



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/10/2007

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
31/10/2007	\$ / R 2007/12/14			Currency Future	6.6101	6.5874	(0.343)	6.6200	6.6000	25,170
31/10/2007	\$ / R 2008/03/17			Currency Future	6.7110	6.6892	(0.325)	6.7400	6.7300	20,849
31/10/2007	\$ / R 2008/06/13			Currency Future	6.8163	6.7948	(0.315)	0.0000	0.0000	2,540
31/10/2007	£ / R 2007/12/14			Currency Future	13.6488	13.6256	(0.170)	0.0000	0.0000	37
31/10/2007	£ / R 2008/03/17			Currency Future	13.8139	13.7921	(0.158)	0.0000	0.0000	0
31/10/2007	£ / R 2008/06/13			Currency Future	13.9837	13.9635	(0.144)	0.0000	0.0000	0
31/10/2007	€ / R 2007/12/14			Currency Future	9.5410	9.5241	(0.177)	0.0000	0.0000	1
31/10/2007	€ / R 2008/03/17			Currency Future	9.6921	9.6768	(0.158)	0.0000	0.0000	750
31/10/2007	€ / R 2008/06/13			Currency Future	9.8452	9.8302	(0.152)	0.0000	0.0000	0
31/10/2007	ALBI 2007/11/01			Index Future	259.2210	260.0290	0.312	0.0000	0.0000	0
31/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	0.0000	0.0000	-	0	0	0
31/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,210.0000	60,290.0000	15.476	0	0	0
31/10/2007	ALBI 2008/02/07			Index Future	266.7430	267.1500	0.153	0.0000	0.0000	508
31/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	813.0000	678.0000	(16.605)	0	0	0
31/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	128,243.0000	132,178.0000	3.068	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
31/10/2007	ALBI	2008/05/02			Index Future	273.2810	274.2060	0.338	0.0000	0.0000	0
31/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	10,263.0000	8,567.0000	(16.525)	0	0	0
31/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	93,073.0000	100,627.0000	8.116	0	0	0
31/10/2007	ALBI	2008/08/07			Index Future	281.0280	282.0300	0.357	0.0000	0.0000	0
31/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	165,333.0000	174,510.0000	5.551	0	0	0
31/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,053.0000	4,210.0000	(16.683)	0	0	0
31/10/2007	ALBI	2008/11/06			Index Future	288.2170	289.3320	0.387	0.0000	0.0000	0
31/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	234,973.0000	245,635.0000	4.538	0	0	0
31/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	2,803.0000	2,315.0000	(17.410)	0	0	0
31/10/2007	CRD1	2007/11/01			Index Future	111.2060	111.4200	0.192	0.0000	0.0000	0
31/10/2007	CRD1	2008/02/07			Index Future	114.2200	114.4720	0.221	0.0000	0.0000	0
31/10/2007	CRD1	2008/05/02			Index Future	118.5790	118.8110	0.196	0.0000	0.0000	0
31/10/2007	CRD1	2008/08/07			Index Future	121.9400	122.2010	0.214	0.0000	0.0000	0
31/10/2007	CRD1	2008/11/06			Index Future	123.2400	123.4810	0.196	0.0000	0.0000	8
31/10/2007	GOVI	2007/11/01			jGovi	260.2835	261.0240	0.284	0.0000	0.0000	0
31/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	47,165.0000	39,760.0000	(15.700)	0	0	0
31/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
31/10/2007	GOVI	2008/02/07			jGovi	267.3400	268.1730	0.312	0.0000	0.0000	5
31/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	35,305.0000	41,026.0000	16.205	0	0	0
31/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,905.0000	9,296.0000	(21.915)	0	0	0
31/10/2007	GOVI	2008/05/02			jGovi	274.2305	275.0130	0.285	0.0000	0.0000	0
31/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	6,997.0000	5,925.0000	(15.321)	0	0	0
31/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	109,302.0000	116,055.0000	6.178	0	0	0

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31/10/2007	GOVI	2008/08/07			jGovi	281.1210	282.0720	0.338	0.0000	0.0000	0
31/10/2007	GOVI	2008/08/07	274.00	Call	jGovi	92,329.0000	99,299.0000	7.549	0	0	0
31/10/2007	GOVI	2008/08/07	274.00	Put	jGovi	21,119.0000	18,579.0000	(12.027)	0	0	0
31/10/2007	GOVI	2008/11/06			jGovi	288.4505	289.2785	0.287	0.0000	0.0000	60
31/10/2007	GOVI	2008/11/06	274.00	Call	jGovi	155,967.0000	163,027.0000	4.527	0	0	0
31/10/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,462.0000	10,242.0000	(10.644)	0	0	0
31/10/2007	ILBI	2007/11/01			Index Future	285.3100	285.9530	0.225	0.0000	0.0000	0
31/10/2007	ILBI	2008/02/07			Index Future	293.5770	294.2310	0.223	0.0000	0.0000	0
31/10/2007	J153	2010/08/31			jSwap	9.8540	9.9200	0.670	0.0000	0.0000	0
31/10/2007	J157	2015/09/15			jSwap	8.9830	8.9760	(0.078)	0.0000	0.0000	0
31/10/2007	J186	2026/12/21			jSwap	8.2000	8.1760	(0.293)	0.0000	0.0000	0
31/10/2007	J201	2014/12/22			jSwap	9.0840	9.0760	(0.088)	0.0000	0.0000	0
31/10/2007	J203	2017/09/15			jSwap	8.8360	8.8120	(0.272)	0.0000	0.0000	0
31/10/2007	J204	2018/12/21			jSwap	8.7710	8.7500	(0.239)	0.0000	0.0000	0
31/10/2007	J207	2020/01/15			jSwap	8.6810	8.6620	(0.219)	0.0000	0.0000	0
31/10/2007	JBAR	2005/12/21			jBar	10.7170	10.7130	(0.037)	0.0000	0.0000	0
31/10/2007	JFRA	2007/11/01			jFra	10.7560	10.7460	(0.093)	0.0000	0.0000	0
31/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,498.0000	8,471.0000	(0.318)	0	0	0
31/10/2007	JFRA	2008/02/07			jFra	10.6730	10.7230	0.468	0.0000	0.0000	0
31/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,703.0000	14,729.0000	0.177	0	0	0
31/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,999.0000	6,902.0000	(1.386)	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
31/10/2007	JFRA	2008/05/02			jFra	10.5620	10.6290	0.634	0.0000	0.0000	0
31/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,600.0000	14,648.0000	0.329	0	0	0
31/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,797.0000	13,672.0000	(0.906)	0	0	0
31/10/2007	JFRA	2008/08/07			jFra	10.2790	10.4030	1.206	0.0000	0.0000	0
31/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,496.0000	17,312.0000	(1.052)	0	0	0
31/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,566.0000	17,684.0000	0.672	0	0	0
31/10/2007	JFRA	2008/11/06			jFra	10.0090	10.1120	1.029	0.0000	0.0000	0
31/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,463.0000	20,307.0000	(0.762)	0	0	0
31/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,877.0000	19,971.0000	0.473	0	0	0
31/10/2007	JFRA	2009/02/05			jFra	9.7270	9.8270	1.028	0.0000	0.0000	0
31/10/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,164.0000	22,258.0000	0.424	0	0	0
31/10/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,829.0000	22,679.0000	(0.657)	0	0	0
31/10/2007	JFRA	2009/05/07			jFra	9.4470	9.5300	0.879	0.0000	0.0000	0
31/10/2007	JFRA	2009/08/06			jFra	9.1670	9.2460	0.862	0.0000	0.0000	0
31/10/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,587.0000	27,465.0000	(0.442)	0	0	0
31/10/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,556.0000	25,627.0000	0.278	0	0	0
31/10/2007	JFRA	2009/11/05			jFra	8.8540	8.9250	0.802	0.0000	0.0000	0
31/10/2007	JN02	2007/11/01			jNote	10.1140	10.1860	0.712	0.0000	0.0000	0
31/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,004.0000	21,294.0000	6.449	0	0	0
31/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/10/2007	JN02	2008/02/07			jNote	9.8720	9.9570	0.861	0.0000	0.0000	0
31/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,384.0000	3,938.0000	(10.173)	0	0	0
31/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,949.0000	21,005.0000	5.293	0	0	0
31/10/2007	JN02	2008/05/02			jNote	9.6280	9.7140	0.893	0.0000	0.0000	0
31/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	11,816.0000	12,469.0000	5.526	0	0	0
31/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,951.0000	16,049.0000	(5.321)	0	0	0

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31/10/2007	JN02	2008/08/07			jNote	9.3580	9.4420	0.898	0.0000	0.0000	0
31/10/2007	JN05	2007/11/01			jNote	9.1810	9.2030	0.240	0.0000	0.0000	0
31/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	7,164.0000	7,985.0000	11.460	0	0	0
31/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	37.0000	1.0000	(97.297)	0	0	0
31/10/2007	JN05	2008/02/07			jNote	9.0370	9.0560	0.210	0.0000	0.0000	0
31/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,719.0000	9,309.0000	(4.219)	0	0	0
31/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	11,180.0000	11,519.0000	3.032	0	0	0
31/10/2007	JN05	2008/05/02			jNote	8.9080	8.9210	0.146	0.0000	0.0000	0
31/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	5,949.0000	6,061.0000	1.883	0	0	0
31/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	27,984.0000	27,556.0000	(1.529)	0	0	0
31/10/2007	JN05	2008/08/07			jNote	8.7700	8.7740	0.046	0.0000	0.0000	0
31/10/2007	JN10	2007/11/01			jNote	8.7150	8.6890	(0.298)	0.0000	0.0000	0
31/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
31/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	18,653.0000	20,356.0000	9.130	0	0	0
31/10/2007	JN10	2008/02/07			jNote	8.6130	8.5870	(0.302)	0.0000	0.0000	0
31/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,382.0000	2,081.0000	(12.636)	0	0	0
31/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	27,821.0000	29,232.0000	5.072	0	0	0
31/10/2007	JN10	2008/05/02			jNote	8.5200	8.4920	(0.329)	0.0000	0.0000	0
31/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,044.0000	3,667.0000	(9.322)	0	0	0
31/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	34,401.0000	35,887.0000	4.320	0	0	0
31/10/2007	JN10	2008/08/07			jNote	8.4190	8.3880	(0.368)	0.0000	0.0000	0
31/10/2007	JROD	2007/10/31			jRod	9.6890	9.6891	0.001	0.0000	0.0000	0
31/10/2007	JROD	2007/11/30			jRod	10.0300	10.0250	(0.050)	0.0000	0.0000	0

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31/10/2007	JROD	2007/12/31			jRod	10.3900	10.3810	(0.087)	0.0000	0.0000	0
31/10/2007	JROD	2008/01/31			jRod	10.2000	10.7130	5.029	0.0000	0.0000	0
31/10/2007	JROD	2008/02/29			jRod	10.4520	10.4460	(0.057)	0.0000	0.0000	0
31/10/2007	JROD	2008/03/31			jRod	10.6360	10.6310	(0.047)	0.0000	0.0000	0
31/10/2007	JROD	2008/04/30			jRod	10.4050	10.7760	3.566	0.0000	0.0000	0
31/10/2007	JROD	2008/05/30			jRod	10.5650	10.5620	(0.028)	0.0000	0.0000	0
31/10/2007	JROD	2008/06/30			jRod	10.6900	10.6870	(0.028)	0.0000	0.0000	0
31/10/2007	JROD	2008/07/31			jRod	10.5090	10.7970	2.741	0.0000	0.0000	0
31/10/2007	OTH1	2007/11/01			Index Future	254.8740	256.0990	0.481	0.0000	0.0000	0
31/10/2007	OTH1	2008/02/07			Index Future	261.7840	263.1130	0.508	0.0000	0.0000	0
31/10/2007	OTH1	2008/05/02			Index Future	268.6750	270.0870	0.526	0.0000	0.0000	0
31/10/2007	OTH1	2008/08/07			Index Future	276.2920	277.7930	0.543	0.0000	0.0000	0
31/10/2007	OTH1	2008/11/06			Index Future	282.4560	283.8200	0.483	0.0000	0.0000	12
31/10/2007	R153	2007/11/01			Bond Future	8.8060	8.7660	(0.454)	0.0000	0.0000	2,310
31/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,798.0000	2,693.0000	(3.753)	0	0	0
31/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,127.0000	2,023.0000	(4.890)	0	0	0
31/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,462.0000	1,357.0000	(7.182)	0	0	0
31/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R153	2008/02/07			Bond Future	8.6710	8.6310	(0.461)	0.0000	0.0000	8,666

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31/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	179.0000	194.0000	8.380	0	0	0
31/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	92.0000	102.0000	10.870	0	0	0
31/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,312.0000	2,226.0000	(3.720)	0	0	0
31/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,790.0000	1,710.0000	(4.469)	0	0	0
31/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	317.0000	343.0000	8.202	0	0	0
31/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,325.0000	1,255.0000	(5.283)	0	0	0
31/10/2007	R153	2008/05/02			Bond Future	8.5340	8.4940	(0.469)	0.0000	0.0000	0
31/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	427.0000	399.0000	(6.557)	0	0	0
31/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,439.0000	1,498.0000	4.100	0	0	0
31/10/2007	R153	2008/08/07			Bond Future	8.2810	8.2410	(0.483)	0.0000	0.0000	0
31/10/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,798.0000	1,759.0000	(2.169)	0	0	0
31/10/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,226.0000	2,265.0000	1.752	0	0	0
31/10/2007	R157	2007/11/01			Bond Future	8.1170	8.0470	(0.862)	0.0000	0.0000	2,500
31/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,241.0000	4,721.0000	11.318	0	0	0
31/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	50
31/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,545.0000	2,065.0000	(18.861)	0	0	0
31/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,317.0000	3,837.0000	(11.119)	0	0	0
31/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,588.0000	3,069.0000	18.586	0	0	75
31/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	922.0000	1,387.0000	50.434	0	0	350
31/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,120.0000	5,639.0000	(7.859)	0	0	0
31/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	16.0000	0.0000	(100.000)	0	0	0
31/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,317.0000	3,837.0000	(11.119)	0	0	0
31/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R157	2008/02/07			Bond Future	8.0210	7.9510	(0.873)	0.0000	0.0000	9,179
31/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	956.0000	1,118.0000	16.946	0	0	0
31/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,786.0000	2,478.0000	(11.055)	0	0	0
31/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	238.0000	292.0000	22.689	0	0	0
31/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	504.0000	604.0000	19.841	0	0	0

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31/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,051.0000	3,682.0000	(9.109)	0	0	0
31/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,532.0000	5,117.0000	(7.502)	0	0	0
31/10/2007	R157	2008/05/02			Bond Future	7.9370	7.8670	(0.882)	0.0000	0.0000	0
31/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,552.0000	5,949.0000	7.151	0	0	0
31/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,288.0000	4,646.0000	8.349	0	0	0
31/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	369.0000	306.0000	(17.073)	0	0	0
31/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	670.0000	568.0000	(15.224)	0	0	0
31/10/2007	R157	2008/08/07			Bond Future	7.8170	7.7470	(0.895)	0.0000	0.0000	0
31/10/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,000.0000	3,265.0000	8.833	0	0	0
31/10/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,838.0000	1,655.0000	(9.956)	0	0	0
31/10/2007	R186	2007/11/01			Bond Future	7.8970	7.8070	(1.140)	0.0000	0.0000	0
31/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,749.0000	3,695.0000	(22.194)	0	0	0
31/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,879.0000	6,825.0000	(13.377)	0	0	0
31/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,121.0000	10,068.0000	(9.469)	0	0	0
31/10/2007	R186	2008/02/07			Bond Future	7.8220	7.7320	(1.151)	0.0000	0.0000	0
31/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,594.0000	6,734.0000	(11.325)	0	0	0
31/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	650.0000	846.0000	30.154	0	0	0
31/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,174.0000	4,455.0000	(13.896)	0	0	0
31/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,261.0000	2,712.0000	(16.835)	0	0	0
31/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,417.0000	2,924.0000	20.976	0	0	0
31/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,333.0000	1,671.0000	25.356	0	0	0
31/10/2007	R186	2008/05/02			Bond Future	7.7580	7.6680	(1.160)	0.0000	0.0000	0
31/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,339.0000	1,967.0000	(15.904)	0	0	0
31/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,120.0000	5,807.0000	13.418	0	0	0
31/10/2007	R186	2008/08/07			Bond Future	7.6780	7.5880	(1.172)	0.0000	0.0000	0
31/10/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,699.0000	3,336.0000	23.601	0	0	0
31/10/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	1,859.0000	1,435.0000	(22.808)	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
31/10/2007	R196	2007/11/01			Bond Future	9.6040	9.5680	(0.375)	0.0000	0.0000	0
31/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,664.0000	1,621.0000	(2.584)	0	0	0
31/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,045.0000	1,002.0000	(4.115)	0	0	0
31/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,354.0000	1,310.0000	(3.250)	0	0	0
31/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R196	2008/02/07			Bond Future	9.2660	9.2230	(0.464)	0.0000	0.0000	0
31/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	155.0000	166.0000	7.097	0	0	0
31/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,060.0000	1,023.0000	(3.491)	0	0	0
31/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	663.0000	632.0000	(4.676)	0	0	0
31/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	852.0000	817.0000	(4.108)	0	0	0
31/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	97.0000	104.0000	7.216	0	0	0
31/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	57.0000	62.0000	8.772	0	0	0
31/10/2007	R196	2008/05/02			Bond Future	8.8700	8.8210	(0.552)	0.0000	0.0000	0
31/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	391.0000	411.0000	5.115	0	0	0
31/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	290.0000	272.0000	(6.207)	0	0	0
31/10/2007	R196	2008/08/07			Bond Future	8.4340	8.3810	(0.628)	0.0000	0.0000	0
31/10/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,930.0000	1,942.0000	0.622	0	0	0
31/10/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,762.0000	1,745.0000	(0.965)	0	0	0
31/10/2007	R201	2007/11/01			Bond Future	8.1960	8.1260	(0.854)	8.1500	8.1500	0
31/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,289.0000	4,909.0000	(7.185)	0	0	0
31/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,858.0000	3,478.0000	(9.850)	0	0	0
31/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,452.0000	2,072.0000	(15.498)	0	0	0
31/10/2007	R201	2008/02/07			Bond Future	8.0770	8.0070	(0.867)	8.0300	8.0300	910
31/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,670.0000	4,337.0000	(7.131)	0	0	0
31/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	356.0000	427.0000	19.944	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
31/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	167.0000	205.0000	22.754	0	0	0
31/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,473.0000	3,172.0000	(8.667)	0	0	0
31/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	682.0000	799.0000	17.155	0	0	0
31/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,434.0000	2,179.0000	(10.477)	0	0	0
31/10/2007	R201	2008/05/02			Bond Future	7.9720	7.9020	(0.878)	0.0000	0.0000	0
31/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,277.0000	3,556.0000	8.514	0	0	0
31/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	579.0000	493.0000	(14.853)	0	0	0
31/10/2007	R201	2008/08/07			Bond Future	7.8330	7.7630	(0.894)	0.0000	0.0000	0
31/10/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,456.0000	1,309.0000	(10.096)	0	0	0
31/10/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,299.0000	2,508.0000	9.091	0	0	0
31/10/2007	R203	2007/11/01			Bond Future	8.0470	7.9770	(0.870)	0.0000	0.0000	0
31/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,798.0000	3,322.0000	(12.533)	0	0	0
31/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R203	2008/02/07			Bond Future	7.9490	7.8790	(0.881)	0.0000	0.0000	0
31/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	592.0000	708.0000	19.595	0	0	0
31/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,663.0000	3,307.0000	(9.719)	0	0	0
31/10/2007	R203	2008/05/02			Bond Future	7.8640	7.7940	(0.890)	0.0000	0.0000	0
31/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,473.0000	3,805.0000	9.559	0	0	0
31/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	949.0000	814.0000	(14.226)	0	0	0
31/10/2007	R203	2008/08/07			Bond Future	7.7520	7.6820	(0.903)	0.0000	0.0000	0
31/10/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,875.0000	1,653.0000	(11.840)	0	0	0
31/10/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,862.0000	2,102.0000	12.889	0	0	0
31/10/2007	R204	2007/11/01			Bond Future	8.0370	7.9670	(0.871)	0.0000	0.0000	0
31/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	3,997.0000	3,488.0000	(12.735)	0	0	0
31/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R204	2008/02/07			Bond Future	7.9460	7.8760	(0.881)	0.0000	0.0000	3,331
31/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,090.0000	1,240.0000	13.761	0	0	0
31/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,372.0000	4,016.0000	(8.143)	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
31/10/2007	R204	2008/05/02			Bond Future	7.8680	7.7980	(0.890)	0.0000	0.0000	0
31/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,712.0000	4,069.0000	9.617	0	0	0
31/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,026.0000	880.0000	(14.230)	0	0	0
31/10/2007	R204	2008/08/07			Bond Future	7.7680	7.6980	(0.901)	0.0000	0.0000	0
31/10/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,739.0000	1,995.0000	14.721	0	0	0
31/10/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	1,867.0000	1,624.0000	(13.016)	0	0	0
31/10/2007	R206	2007/11/01			Bond Future	8.1950	8.1250	(0.854)	0.0000	0.0000	0
31/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,112.0000	1,784.0000	(15.530)	0	0	0
31/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R206	2008/02/07			Bond Future	8.0640	7.9940	(0.868)	0.0000	0.0000	0
31/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,017.0000	1,798.0000	(10.858)	0	0	0
31/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	571.0000	672.0000	17.688	0	0	0
31/10/2007	R206	2008/05/02			Bond Future	7.9510	7.8810	(0.880)	0.0000	0.0000	0
31/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	819.0000	713.0000	(12.943)	0	0	0
31/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,139.0000	2,345.0000	9.631	0	0	0
31/10/2007	R206	2008/08/07			Bond Future	7.7970	7.7270	(0.898)	0.0000	0.0000	0
31/10/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,204.0000	2,383.0000	8.122	0	0	0
31/10/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,331.0000	1,208.0000	(9.241)	0	0	0
31/10/2007	R207	2007/11/01			Bond Future	8.0170	7.9470	(0.873)	0.0000	0.0000	0
31/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,924.0000	3,405.0000	(13.226)	0	0	0
31/10/2007	R207	2008/02/07			Bond Future	7.9310	7.8610	(0.883)	0.0000	0.0000	0
31/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	572.0000	696.0000	21.678	0	0	0
31/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,815.0000	3,422.0000	(10.301)	0	0	0
31/10/2007	R207	2008/05/02			Bond Future	7.8600	7.7900	(0.891)	0.0000	0.0000	0
31/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,833.0000	4,201.0000	9.601	0	0	0
31/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,032.0000	885.0000	(14.244)	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
31/10/2007	R207	2008/08/07			Bond Future	7.7670	7.6970	(0.901)	0.0000	0.0000	0
31/10/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,652.0000	3,000.0000	13.122	0	0	0
31/10/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	972.0000	808.0000	(16.872)	0	0	0
31/10/2007	R209	2007/11/01			Bond Future	7.6080	7.5080	(1.314)	0.0000	0.0000	0
31/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,513.0000	5,494.0000	(15.646)	0	0	0
31/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2007	R209	2008/02/07			Bond Future	7.5440	7.4440	(1.326)	0.0000	0.0000	6,590
31/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	507.0000	698.0000	37.673	0	0	0
31/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,356.0000	5,518.0000	(13.184)	0	0	0
31/10/2007	R209	2008/05/02			Bond Future	7.4890	7.3890	(1.335)	0.0000	0.0000	0
31/10/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,970.0000	1,622.0000	(17.665)	0	0	0
31/10/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,588.0000	5,279.0000	15.061	0	0	0
31/10/2007	R209	2008/08/07			Bond Future	7.4230	7.3230	(1.347)	0.0000	0.0000	0
31/10/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	411.0000	247.0000	(39.903)	0	0	0
31/10/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,705.0000	4,590.0000	23.887	0	0	0
31/10/2007	TRT1	2007/11/01			Index Future	257.1400	257.8840	0.289	0.0000	0.0000	0
31/10/2007	TRT1	2008/02/07			Index Future	264.1110	264.9470	0.317	0.0000	0.0000	0
31/10/2007	TRT1	2008/05/02			Index Future	271.1170	271.9680	0.314	0.0000	0.0000	0
31/10/2007	TRT1	2008/08/07			Index Future	278.8020	279.7290	0.332	0.0000	0.0000	0
31/10/2007	TRT1	2008/11/06			Index Future	284.9660	285.7980	0.292	0.0000	0.0000	400
Grand Total:											84,301