



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 23/10/2007

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
23/10/2007	\$ / R 2007/12/14			Currency Future	6.9263	6.7877	(2.001)	6.8800	6.8800	24,786
23/10/2007	\$ / R 2008/03/17			Currency Future	7.0299	6.8893	(2.000)	6.9000	6.9000	18,852
23/10/2007	\$ / R 2008/06/13			Currency Future	7.1386	6.9953	(2.007)	7.0000	7.0000	1,069
23/10/2007	£ / R 2007/12/14			Currency Future	14.0237	13.8773	(1.044)	0.0000	0.0000	0
23/10/2007	£ / R 2008/03/17			Currency Future	14.1900	14.0430	(1.036)	0.0000	0.0000	0
23/10/2007	£ / R 2008/06/13			Currency Future	14.3661	14.2151	(1.051)	0.0000	0.0000	0
23/10/2007	€ / R 2007/12/14			Currency Future	9.8093	9.6749	(1.370)	0.0000	0.0000	0
23/10/2007	€ / R 2008/03/17			Currency Future	9.9628	9.8267	(1.366)	0.0000	0.0000	0
23/10/2007	€ / R 2008/06/13			Currency Future	10.1192	9.9813	(1.363)	0.0000	0.0000	0
23/10/2007	ALBI 2007/11/01			Index Future	256.9040	257.0060	0.040	0.0000	0.0000	166
23/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	821.0000	590.0000	(28.136)	0	0	0
23/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	29,861.0000	30,650.0000	2.642	0	0	0
23/10/2007	ALBI 2008/02/07			Index Future	264.3840	264.4160	0.012	0.0000	0.0000	0
23/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,195.0000	2,129.0000	(3.007)	0	0	0
23/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	106,035.0000	106,289.0000	0.240	0	0	0

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23/10/2007	ALBI	2008/05/02			Index Future	270.8840	270.9060	0.008	0.0000	0.0000	0
23/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	75,163.0000	75,240.0000	0.102	0	0	0
23/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	16,323.0000	16,180.0000	(0.876)	0	0	0
23/10/2007	ALBI	2008/08/07			Index Future	278.5470	278.5550	0.003	0.0000	0.0000	0
23/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,005.0000	7,951.0000	(0.675)	0	0	0
23/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	143,475.0000	143,501.0000	0.018	0	0	0
23/10/2007	ALBI	2008/11/06			Index Future	285.6720	285.6720	-	0.0000	0.0000	0
23/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	211,124.0000	211,099.0000	(0.012)	0	0	0
23/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,404.0000	4,379.0000	(0.568)	0	0	0
23/10/2007	CRD1	2007/11/01			Index Future	110.4390	110.5560	0.106	0.0000	0.0000	8
23/10/2007	CRD1	2008/02/07			Index Future	113.4480	113.4480	-	0.0000	0.0000	0
23/10/2007	GOVI	2007/11/01			jGovi	258.0240	258.1595	0.053	0.0000	0.0000	60
23/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
23/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	69,760.0000	68,405.0000	(1.942)	0	0	0
23/10/2007	GOVI	2008/02/07			jGovi	265.0540	265.1930	0.052	0.0000	0.0000	5
23/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	22,103.0000	21,323.0000	(3.529)	0	0	0
23/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	22,643.0000	23,253.0000	2.694	0	0	0
23/10/2007	GOVI	2008/05/02			jGovi	271.7750	271.9185	0.053	0.0000	0.0000	0
23/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	89,490.0000	90,559.0000	1.195	0	0	0
23/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,740.0000	11,374.0000	(3.118)	0	0	0
23/10/2007	ILBI	2007/11/01			Index Future	284.4860	285.0130	0.185	0.0000	0.0000	0
23/10/2007	ILBI	2008/02/07			Index Future	292.6480	293.1790	0.181	0.0000	0.0000	0
23/10/2007	J153	2010/08/31			jSwap	9.9650	9.9130	(0.522)	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
23/10/2007	J157	2015/09/15			jSwap	9.2530	9.2050	(0.519)	0.0000	0.0000	0
23/10/2007	J186	2026/12/21			jSwap	8.4730	8.4270	(0.543)	0.0000	0.0000	0
23/10/2007	J201	2014/12/22			jSwap	9.3320	9.2820	(0.536)	0.0000	0.0000	0
23/10/2007	J203	2017/09/15			jSwap	9.1160	9.0620	(0.592)	0.0000	0.0000	0
23/10/2007	J204	2018/12/21			jSwap	9.0390	8.9830	(0.620)	0.0000	0.0000	0
23/10/2007	J207	2020/01/15			jSwap	8.9510	8.8930	(0.648)	0.0000	0.0000	0
23/10/2007	JBAR	2005/12/21			jBar	10.6630	10.6540	(0.084)	0.0000	0.0000	0
23/10/2007	JFRA	2007/11/01			jFra	10.6830	10.6690	(0.131)	0.0000	0.0000	0
23/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,308.0000	8,272.0000	(0.433)	0	0	0
23/10/2007	JFRA	2008/02/07			jFra	10.6590	10.6400	(0.178)	0.0000	0.0000	0
23/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,107.0000	15,032.0000	(0.496)	0	0	0
23/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,382.0000	7,351.0000	(0.420)	0	0	0
23/10/2007	JFRA	2008/05/02			jFra	10.5620	10.5410	(0.199)	0.0000	0.0000	0
23/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,104.0000	14,094.0000	(0.071)	0	0	0
23/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,899.0000	14,834.0000	(0.436)	0	0	0
23/10/2007	JFRA	2008/08/07			jFra	10.2670	10.2570	(0.097)	0.0000	0.0000	0
23/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,758.0000	17,739.0000	(0.107)	0	0	0
23/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,799.0000	17,756.0000	(0.242)	0	0	0
23/10/2007	JFRA	2008/11/06			jFra	10.0530	10.0130	(0.398)	0.0000	0.0000	0
23/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,144.0000	20,070.0000	(0.367)	0	0	0
23/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,623.0000	20,646.0000	0.112	0	0	0
23/10/2007	JN02	2007/11/01			jNote	10.1380	10.1080	(0.296)	0.0000	0.0000	0

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23/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,458.0000	19,920.0000	(2.630)	0	0	0
23/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	17.0000	13.0000	(23.529)	0	0	0
23/10/2007	JN02	2008/02/07			jNote	9.9420	9.9010	(0.412)	0.0000	0.0000	0
23/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,379.0000	4,538.0000	3.631	0	0	0
23/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,187.0000	20,619.0000	(2.681)	0	0	0
23/10/2007	JN02	2008/05/02			jNote	9.7390	9.6870	(0.534)	0.0000	0.0000	0
23/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,012.0000	12,549.0000	(3.558)	0	0	0
23/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,149.0000	16,625.0000	2.948	0	0	0
23/10/2007	JN05	2007/11/01			jNote	9.4060	9.3530	(0.563)	0.0000	0.0000	0
23/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	82.0000	117.0000	42.683	0	0	0
23/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	16,016.0000	13,987.0000	(12.669)	0	0	0
23/10/2007	JN05	2008/02/07			jNote	9.2840	9.2290	(0.592)	0.0000	0.0000	0
23/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,292.0000	15,864.0000	(8.258)	0	0	0
23/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,106.0000	6,834.0000	11.923	0	0	0
23/10/2007	JN05	2008/05/02			jNote	9.1740	9.1180	(0.610)	0.0000	0.0000	0
23/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	20,996.0000	22,392.0000	6.649	0	0	0
23/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,586.0000	8,749.0000	(8.731)	0	0	0
23/10/2007	JN10	2007/11/01			jNote	8.9920	8.9380	(0.601)	0.0000	0.0000	0
23/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,569.0000	5,554.0000	55.618	0	0	0
23/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,049.0000	1,528.0000	(49.885)	0	0	0
23/10/2007	JN10	2008/02/07			jNote	8.9020	8.8450	(0.640)	0.0000	0.0000	0
23/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,366.0000	16,643.0000	15.850	0	0	0
23/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,994.0000	6,544.0000	(18.139)	0	0	0
23/10/2007	JN10	2008/05/02			jNote	8.8190	8.7590	(0.680)	0.0000	0.0000	0
23/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	20,394.0000	22,891.0000	12.244	0	0	0
23/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,948.0000	8,487.0000	(14.686)	0	0	0
23/10/2007	JROD	2007/10/31			jRod	9.6920	9.6910	(0.010)	0.0000	0.0000	0

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23/10/2007	JROD	2007/11/30			jRod	10.0610	10.0530	(0.080)	0.0000	0.0000	0
23/10/2007	JROD	2007/12/31			jRod	10.4190	10.4050	(0.134)	0.0000	0.0000	0
23/10/2007	JROD	2008/01/31			jRod	10.2000	10.1930	(0.069)	0.0000	0.0000	0
23/10/2007	JROD	2008/02/29			jRod	10.4310	10.4260	(0.048)	0.0000	0.0000	0
23/10/2007	JROD	2008/03/31			jRod	10.5930	10.5920	(0.009)	0.0000	0.0000	0
23/10/2007	OTH1	2007/11/01			Index Future	252.1780	252.0730	(0.042)	0.0000	0.0000	12
23/10/2007	OTH1	2008/02/07			Index Future	259.0490	259.0490	-	0.0000	0.0000	0
23/10/2007	R153	2007/11/01			Bond Future	8.9400	8.9090	(0.347)	0.0000	0.0000	4,190
23/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,811.0000	1,730.0000	(4.473)	0	0	0
23/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,146.0000	3,066.0000	(2.543)	0	0	0
23/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,476.0000	2,395.0000	(3.271)	0	0	0
23/10/2007	R153	2008/02/07			Bond Future	8.8100	8.7950	(0.170)	0.0000	0.0000	6,220
23/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,591.0000	1,561.0000	(1.886)	0	0	0
23/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	254.0000	259.0000	1.969	0	0	0
23/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,082.0000	2,050.0000	(1.537)	0	0	0
23/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	72.0000	74.0000	2.778	0	0	0
23/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	141.0000	144.0000	2.128	0	0	0
23/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,622.0000	2,588.0000	(1.297)	0	0	0
23/10/2007	R153	2008/05/02			Bond Future	8.7140	8.6840	(0.344)	0.0000	0.0000	0
23/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,200.0000	1,238.0000	3.167	0	0	0
23/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	580.0000	553.0000	(4.655)	0	0	0

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23/10/2007	R157	2007/11/01			Bond Future	8.3030	8.3010	(0.024)	0.0000	0.0000	2,660
23/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,583.0000	5,569.0000	(0.251)	0	0	0
23/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,427.0000	1,423.0000	(0.280)	0	0	75
23/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,812.0000	3,798.0000	(0.367)	0	0	0
23/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	2,980.0000	2,992.0000	0.403	0	0	0
23/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	50
23/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	721.0000	687.0000	(4.716)	0	0	0
23/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	105.0000	87.0000	(17.143)	0	0	0
23/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	362.0000	341.0000	(5.801)	0	0	350
23/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,385.0000	7,372.0000	(0.176)	0	0	0
23/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,583.0000	5,569.0000	(0.251)	0	0	0
23/10/2007	R157	2008/02/07			Bond Future	8.2070	8.2170	0.122	0.0000	0.0000	3,580
23/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,112.0000	5,163.0000	0.998	0	0	0
23/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	328.0000	314.0000	(4.268)	0	0	0
23/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	149.0000	141.0000	(5.369)	0	0	0
23/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,679.0000	6,737.0000	0.868	0	0	0
23/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	650.0000	627.0000	(3.538)	0	0	0
23/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,715.0000	3,758.0000	1.157	0	0	0
23/10/2007	R157	2008/05/02			Bond Future	8.1440	8.1440	-	0.0000	0.0000	0
23/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,472.0000	4,468.0000	(0.089)	0	0	0
23/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	635.0000	631.0000	(0.630)	0	0	0
23/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,343.0000	3,338.0000	(0.150)	0	0	0
23/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,070.0000	1,066.0000	(0.374)	0	0	0
23/10/2007	R186	2007/11/01			Bond Future	8.0950	8.0920	(0.037)	0.0000	0.0000	0
23/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	13,393.0000	13,359.0000	(0.254)	0	0	0
23/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	7,021.0000	6,987.0000	(0.484)	0	0	0
23/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	10,150.0000	10,116.0000	(0.335)	0	0	0

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23/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R186	2008/02/07			Bond Future	8.0200	8.0230	0.037	0.0000	0.0000	0
23/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,728.0000	4,738.0000	0.212	0	0	0
23/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,606.0000	1,582.0000	(1.494)	0	0	0
23/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,609.0000	9,633.0000	0.250	0	0	0
23/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	386.0000	376.0000	(2.591)	0	0	0
23/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,956.0000	6,974.0000	0.259	0	0	0
23/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	838.0000	821.0000	(2.029)	0	0	0
23/10/2007	R186	2008/05/02			Bond Future	7.9660	7.9660	-	0.0000	0.0000	0
23/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,796.0000	3,787.0000	(0.237)	0	0	0
23/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,411.0000	3,402.0000	(0.264)	0	0	0
23/10/2007	R196	2007/11/01			Bond Future	9.5850	9.6280	0.449	0.0000	0.0000	0
23/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,331.0000	1,383.0000	3.907	0	0	0
23/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,641.0000	1,694.0000	3.230	0	0	0
23/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,022.0000	1,074.0000	5.088	0	0	0
23/10/2007	R196	2008/02/07			Bond Future	9.2510	9.3080	0.616	0.0000	0.0000	0
23/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	110.0000	97.0000	(11.818)	0	0	0
23/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	850.0000	893.0000	5.059	0	0	0
23/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	66.0000	58.0000	(12.121)	0	0	0
23/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	664.0000	703.0000	5.873	0	0	0
23/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,055.0000	1,102.0000	4.455	0	0	0
23/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	171.0000	154.0000	(9.942)	0	0	0
23/10/2007	R196	2008/05/02			Bond Future	8.8940	8.9540	0.675	0.0000	0.0000	0
23/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	388.0000	363.0000	(6.443)	0	0	0
23/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	306.0000	327.0000	6.863	0	0	0
23/10/2007	R201	2007/11/01			Bond Future	8.3480	8.3570	0.108	0.0000	0.0000	910
23/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,677.0000	4,726.0000	1.048	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
23/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,271.0000	3,319.0000	1.467	0	0	0
23/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	6,108.0000	6,156.0000	0.786	0	0	0
23/10/2007	R201	2008/02/07			Bond Future	8.2260	8.2480	0.267	0.0000	0.0000	0
23/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	259.0000	239.0000	(7.722)	0	0	0
23/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,161.0000	4,257.0000	2.307	0	0	0
23/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,046.0000	3,129.0000	2.725	0	0	0
23/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	508.0000	475.0000	(6.496)	0	0	0
23/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	119.0000	108.0000	(9.244)	0	0	0
23/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,408.0000	5,513.0000	1.942	0	0	0
23/10/2007	R201	2008/05/02			Bond Future	8.1440	8.1540	0.123	0.0000	0.0000	0
23/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	856.0000	868.0000	1.402	0	0	0
23/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,665.0000	2,627.0000	(1.426)	0	0	0
23/10/2007	R203	2007/11/01			Bond Future	8.2320	8.2300	(0.024)	0.0000	0.0000	0
23/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	5,042.0000	5,029.0000	(0.258)	0	0	0
23/10/2007	R203	2008/02/07			Bond Future	8.1340	8.1420	0.098	0.0000	0.0000	0
23/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,689.0000	4,728.0000	0.832	0	0	0
23/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	387.0000	373.0000	(3.618)	0	0	0
23/10/2007	R203	2008/05/02			Bond Future	8.0650	8.0650	-	0.0000	0.0000	0
23/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,644.0000	2,639.0000	(0.189)	0	0	0
23/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,444.0000	1,439.0000	(0.346)	0	0	0
23/10/2007	R204	2007/11/01			Bond Future	8.2230	8.2200	(0.036)	0.0000	0.0000	0
23/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	5,335.0000	5,313.0000	(0.412)	0	0	0
23/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/10/2007	R204	2008/02/07			Bond Future	8.1310	8.1380	0.086	0.0000	0.0000	3,331
23/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	812.0000	792.0000	(2.463)	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
23/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,415.0000	5,444.0000	0.536	0	0	0
23/10/2007	R204	2008/05/02			Bond Future	8.0670	8.0670	-	0.0000	0.0000	0
23/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,830.0000	2,824.0000	(0.212)	0	0	0
23/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,555.0000	1,549.0000	(0.386)	0	0	0
23/10/2007	R206	2007/11/01			Bond Future	8.3450	8.3560	0.132	0.0000	0.0000	0
23/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,812.0000	2,863.0000	1.814	0	0	0
23/10/2007	R206	2008/02/07			Bond Future	8.2110	8.2350	0.292	0.0000	0.0000	0
23/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	423.0000	393.0000	(7.092)	0	0	0
23/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,536.0000	2,615.0000	3.115	0	0	0
23/10/2007	R206	2008/05/02			Bond Future	8.1240	8.1340	0.123	0.0000	0.0000	0
23/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,144.0000	1,160.0000	1.399	0	0	0
23/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,698.0000	1,669.0000	(1.708)	0	0	0
23/10/2007	R207	2007/11/01			Bond Future	8.1830	8.1910	0.098	0.0000	0.0000	0
23/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	5,139.0000	5,197.0000	1.129	0	0	0
23/10/2007	R207	2008/02/07			Bond Future	8.0960	8.1120	0.198	0.0000	0.0000	0
23/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,825.0000	4,917.0000	1.907	0	0	0
23/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	379.0000	355.0000	(6.332)	0	0	0
23/10/2007	R207	2008/05/02			Bond Future	8.0380	8.0480	0.124	0.0000	0.0000	0
23/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,507.0000	1,529.0000	1.460	0	0	0
23/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,017.0000	2,967.0000	(1.657)	0	0	0
23/10/2007	R209	2007/11/01			Bond Future	7.7980	7.8030	0.064	0.0000	0.0000	0
23/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,395.0000	8,444.0000	0.584	0	0	0
23/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2007	R209	2008/02/07			Bond Future	7.7320	7.7430	0.142	0.0000	0.0000	6,590
23/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	297.0000	280.0000	(5.724)	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
23/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	8,029.0000	8,120.0000	1.133	0	0	0
23/10/2007	R209 2008/05/02			Bond Future	7.6830	7.6930	0.130	0.0000	0.0000	0
23/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,816.0000	2,852.0000	1.278	0	0	0
23/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,475.0000	3,413.0000	(1.784)	0	0	0
23/10/2007	TRT1 2007/11/01			Index Future	254.8970	255.0250	0.050	0.0000	0.0000	400
23/10/2007	TRT1 2008/02/07			Index Future	261.8420	261.8420	-	0.0000	0.0000	0
<b>Grand Total:</b>										<b>73,314</b>