



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/10/2007

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
29/10/2007	\$ / R 2007/12/14			Currency Future	6.5467	6.5880	0.631	6.6000	6.5000	25,071
29/10/2007	\$ / R 2008/03/17			Currency Future	6.6462	6.6872	0.617	6.6500	6.6000	20,058
29/10/2007	\$ / R 2008/06/13			Currency Future	6.7502	6.7918	0.616	6.7800	6.7500	2,490
29/10/2007	£ / R 2007/12/14			Currency Future	13.4109	13.5455	1.004	0.0000	0.0000	0
29/10/2007	£ / R 2008/03/17			Currency Future	13.5724	13.7069	0.991	0.0000	0.0000	0
29/10/2007	£ / R 2008/06/13			Currency Future	13.7406	13.8762	0.987	0.0000	0.0000	0
29/10/2007	€ / R 2007/12/14			Currency Future	9.4241	9.4946	0.748	0.0000	0.0000	0
29/10/2007	€ / R 2008/03/17			Currency Future	9.5723	9.6427	0.735	0.0000	0.0000	0
29/10/2007	€ / R 2008/06/13			Currency Future	9.7232	9.7954	0.743	0.0000	0.0000	0
29/10/2007	ALBI 2007/11/01			Index Future	259.2920	259.7320	0.170	0.0000	0.0000	166
29/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,923.0000	57,320.0000	8.308	0	0	0
29/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	3.0000	0.0000	(100.000)	0	0	0
29/10/2007	ALBI 2008/02/07			Index Future	266.8290	267.2520	0.159	0.0000	0.0000	0
29/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	882.0000	694.0000	(21.315)	0	0	0
29/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	129,172.0000	133,214.0000	3.129	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
29/10/2007	ALBI	2008/05/02			Index Future	273.3630	273.7840	0.154	0.0000	0.0000	0
29/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	94,021.0000	97,256.0000	3.441	0	0	0
29/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	10,391.0000	9,416.0000	(9.383)	0	0	0
29/10/2007	ALBI	2008/08/07			Index Future	281.0900	281.4970	0.145	0.0000	0.0000	0
29/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	166,037.0000	169,660.0000	2.182	0	0	0
29/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,137.0000	4,690.0000	(8.702)	0	0	0
29/10/2007	ALBI	2008/11/06			Index Future	288.2570	288.6530	0.137	0.0000	0.0000	0
29/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	2,860.0000	2,627.0000	(8.147)	0	0	0
29/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	235,430.0000	239,157.0000	1.583	0	0	0
29/10/2007	CRD1	2007/11/01			Index Future	111.2140	111.3600	0.131	0.0000	0.0000	8
29/10/2007	CRD1	2008/02/07			Index Future	113.4480	113.4480	-	0.0000	0.0000	0
29/10/2007	CRD1	2008/05/02			Index Future	0.0000	118.7230	100.000	0.0000	0.0000	0
29/10/2007	CRD1	2008/08/07			Index Future	0.0000	122.0680	100.000	0.0000	0.0000	0
29/10/2007	CRD1	2008/11/06			Index Future	0.0000	125.1710	100.000	0.0000	0.0000	0
29/10/2007	GOVI	2007/11/01			jGovi	260.3480	260.7680	0.161	0.0000	0.0000	60
29/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	46,521.0000	42,320.0000	(9.030)	0	0	0
29/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	1.0000	0.0000	(100.000)	0	0	0
29/10/2007	GOVI	2008/02/07			jGovi	267.4420	267.8380	0.148	0.0000	0.0000	5
29/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	36,380.0000	38,821.0000	6.710	0	0	0
29/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,960.0000	10,441.0000	(12.701)	0	0	0
29/10/2007	GOVI	2008/05/02			jGovi	274.2280	274.7410	0.187	0.0000	0.0000	0
29/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	109,514.0000	113,783.0000	3.898	0	0	0
29/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,234.0000	6,373.0000	(11.902)	0	0	0

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29/10/2007	GOVI	2008/08/07			jGovi	0.0000	281.2480	100.000	0.0000	0.0000	0
29/10/2007	GOVI	2008/08/07	274.00	Put	jGovi	0.0000	20,847.0000	100.000	0	0	0
29/10/2007	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	93,327.0000	100.000	0	0	0
29/10/2007	GOVI	2008/11/06			jGovi	0.0000	287.3940	100.000	0.0000	0.0000	0
29/10/2007	GOVI	2008/11/06	274.00	Call	jGovi	0.0000	147,113.0000	100.000	0	0	0
29/10/2007	GOVI	2008/11/06	274.00	Put	jGovi	0.0000	13,173.0000	100.000	0	0	0
29/10/2007	ILBI	2007/11/01			Index Future	285.2900	259.7400	(8.956)	0.0000	0.0000	0
29/10/2007	ILBI	2008/02/07			Index Future	293.5660	293.5760	0.003	0.0000	0.0000	0
29/10/2007	J153	2010/08/31			jSwap	9.8240	9.8190	(0.051)	0.0000	0.0000	0
29/10/2007	J157	2015/09/15			jSwap	9.0090	8.9720	(0.411)	0.0000	0.0000	0
29/10/2007	J186	2026/12/21			jSwap	8.2350	8.1810	(0.656)	0.0000	0.0000	0
29/10/2007	J201	2014/12/22			jSwap	9.1040	9.0680	(0.395)	0.0000	0.0000	0
29/10/2007	J203	2017/09/15			jSwap	8.8610	8.8170	(0.497)	0.0000	0.0000	0
29/10/2007	J204	2018/12/21			jSwap	8.7990	8.7580	(0.466)	0.0000	0.0000	0
29/10/2007	J207	2020/01/15			jSwap	8.7120	8.6710	(0.471)	0.0000	0.0000	0
29/10/2007	JBAR	2005/12/21			jBar	10.7130	10.7040	(0.084)	0.0000	0.0000	0
29/10/2007	JFRA	2007/11/01			jFra	10.7730	10.7440	(0.269)	0.0000	0.0000	0
29/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,541.0000	8,465.0000	(0.890)	0	0	0
29/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/10/2007	JFRA	2008/02/07			jFra	10.6640	10.6450	(0.178)	0.0000	0.0000	0
29/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,205.0000	7,079.0000	(1.749)	0	0	0
29/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,887.0000	14,706.0000	(1.216)	0	0	0

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29/10/2007	JFRA	2008/05/02			jFra	10.5330	10.4960	(0.351)	0.0000	0.0000	0
29/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,715.0000	14,553.0000	(1.101)	0	0	0
29/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,987.0000	13,920.0000	(0.479)	0	0	0
29/10/2007	JFRA	2008/08/07			jFra	10.2460	10.2160	(0.293)	0.0000	0.0000	0
29/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,651.0000	17,522.0000	(0.731)	0	0	0
29/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,661.0000	17,605.0000	(0.317)	0	0	0
29/10/2007	JFRA	2008/11/06			jFra	9.9440	9.9530	0.091	0.0000	0.0000	0
29/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,908.0000	19,838.0000	(0.352)	0	0	0
29/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,652.0000	20,560.0000	(0.445)	0	0	0
29/10/2007	JFRA	2009/02/05			jFra	0.0000	9.6600	100.000	0.0000	0.0000	0
29/10/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	0.0000	22,109.0000	100.000	0	0	0
29/10/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	0.0000	22,937.0000	100.000	0	0	0
29/10/2007	JFRA	2009/05/07			jFra	0.0000	9.3810	100.000	0.0000	0.0000	0
29/10/2007	JFRA	2009/08/06			jFra	0.0000	9.1130	100.000	0.0000	0.0000	0
29/10/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	0.0000	27,676.0000	100.000	0	0	0
29/10/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	0.0000	25,514.0000	100.000	0	0	0
29/10/2007	JFRA	2009/11/05			jFra	0.0000	8.8360	100.000	0.0000	0.0000	0
29/10/2007	JN02	2007/11/01			jNote	10.0760	10.0630	(0.129)	0.0000	0.0000	0
29/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,332.0000	19,097.0000	(1.216)	0	0	0
29/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2.0000	0.0000	(100.000)	0	0	0
29/10/2007	JN02	2008/02/07			jNote	9.8340	9.8190	(0.153)	0.0000	0.0000	0
29/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,750.0000	4,695.0000	(1.158)	0	0	0
29/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,640.0000	19,324.0000	(1.609)	0	0	0
29/10/2007	JN02	2008/05/02			jNote	9.5870	9.5770	(0.104)	0.0000	0.0000	0
29/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,525.0000	17,515.0000	(0.057)	0	0	0
29/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	11,646.0000	11,457.0000	(1.623)	0	0	0

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29/10/2007	JN02	2008/08/07			jNote	0.0000	9.3180	100.000	0.0000	0.0000	0
29/10/2007	JN05	2007/11/01			jNote	9.1980	9.1620	(0.391)	0.0000	0.0000	0
29/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	343.0000	161.0000	(53.061)	0	0	0
29/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	8,140.0000	6,544.0000	(19.607)	0	0	0
29/10/2007	JN05	2008/02/07			jNote	9.0610	9.0200	(0.452)	0.0000	0.0000	0
29/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,472.0000	10,099.0000	6.620	0	0	0
29/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	11,883.0000	10,888.0000	(8.373)	0	0	0
29/10/2007	JN05	2008/05/02			jNote	8.9370	8.8940	(0.481)	0.0000	0.0000	0
29/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	27,273.0000	28,437.0000	4.268	0	0	0
29/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	6,390.0000	5,831.0000	(8.748)	0	0	0
29/10/2007	JN05	2008/08/07			jNote	0.0000	8.7620	100.000	0.0000	0.0000	0
29/10/2007	JN10	2007/11/01			jNote	8.7400	8.6950	(0.515)	0.0000	0.0000	0
29/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	9.0000	0.0000	(100.000)	0	0	0
29/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	17,011.0000	19,980.0000	17.453	0	0	0
29/10/2007	JN10	2008/02/07			jNote	8.6400	8.5950	(0.521)	0.0000	0.0000	0
29/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,835.0000	2,221.0000	(21.658)	0	0	0
29/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,479.0000	28,867.0000	9.018	0	0	0
29/10/2007	JN10	2008/05/02			jNote	8.5490	8.5040	(0.526)	0.0000	0.0000	0
29/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	32,963.0000	35,305.0000	7.105	0	0	0
29/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,553.0000	3,863.0000	(15.155)	0	0	0
29/10/2007	JN10	2008/08/07			jNote	0.0000	8.4060	100.000	0.0000	0.0000	0
29/10/2007	JROD	2007/10/31			jRod	9.6890	9.6890	-	0.0000	0.0000	0
29/10/2007	JROD	2007/11/30			jRod	10.0470	10.0320	(0.149)	0.0000	0.0000	0

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29/10/2007	JROD	2007/12/31			jRod	10.4120	10.3890	(0.221)	0.0000	0.0000	0
29/10/2007	JROD	2008/01/31			jRod	10.2100	10.1980	(0.118)	0.0000	0.0000	0
29/10/2007	JROD	2008/02/29			jRod	10.4590	10.4490	(0.096)	0.0000	0.0000	0
29/10/2007	JROD	2008/03/31			jRod	10.6420	10.6340	(0.075)	0.0000	0.0000	0
29/10/2007	OTH1	2007/11/01			Index Future	254.9800	255.5500	0.224	0.0000	0.0000	12
29/10/2007	OTH1	2008/02/07			Index Future	259.0490	259.0490	-	0.0000	0.0000	0
29/10/2007	OTH1	2008/05/02			Index Future	0.0000	269.3880	100.000	0.0000	0.0000	0
29/10/2007	OTH1	2008/08/07			Index Future	0.0000	276.9780	100.000	0.0000	0.0000	0
29/10/2007	OTH1	2008/11/06			Index Future	0.0000	284.0190	100.000	0.0000	0.0000	0
29/10/2007	R153	2007/11/01			Bond Future	8.7690	8.7590	(0.114)	0.0000	0.0000	4,190
29/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,701.0000	2,675.0000	(0.963)	0	0	0
29/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,031.0000	2,005.0000	(1.280)	0	0	0
29/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,365.0000	1,339.0000	(1.905)	0	0	0
29/10/2007	R153	2008/02/07			Bond Future	8.6550	8.6450	(0.116)	0.0000	0.0000	6,550
29/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,285.0000	2,259.0000	(1.138)	0	0	0
29/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	104.0000	101.0000	(2.885)	0	0	0
29/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,768.0000	1,742.0000	(1.471)	0	0	0
29/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	195.0000	193.0000	(1.026)	0	0	0
29/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,310.0000	1,284.0000	(1.985)	0	0	0
29/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	341.0000	339.0000	(0.587)	0	0	0
29/10/2007	R153	2008/05/02			Bond Future	8.5440	8.5340	(0.117)	0.0000	0.0000	0

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29/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	442.0000	429.0000	(2.941)	0	0	0
29/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,432.0000	1,441.0000	0.628	0	0	0
29/10/2007	R153	2008/08/07			Bond Future	0.0000	8.3320	100.000	0.0000	0.0000	0
29/10/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	2,176.0000	100.000	0	0	0
29/10/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	0.0000	1,848.0000	100.000	0	0	0
29/10/2007	R157	2007/11/01			Bond Future	8.1110	8.0810	(0.370)	0.0000	0.0000	2,660
29/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	96.0000	17.0000	(82.292)	0	0	0
29/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,044.0000	1,170.0000	12.069	0	0	350
29/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,079.0000	5,873.0000	(3.389)	0	0	0
29/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,631.0000	2,835.0000	7.754	0	0	75
29/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	50
29/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,276.0000	4,070.0000	(4.818)	0	0	0
29/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,282.0000	4,488.0000	4.811	0	0	0
29/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,276.0000	4,070.0000	(4.818)	0	0	0
29/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
29/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,507.0000	2,299.0000	(8.297)	0	0	0
29/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R157	2008/02/07			Bond Future	8.0270	7.9970	(0.374)	0.0000	0.0000	3,580
29/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,843.0000	2,689.0000	(5.417)	0	0	0
29/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	974.0000	1,020.0000	4.723	0	0	0
29/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	250.0000	261.0000	4.400	0	0	0
29/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	520.0000	545.0000	4.808	0	0	0
29/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,107.0000	3,932.0000	(4.261)	0	0	0
29/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,584.0000	5,395.0000	(3.385)	0	0	0
29/10/2007	R157	2008/05/02			Bond Future	7.9540	7.9240	(0.377)	0.0000	0.0000	0
29/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	712.0000	655.0000	(8.006)	0	0	0
29/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,219.0000	4,359.0000	3.318	0	0	0
29/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	397.0000	360.0000	(9.320)	0	0	0
29/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,470.0000	5,629.0000	2.907	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
29/10/2007	R157	2008/08/07			Bond Future	0.0000	7.8240	100.000	0.0000	0.0000	0
29/10/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	0.0000	1,860.0000	100.000	0	0	0
29/10/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	2,978.0000	100.000	0	0	0
29/10/2007	R186	2007/11/01			Bond Future	7.8720	7.8420	(0.381)	0.0000	0.0000	0
29/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,587.0000	7,236.0000	(4.626)	0	0	0
29/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	10,830.0000	10,479.0000	(3.241)	0	0	0
29/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,461.0000	4,107.0000	(7.935)	0	0	0
29/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
29/10/2007	R186	2008/02/07			Bond Future	7.8030	7.7730	(0.384)	0.0000	0.0000	0
29/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	727.0000	766.0000	5.365	0	0	0
29/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,450.0000	7,137.0000	(4.201)	0	0	0
29/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,071.0000	4,797.0000	(5.403)	0	0	0
29/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,452.0000	1,530.0000	5.372	0	0	0
29/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,577.0000	2,706.0000	5.006	0	0	0
29/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,199.0000	2,977.0000	(6.940)	0	0	0
29/10/2007	R186	2008/05/02			Bond Future	7.7460	7.7160	(0.387)	0.0000	0.0000	0
29/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,324.0000	2,173.0000	(6.497)	0	0	0
29/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,246.0000	5,447.0000	3.831	0	0	0
29/10/2007	R186	2008/08/07			Bond Future	0.0000	7.6470	100.000	0.0000	0.0000	0
29/10/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	0.0000	1,711.0000	100.000	0	0	0
29/10/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	2,914.0000	100.000	0	0	0
29/10/2007	R196	2007/11/01			Bond Future	9.5450	9.5660	0.220	0.0000	0.0000	0
29/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	974.0000	999.0000	2.567	0	0	0
29/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,283.0000	1,308.0000	1.949	0	0	0
29/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,593.0000	1,618.0000	1.569	0	0	0
29/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	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
29/10/2007	R196	2008/02/07			Bond Future	9.1880	9.2380	0.544	0.0000	0.0000	0
29/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	616.0000	645.0000	4.708	0	0	0
29/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	184.0000	165.0000	(10.326)	0	0	0
29/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	118.0000	104.0000	(11.864)	0	0	0
29/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	797.0000	831.0000	4.266	0	0	0
29/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	72.0000	62.0000	(13.889)	0	0	0
29/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	998.0000	1,037.0000	3.908	0	0	0
29/10/2007	R196	2008/05/02			Bond Future	8.7930	8.9650	1.956	0.0000	0.0000	0
29/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	268.0000	326.0000	21.642	0	0	0
29/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	428.0000	353.0000	(17.523)	0	0	0
29/10/2007	R196	2008/08/07			Bond Future	0.0000	8.6170	100.000	0.0000	0.0000	0
29/10/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	0.0000	1,812.0000	100.000	0	0	0
29/10/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	0.0000	1,883.0000	100.000	0	0	0
29/10/2007	R201	2007/11/01			Bond Future	8.1770	8.1570	(0.245)	0.0000	0.0000	910
29/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,186.0000	5,077.0000	(2.102)	0	0	0
29/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,755.0000	3,647.0000	(2.876)	0	0	0
29/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,350.0000	2,240.0000	(4.681)	0	0	0
29/10/2007	R201	2008/02/07			Bond Future	8.0680	8.0480	(0.248)	0.0000	0.0000	0
29/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,640.0000	4,536.0000	(2.241)	0	0	0
29/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	184.0000	187.0000	1.630	0	0	0
29/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,453.0000	3,354.0000	(2.867)	0	0	0
29/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	384.0000	391.0000	1.823	0	0	0
29/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,425.0000	2,335.0000	(3.711)	0	0	0
29/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	721.0000	737.0000	2.219	0	0	0
29/10/2007	R201	2008/05/02			Bond Future	7.9740	7.9540	(0.251)	0.0000	0.0000	0
29/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	595.0000	560.0000	(5.882)	0	0	0
29/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,283.0000	3,352.0000	2.102	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
29/10/2007	R201	2008/08/07			Bond Future	0.0000	7.8330	100.000	0.0000	0.0000	0
29/10/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	0.0000	1,459.0000	100.000	0	0	0
29/10/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	2,302.0000	100.000	0	0	0
29/10/2007	R203	2007/11/01			Bond Future	8.0400	8.0100	(0.373)	0.0000	0.0000	0
29/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,751.0000	3,547.0000	(5.439)	0	0	0
29/10/2007	R203	2008/02/07			Bond Future	7.9520	7.9220	(0.377)	0.0000	0.0000	0
29/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	613.0000	644.0000	5.057	0	0	0
29/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,704.0000	3,534.0000	(4.590)	0	0	0
29/10/2007	R203	2008/05/02			Bond Future	7.8750	7.8450	(0.381)	0.0000	0.0000	0
29/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,440.0000	3,567.0000	3.692	0	0	0
29/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	989.0000	917.0000	(7.280)	0	0	0
29/10/2007	R203	2008/08/07			Bond Future	0.0000	7.7480	100.000	0.0000	0.0000	0
29/10/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	1,878.0000	100.000	0	0	0
29/10/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	0.0000	1,865.0000	100.000	0	0	0
29/10/2007	R204	2007/11/01			Bond Future	8.0300	8.0000	(0.374)	0.0000	0.0000	0
29/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	3,948.0000	3,728.0000	(5.572)	0	0	0
29/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
29/10/2007	R204	2008/02/07			Bond Future	7.9480	7.9180	(0.377)	0.0000	0.0000	3,331
29/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,127.0000	1,163.0000	3.194	0	0	0
29/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,423.0000	4,243.0000	(4.070)	0	0	0
29/10/2007	R204	2008/05/02			Bond Future	7.8770	7.8470	(0.381)	0.0000	0.0000	0
29/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,065.0000	987.0000	(7.324)	0	0	0
29/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,687.0000	3,823.0000	3.689	0	0	0
29/10/2007	R204	2008/08/07			Bond Future	0.0000	7.7610	100.000	0.0000	0.0000	0
29/10/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	0.0000	1,846.0000	100.000	0	0	0
29/10/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	1,767.0000	100.000	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
29/10/2007	R206	2007/11/01			Bond Future	8.1760	8.1560	(0.245)	0.0000	0.0000	0
29/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,024.0000	1,929.0000	(4.694)	0	0	0
29/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/10/2007	R206	2008/02/07			Bond Future	8.0550	8.0350	(0.248)	0.0000	0.0000	0
29/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	604.0000	619.0000	2.483	0	0	0
29/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,009.0000	1,932.0000	(3.833)	0	0	0
29/10/2007	R206	2008/05/02			Bond Future	7.9540	7.9340	(0.251)	0.0000	0.0000	0
29/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,144.0000	2,192.0000	2.239	0	0	0
29/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	837.0000	797.0000	(4.779)	0	0	0
29/10/2007	R206	2008/08/07			Bond Future	0.0000	7.8000	100.000	0.0000	0.0000	0
29/10/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	2,199.0000	100.000	0	0	0
29/10/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	0.0000	1,340.0000	100.000	0	0	0
29/10/2007	R207	2007/11/01			Bond Future	8.0010	7.9710	(0.375)	0.0000	0.0000	0
29/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,806.0000	3,583.0000	(5.859)	0	0	0
29/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R207	2008/02/07			Bond Future	7.9220	7.8920	(0.379)	0.0000	0.0000	0
29/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	614.0000	649.0000	5.700	0	0	0
29/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,790.0000	3,604.0000	(4.908)	0	0	0
29/10/2007	R207	2008/05/02			Bond Future	7.8580	7.8280	(0.382)	0.0000	0.0000	0
29/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,047.0000	970.0000	(7.354)	0	0	0
29/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,864.0000	4,006.0000	3.675	0	0	0
29/10/2007	R207	2008/08/07			Bond Future	0.0000	7.7470	100.000	0.0000	0.0000	0
29/10/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	0.0000	927.0000	100.000	0	0	0
29/10/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	2,752.0000	100.000	0	0	0
29/10/2007	R209	2007/11/01			Bond Future	7.7130	7.5630	(1.945)	0.0000	0.0000	0
29/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,562.0000	6,057.0000	(19.902)	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
29/10/2007	R209	2008/02/07			Bond Future	7.6530	7.5030	(1.960)	0.0000	0.0000	6,590
29/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	368.0000	590.0000	60.326	0	0	0
29/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,317.0000	6,020.0000	(17.726)	0	0	0
29/10/2007	R209	2008/05/02			Bond Future	7.6030	7.4530	(1.973)	0.0000	0.0000	0
29/10/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,442.0000	1,850.0000	(24.242)	0	0	0
29/10/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,900.0000	4,840.0000	24.103	0	0	0
29/10/2007	R209	2008/08/07			Bond Future	0.0000	7.3940	100.000	0.0000	0.0000	0
29/10/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	0.0000	359.0000	100.000	0	0	0
29/10/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	3,955.0000	100.000	0	0	0
29/10/2007	TRT1	2007/11/01			Index Future	257.2040	257.6230	0.163	0.0000	0.0000	400
29/10/2007	TRT1	2008/02/07			Index Future	261.8420	261.8420	-	0.0000	0.0000	0
29/10/2007	TRT1	2008/05/02			Index Future	0.0000	271.5860	100.000	0.0000	0.0000	0
29/10/2007	TRT1	2008/08/07			Index Future	0.0000	279.2380	100.000	0.0000	0.0000	0
29/10/2007	TRT1	2008/11/06			Index Future	0.0000	286.3370	100.000	0.0000	0.0000	0
Grand Total:											76,556