



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/12/2007

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
27/12/2007	\$ / R 2008/03/17			Currency Future	7.0731	6.9532	(1.695)	7.0200	0.0000	46,771
27/12/2007	\$ / R 2008/06/13			Currency Future	7.1982	7.0778	(1.673)	7.1000	0.0000	14,704
27/12/2007	\$ / R 2008/09/15			Currency Future	7.3335	7.2101	(1.683)	0.0000	0.0000	1,472
27/12/2007	£ / R 2008/03/17			Currency Future	13.9864	13.8232	(1.167)	0.0000	0.0000	2,037
27/12/2007	£ / R 2008/06/13			Currency Future	14.1957	14.0321	(1.152)	0.0000	0.0000	1,155
27/12/2007	£ / R 2008/09/15			Currency Future	14.4136	14.2475	(1.152)	0.0000	0.0000	36
27/12/2007	€ / R 2008/03/17			Currency Future	10.1877	10.1383	(0.485)	0.0000	0.0000	1,752
27/12/2007	€ / R 2008/06/13			Currency Future	10.3655	10.3176	(0.462)	0.0000	0.0000	1,248
27/12/2007	€ / R 2008/09/15			Currency Future	10.5483	10.4974	(0.483)	0.0000	0.0000	50
27/12/2007	ALBI 2008/02/07			Index Future	259.4300	259.7630	0.128	0.0000	0.0000	517
27/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	56,803.0000	59,519.0000	4.781	0	0	0
27/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,503.0000	1,889.0000	(24.531)	0	0	0
27/12/2007	ALBI 2008/05/02			Index Future	268.3580	268.1100	(0.092)	0.0000	0.0000	0
27/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	51,320.0000	49,335.0000	(3.868)	0	0	0
27/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	17,740.0000	18,235.0000	2.790	0	0	0

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27/12/2007	ALBI	2008/08/07			Index Future	276.4220	276.1660	(0.093)	0.0000	0.0000	0
27/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,764.0000	7,961.0000	2.537	0	0	0
27/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	121,984.0000	119,621.0000	(1.937)	0	0	0
27/12/2007	ALBI	2008/11/06			Index Future	284.0000	283.7380	(0.092)	0.0000	0.0000	0
27/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	193,893.0000	191,367.0000	(1.303)	0	0	0
27/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,893.0000	3,987.0000	2.415	0	0	0
27/12/2007	CRD1	2008/02/07			Index Future	111.6590	111.7550	0.086	0.0000	0.0000	0
27/12/2007	CRD1	2008/05/02			Index Future	114.5820	114.6790	0.085	0.0000	0.0000	0
27/12/2007	CRD1	2008/08/07			Index Future	119.8530	119.7420	(0.093)	0.0000	0.0000	0
27/12/2007	CRD1	2008/11/06			Index Future	121.2460	121.3520	0.087	0.0000	0.0000	8
27/12/2007	GOVI	2008/02/07			jGovi	260.8450	261.1490	0.117	0.0000	0.0000	7
27/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	2,199.0000	2,338.0000	6.321	0	0	0
27/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	43,749.0000	40,848.0000	(6.631)	0	0	0
27/12/2007	GOVI	2008/05/02			jGovi	268.1470	268.4540	0.114	0.0000	0.0000	0
27/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	56,633.0000	58,502.0000	3.300	0	0	0
27/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	15,163.0000	13,962.0000	(7.921)	0	0	0
27/12/2007	GOVI	2008/08/07			jGovi	275.7040	276.0215	0.115	0.0000	0.0000	0
27/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	52,286.0000	53,833.0000	2.959	0	0	0
27/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	35,246.0000	33,618.0000	(4.619)	0	0	0
27/12/2007	GOVI	2008/11/06			jGovi	283.2420	283.5765	0.118	0.0000	0.0000	60
27/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	110,656.0000	113,053.0000	2.166	0	0	0
27/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,236.0000	17,288.0000	(5.199)	0	0	0
27/12/2007	ILBI	2008/02/07			Index Future	298.7190	298.4470	(0.091)	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
27/12/2007	J153	2010/08/31			jSwap	10.6100	10.6070	(0.028)	0.0000	0.0000	0
27/12/2007	J157	2015/09/15			jSwap	9.6190	9.6010	(0.187)	0.0000	0.0000	0
27/12/2007	J186	2026/12/21			jSwap	8.6570	8.6360	(0.243)	0.0000	0.0000	0
27/12/2007	J201	2014/12/22			jSwap	9.6700	9.6520	(0.186)	0.0000	0.0000	0
27/12/2007	J203	2017/09/15			jSwap	9.4290	9.4110	(0.191)	0.0000	0.0000	0
27/12/2007	J204	2018/12/21			jSwap	9.2800	9.2520	(0.302)	0.0000	0.0000	0
27/12/2007	J207	2020/01/15			jSwap	9.2240	9.1940	(0.325)	0.0000	0.0000	0
27/12/2007	JBAR	2005/12/21			jBar	11.2330	11.2330	-	0.0000	0.0000	0
27/12/2007	JFRA	2008/02/07			jFra	11.2510	11.2510	-	0.0000	0.0000	0
27/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,326.0000	3,120.0000	(6.194)	0	0	0
27/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,493.0000	12,290.0000	(1.625)	0	0	0
27/12/2007	JFRA	2008/05/02			jFra	11.3080	11.3060	(0.018)	0.0000	0.0000	0
27/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,297.0000	13,157.0000	(1.053)	0	0	0
27/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,577.0000	10,442.0000	(1.276)	0	0	0
27/12/2007	JFRA	2008/08/07			jFra	11.1890	11.1820	(0.063)	0.0000	0.0000	0
27/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,599.0000	14,503.0000	(0.658)	0	0	0
27/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	16,877.0000	16,764.0000	(0.670)	0	0	0
27/12/2007	JFRA	2008/11/06			jFra	10.9810	11.0000	0.173	0.0000	0.0000	0
27/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,501.0000	19,436.0000	(0.333)	0	0	0
27/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,727.0000	17,616.0000	(0.626)	0	0	0
27/12/2007	JFRA	2009/02/05			jFra	10.6430	10.6390	(0.038)	0.0000	0.0000	0
27/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,325.0000	20,252.0000	(0.359)	0	0	0
27/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,886.0000	21,804.0000	(0.375)	0	0	0

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27/12/2007	JFRA	2009/05/07			jFra	10.3010	10.3180	0.165	0.0000	0.0000	0
27/12/2007	JFRA	2009/08/06			jFra	10.0140	10.0140	-	0.0000	0.0000	0
27/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,395.0000	25,330.0000	(0.256)	0	0	0
27/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,360.0000	25,296.0000	(0.252)	0	0	0
27/12/2007	JFRA	2009/11/05			jFra	9.7790	9.7630	(0.164)	0.0000	0.0000	0
27/12/2007	JN02	2008/02/07			jNote	10.7160	10.7170	0.009	0.0000	0.0000	0
27/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,639.0000	30,608.0000	(0.101)	0	0	0
27/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	275.0000	227.0000	(17.455)	0	0	0
27/12/2007	JN02	2008/05/02			jNote	10.5160	10.5140	(0.019)	0.0000	0.0000	0
27/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,002.0000	17,851.0000	(0.839)	0	0	0
27/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,222.0000	7,107.0000	(1.592)	0	0	0
27/12/2007	JN02	2008/08/07			jNote	10.2680	10.2630	(0.049)	0.0000	0.0000	0
27/12/2007	JN05	2008/02/07			jNote	9.7760	9.7660	(0.102)	0.0000	0.0000	0
27/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,409.0000	29,989.0000	(1.381)	0	0	0
27/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	285.0000	251.0000	(11.930)	0	0	0
27/12/2007	JN05	2008/05/02			jNote	9.6450	9.6310	(0.145)	0.0000	0.0000	0
27/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	8,644.0000	8,736.0000	1.064	0	0	0
27/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,754.0000	15,300.0000	(2.882)	0	0	0
27/12/2007	JN05	2008/08/07			jNote	9.4890	9.4710	(0.190)	0.0000	0.0000	0
27/12/2007	JN10	2008/02/07			jNote	9.2140	9.1920	(0.239)	0.0000	0.0000	0
27/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	2,157.0000	2,297.0000	6.490	0	0	0
27/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,821.0000	14,565.0000	(7.939)	0	0	0
27/12/2007	JN10	2008/05/02			jNote	9.1190	9.0940	(0.274)	0.0000	0.0000	0
27/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	7,885.0000	8,388.0000	6.379	0	0	0

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27/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	16,898.0000	15,798.0000	(6.510)	0	0	0
27/12/2007	JN10	2008/08/07			jNote	9.0060	8.9790	(0.300)	0.0000	0.0000	0
27/12/2007	JROD	2007/12/31			jRod	10.2440	10.2430	(0.010)	0.0000	0.0000	0
27/12/2007	JROD	2008/01/31			jRod	10.6010	10.5850	(0.151)	0.0000	0.0000	0
27/12/2007	JROD	2008/02/29			jRod	10.9790	10.9540	(0.228)	0.0000	0.0000	0
27/12/2007	JROD	2008/03/31			jRod	10.7530	10.7400	(0.121)	0.0000	0.0000	0
27/12/2007	JROD	2008/04/30			jRod	11.0200	11.0080	(0.109)	0.0000	0.0000	0
27/12/2007	JROD	2008/05/30			jRod	11.2370	11.2250	(0.107)	0.0000	0.0000	0
27/12/2007	JROD	2008/06/30			jRod	10.9880	10.9800	(0.073)	0.0000	0.0000	0
27/12/2007	JROD	2008/07/31			jRod	11.1680	11.1590	(0.081)	0.0000	0.0000	0
27/12/2007	OTH1	2008/02/07			Index Future	253.0380	253.5450	0.200	0.0000	0.0000	0
27/12/2007	OTH1	2008/05/02			Index Future	259.6640	260.1780	0.198	0.0000	0.0000	0
27/12/2007	OTH1	2008/08/07			Index Future	270.8960	270.6450	(0.093)	0.0000	0.0000	0
27/12/2007	OTH1	2008/11/06			Index Future	274.7640	275.3180	0.202	0.0000	0.0000	12
27/12/2007	R153	2008/02/07			Bond Future	9.3920	9.3520	(0.426)	0.0000	0.0000	8,063
27/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,707.0000	2,614.0000	(3.436)	0	0	0
27/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,309.0000	3,216.0000	(2.811)	0	0	0
27/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,917.0000	3,824.0000	(2.374)	0	0	0

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27/12/2007	R153	2008/05/02			Bond Future	9.1450	9.1050	(0.437)	0.0000	0.0000	0
27/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	861.0000	805.0000	(6.504)	0	0	0
27/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	549.0000	579.0000	5.464	0	0	0
27/12/2007	R153	2008/08/07			Bond Future	8.8680	8.8280	(0.451)	0.0000	0.0000	0
27/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	488.0000	512.0000	4.918	0	0	0
27/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,202.0000	1,148.0000	(4.493)	0	0	0
27/12/2007	R157	2008/02/07			Bond Future	8.5590	8.5190	(0.467)	0.0000	0.0000	9,138
27/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	2,458.0000	2,235.0000	(9.072)	0	0	0
27/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	35.0000	36.0000	2.857	0	0	0
27/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	444.0000	479.0000	7.883	0	0	250
27/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,029.0000	1,110.0000	7.872	0	0	0
27/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	7,086.0000	6,828.0000	(3.641)	0	0	0
27/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,410.0000	1,233.0000	(12.553)	0	0	250
27/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,828.0000	8,570.0000	(2.923)	0	0	0
27/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
27/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	5,398.0000	5,141.0000	(4.761)	0	0	0
27/12/2007	R157	2008/05/02			Bond Future	8.4230	8.3830	(0.475)	0.0000	0.0000	0
27/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,764.0000	1,628.0000	(7.710)	0	0	2,000
27/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,251.0000	2,369.0000	5.242	0	0	0
27/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,220.0000	3,369.0000	4.627	0	0	0
27/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,168.0000	1,064.0000	(8.904)	0	0	0
27/12/2007	R157	2008/08/07			Bond Future	8.2850	8.2450	(0.483)	0.0000	0.0000	2,500
27/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,560.0000	3,396.0000	(4.607)	0	0	0
27/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	1,776.0000	1,861.0000	4.786	0	0	0
27/12/2007	R186	2008/02/07			Bond Future	8.1990	8.1590	(0.488)	0.0000	0.0000	0
27/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	11,243.0000	10,799.0000	(3.949)	0	0	0
27/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	90.0000	96.0000	6.667	0	0	0
27/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	8,215.0000	7,777.0000	(5.332)	0	0	0
27/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	14.0000	14.0000	-	0	0	0

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27/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	366.0000	397.0000	8.470	0	0	0
27/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	5,494.0000	5,081.0000	(7.517)	0	0	0
27/12/2007	R186	2008/05/02			Bond Future	8.1160	8.0760	(0.493)	0.0000	0.0000	0
27/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	4,045.0000	3,766.0000	(6.897)	0	0	0
27/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	2,744.0000	2,911.0000	6.086	0	0	0
27/12/2007	R186	2008/08/07			Bond Future	8.0350	7.9950	(0.498)	0.0000	0.0000	0
27/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,114.0000	3,269.0000	4.978	0	0	0
27/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	6,357.0000	6,065.0000	(4.593)	0	0	0
27/12/2007	R196	2008/02/07			Bond Future	10.2310	10.1950	(0.352)	0.0000	0.0000	0
27/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,943.0000	1,908.0000	(1.801)	0	0	0
27/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,695.0000	1,660.0000	(2.065)	0	0	0
27/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,448.0000	1,413.0000	(2.417)	0	0	0
27/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2007	R196	2008/05/02			Bond Future	9.9500	9.8990	(0.513)	0.0000	0.0000	0
27/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	788.0000	753.0000	(4.442)	0	0	0
27/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	55.0000	59.0000	7.273	0	0	0
27/12/2007	R196	2008/08/07			Bond Future	9.5690	9.5080	(0.637)	0.0000	0.0000	0
27/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,876.0000	1,848.0000	(1.493)	0	0	0
27/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,443.0000	1,447.0000	0.277	0	0	0
27/12/2007	R201	2008/02/07			Bond Future	8.6120	8.5720	(0.464)	0.0000	0.0000	0
27/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	7,292.0000	7,086.0000	(2.825)	0	0	0
27/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
27/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,907.0000	5,702.0000	(3.470)	0	0	0
27/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,558.0000	4,353.0000	(4.498)	0	0	0
27/12/2007	R201	2008/05/02			Bond Future	8.4790	8.4390	(0.472)	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
27/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,514.0000	1,401.0000	(7.464)	0	0	0
27/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	1,619.0000	1,708.0000	5.497	0	0	0
27/12/2007	R201	2008/08/07			Bond Future	8.3470	8.3070	(0.479)	0.0000	0.0000	0
27/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,264.0000	1,327.0000	4.984	0	0	0
27/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,989.0000	2,854.0000	(4.517)	0	0	0
27/12/2007	R203	2008/02/07			Bond Future	8.4240	8.3840	(0.475)	0.0000	0.0000	0
27/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14.0000	14.0000	-	0	0	0
27/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	6,208.0000	5,950.0000	(4.156)	0	0	0
27/12/2007	R203	2008/05/02			Bond Future	8.3150	8.2750	(0.481)	0.0000	0.0000	0
27/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,418.0000	1,522.0000	7.334	0	0	0
27/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,835.0000	1,683.0000	(8.283)	0	0	0
27/12/2007	R203	2008/08/07			Bond Future	8.2050	8.1650	(0.488)	0.0000	0.0000	0
27/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	583.0000	639.0000	9.605	0	0	0
27/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,520.0000	3,322.0000	(5.625)	0	0	0
27/12/2007	R204	2008/02/07			Bond Future	8.4190	8.3790	(0.475)	0.0000	0.0000	3,331
27/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,690.0000	6,414.0000	(4.126)	0	0	0
27/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	76.0000	76.0000	-	0	0	0
27/12/2007	R204	2008/05/02			Bond Future	8.3200	8.2800	(0.481)	0.0000	0.0000	0
27/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,986.0000	1,822.0000	(8.258)	0	0	0
27/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,504.0000	1,615.0000	7.380	0	0	0
27/12/2007	R204	2008/08/07			Bond Future	8.2220	8.1820	(0.486)	0.0000	0.0000	0
27/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	460.0000	513.0000	11.522	0	0	0
27/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,747.0000	3,527.0000	(5.871)	0	0	0
27/12/2007	R206	2008/02/07			Bond Future	8.7160	8.6760	(0.459)	0.0000	0.0000	0
27/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
27/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	4,373.0000	4,197.0000	(4.025)	0	0	0
27/12/2007	R206	2008/05/02			Bond Future	8.5770	8.5370	(0.466)	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
27/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	569.0000	613.0000	7.733	0	0	0
27/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,988.0000	1,860.0000	(6.439)	0	0	0
27/12/2007	R206	2008/08/07			Bond Future	8.4340	8.3940	(0.474)	0.0000	0.0000	0
27/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	788.0000	834.0000	5.838	0	0	0
27/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,622.0000	2,501.0000	(4.615)	0	0	0
27/12/2007	R207	2008/02/07			Bond Future	8.3920	8.3520	(0.477)	0.0000	0.0000	0
27/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
27/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	6,566.0000	6,285.0000	(4.280)	0	0	0
27/12/2007	R207	2008/05/02			Bond Future	8.3010	8.2610	(0.482)	0.0000	0.0000	0
27/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	1,598.0000	1,715.0000	7.322	0	0	0
27/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,956.0000	1,792.0000	(8.384)	0	0	0
27/12/2007	R207	2008/08/07			Bond Future	8.2100	8.1700	(0.487)	0.0000	0.0000	0
27/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,339.0000	2,153.0000	(7.952)	0	0	0
27/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	858.0000	951.0000	10.839	0	0	0
27/12/2007	R209	2008/02/07			Bond Future	7.8950	7.8550	(0.507)	0.0000	0.0000	6,590
27/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
27/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,321.0000	8,939.0000	(4.098)	0	0	0
27/12/2007	R209	2008/05/02			Bond Future	7.8260	7.7860	(0.511)	0.0000	0.0000	0
27/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	2,199.0000	2,356.0000	7.140	0	0	0
27/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,938.0000	2,707.0000	(7.862)	0	0	0
27/12/2007	R209	2008/08/07			Bond Future	7.7570	7.7170	(0.516)	0.0000	0.0000	0
27/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,307.0000	1,503.0000	14.996	0	0	0
27/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	1,375.0000	1,180.0000	(14.182)	0	0	0
27/12/2007	TRT1	2008/02/07			Index Future	257.6270	257.9330	0.119	0.0000	0.0000	0
27/12/2007	TRT1	2008/05/02			Index Future	264.3730	264.6810	0.117	0.0000	0.0000	0
27/12/2007	TRT1	2008/08/07			Index Future	274.3470	274.0930	(0.093)	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
27/12/2007	TRT1 2008/11/06			Index Future	279.7470	280.0840	0.120	0.0000	0.0000	400
<b>Grand Total:</b>										<b>102,351</b>