.0000	(3.541)	0	0	0
25/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	16,754.0000	16,719.0000	(0.209)	0	0	0
25/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	2,776.0000	2,548.0000	(8.213)	0	0	50
25/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	499.0000	355.0000	(28.858)	0	0	0
25/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,004.0000	81,669.0000	0.821	0	0	0
25/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	7,701.0000	7,464.0000	(3.078)	0	0	0
25/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	88.0000	53.0000	(39.773)	0	0	0
25/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,053.0000	63,689.0000	1.009	0	0	0
25/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
25/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	13,789.0000	12,881.0000	(6.585)	0	0	75
25/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	45,748.0000	46,275.0000	1.152	0	0	0
25/09/2007	R157	2008/02/07			Bond Future	8.3460	8.3560	0.120	0.0000	0.0000	358
25/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,318.0000	3,079.0000	(7.203)	0	0	0
25/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,287.0000	60,702.0000	0.688	0	0	0
25/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	76,079.0000	76,586.0000	0.666	0	0	0
25/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,639.0000	1,493.0000	(8.908)	0	0	0
25/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	45,958.0000	46,259.0000	0.655	0	0	0
25/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,165.0000	5,812.0000	(5.726)	0	0	0

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25/09/2007	R157	2008/05/02			Bond Future	8.2990	8.3090	0.120	0.0000	0.0000	0
25/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	10,118.0000	10,138.0000	0.198	0	0	0
25/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	38,530.0000	37,910.0000	(1.609)	0	0	0
25/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	28,503.0000	27,932.0000	(2.003)	0	0	0
25/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	15,737.0000	15,805.0000	0.432	0	0	0
25/09/2007	R186	2007/11/01			Bond Future	8.1070	8.1170	0.123	0.0000	0.0000	0
25/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	72,760.0000	73,572.0000	1.116	0	0	0
25/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,199.0000	882.0000	(26.439)	0	0	0
25/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	103,083.0000	104,128.0000	1.014	0	0	0
25/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	225.0000	141.0000	(37.333)	0	0	0
25/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	29.0000	15.0000	(48.276)	0	0	0
25/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	135,314.0000	136,429.0000	0.824	0	0	0
25/09/2007	R186	2008/02/07			Bond Future	8.0480	8.0580	0.124	0.0000	0.0000	0
25/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,455.0000	5,052.0000	(7.388)	0	0	0
25/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,521.0000	17,694.0000	(4.465)	0	0	0
25/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,541.0000	9,931.0000	(5.787)	0	0	0
25/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	74,901.0000	75,421.0000	0.694	0	0	0
25/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	100,850.0000	101,577.0000	0.721	0	0	0
25/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	52,912.0000	53,215.0000	0.573	0	0	0
25/09/2007	R186	2008/05/02			Bond Future	8.0010	8.0110	0.125	0.0000	0.0000	0
25/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	38,669.0000	37,744.0000	(2.392)	0	0	0
25/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	38,782.0000	38,986.0000	0.526	0	0	0
25/09/2007	R196	2007/11/01			Bond Future	9.3270	9.3580	0.332	0.0000	0.0000	0
25/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,286.0000	13,657.0000	2.792	0	0	0
25/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	72.0000	44.0000	(38.889)	0	0	0
25/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,240.0000	10,591.0000	3.428	0	0	0
25/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,341.0000	7,641.0000	4.087	0	0	0
25/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	261.0000	183.0000	(29.885)	0	0	0
25/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
25/09/2007	R196	2008/02/07			Bond Future	9.1080	9.1370	0.318	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
25/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,834.0000	1,704.0000	(7.088)	0	0	0
25/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,834.0000	7,989.0000	1.979	0	0	0
25/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,713.0000	9,897.0000	1.894	0	0	0
25/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,231.0000	1,130.0000	(8.205)	0	0	0
25/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,632.0000	2,472.0000	(6.079)	0	0	0
25/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,158.0000	6,283.0000	2.030	0	0	0
25/09/2007	R196	2008/05/02			Bond Future	8.9590	8.9730	0.156	0.0000	0.0000	0
25/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,882.0000	3,792.0000	(2.318)	0	0	0
25/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,564.0000	3,583.0000	0.533	0	0	0
25/09/2007	R201	2007/11/01			Bond Future	8.4370	8.4470	0.119	0.0000	0.0000	91
25/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,847.0000	66,374.0000	0.800	0	0	0
25/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
25/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	88.0000	54.0000	(38.636)	0	0	0
25/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,621.0000	52,120.0000	0.967	0	0	0
25/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	445.0000	320.0000	(28.090)	0	0	0
25/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,913.0000	38,320.0000	1.074	0	0	0
25/09/2007	R201	2008/02/07			Bond Future	8.3490	8.3590	0.120	0.0000	0.0000	0
25/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,745.0000	2,550.0000	(7.104)	0	0	0
25/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,037.0000	4,752.0000	(5.658)	0	0	0
25/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,205.0000	48,530.0000	0.674	0	0	0
25/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,707.0000	61,106.0000	0.657	0	0	0
25/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,851.0000	37,086.0000	0.638	0	0	0
25/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,379.0000	1,257.0000	(8.847)	0	0	0
25/09/2007	R201	2008/05/02			Bond Future	8.2780	8.2880	0.121	0.0000	0.0000	0
25/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,148.0000	12,199.0000	0.420	0	0	0
25/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	23,386.0000	22,926.0000	(1.967)	0	0	0
25/09/2007	R203	2007/11/01			Bond Future	8.3230	8.3330	0.120	0.0000	0.0000	0
25/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	157.0000	100.0000	(36.306)	0	0	0
25/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	56,623.0000	57,228.0000	1.068	0	0	0
25/09/2007	R203	2008/02/07			Bond Future	8.2510	8.2610	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
25/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	54,747.0000	55,129.0000	0.698	0	0	0
25/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,036.0000	3,763.0000	(6.764)	0	0	0
25/09/2007	R203	2008/05/02			Bond Future	8.1920	8.2020	0.122	0.0000	0.0000	0
25/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,498.0000	19,607.0000	0.559	0	0	0
25/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	23,239.0000	22,702.0000	(2.311)	0	0	0
25/09/2007	R204	2007/11/01			Bond Future	8.2940	8.3140	0.241	0.0000	0.0000	0
25/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,459.0000	60,567.0000	1.863	0	0	0
25/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,079.0000	773.0000	(28.360)	0	0	0
25/09/2007	R204	2008/02/07			Bond Future	8.2250	8.2450	0.243	0.0000	0.0000	38
25/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	61,696.0000	62,476.0000	1.264	0	0	0
25/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,041.0000	8,419.0000	(6.880)	0	0	0
25/09/2007	R204	2008/05/02			Bond Future	8.1700	8.1900	0.245	0.0000	0.0000	0
25/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,765.0000	24,803.0000	(3.734)	0	0	0
25/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,219.0000	20,647.0000	2.117	0	0	0
25/09/2007	R206	2007/11/01			Bond Future	8.4340	8.4440	0.119	0.0000	0.0000	0
25/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,555.0000	32,924.0000	1.133	0	0	0
25/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	318.0000	225.0000	(29.245)	0	0	0
25/09/2007	R206	2008/02/07			Bond Future	8.3360	8.3460	0.120	0.0000	0.0000	0
25/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,905.0000	31,115.0000	0.680	0	0	0
25/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,132.0000	3,893.0000	(5.784)	0	0	0
25/09/2007	R206	2008/05/02			Bond Future	8.2610	8.2710	0.121	0.0000	0.0000	0
25/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,321.0000	15,404.0000	0.542	0	0	0
25/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,839.0000	14,485.0000	(2.386)	0	0	0
25/09/2007	R207	2007/11/01			Bond Future	8.2340	8.2440	0.121	0.0000	0.0000	0
25/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	55,333.0000	55,970.0000	1.151	0	0	0
25/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	250.0000	166.0000	(33.600)	0	0	0
25/09/2007	R207	2008/02/07			Bond Future	8.1680	8.1780	0.122	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
25/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	54,045.0000	54,464.0000	0.775	0	0	0
25/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,396.0000	4,097.0000	(6.802)	0	0	0
25/09/2007	R207	2008/05/02			Bond Future	8.1170	8.1270	0.123	0.0000	0.0000	0
25/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,994.0000	19,091.0000	0.511	0	0	0
25/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,425.0000	27,808.0000	(2.171)	0	0	0
25/09/2007	R209	2007/11/01			Bond Future	7.7390	7.7490	0.129	0.0000	0.0000	0
25/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	223.0000	142.0000	(36.323)	0	0	0
25/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	78,405.0000	79,307.0000	1.150	0	0	0
25/09/2007	R209	2008/02/07			Bond Future	7.6860	7.6960	0.130	0.0000	0.0000	659
25/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,248.0000	4,870.0000	(7.203)	0	0	0
25/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	78,026.0000	78,638.0000	0.784	0	0	0
25/09/2007	R209	2008/05/02			Bond Future	7.6420	7.6520	0.131	0.0000	0.0000	0
25/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,780.0000	28,910.0000	0.452	0	0	0
25/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	39,455.0000	38,587.0000	(2.200)	0	0	0
25/09/2007	TRT1	2007/11/01			Index Future	254.0800	253.8760	(0.080)	0.0000	0.0000	400
25/09/2007	TRT1	2008/02/07			Index Future	261.1640	260.7160	(0.172)	0.0000	0.0000	0
Grand Total:											34,327