



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/12/2007

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
28/12/2007	\$ / R 2008/03/17			Currency Future	6.9532	6.9080	(0.650)	6.9800	0.0000	46,936
28/12/2007	\$ / R 2008/06/13			Currency Future	7.0778	7.0322	(0.644)	0.0000	0.0000	14,704
28/12/2007	\$ / R 2008/09/15			Currency Future	7.2101	7.1643	(0.635)	0.0000	0.0000	1,472
28/12/2007	£ / R 2008/03/17			Currency Future	13.8232	13.7259	(0.704)	0.0000	0.0000	2,037
28/12/2007	£ / R 2008/06/13			Currency Future	14.0321	13.9330	(0.706)	0.0000	0.0000	1,155
28/12/2007	£ / R 2008/09/15			Currency Future	14.2475	14.1467	(0.707)	0.0000	0.0000	36
28/12/2007	€ / R 2008/03/17			Currency Future	10.1383	10.1513	0.128	0.0000	0.0000	1,752
28/12/2007	€ / R 2008/06/13			Currency Future	10.3176	10.3306	0.126	0.0000	0.0000	1,248
28/12/2007	€ / R 2008/09/15			Currency Future	10.4974	10.5116	0.135	0.0000	0.0000	50
28/12/2007	ALBI 2008/02/07			Index Future	259.7630	260.0140	0.097	0.0000	0.0000	517
28/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	59,519.0000	61,732.0000	3.718	0	0	0
28/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,889.0000	1,592.0000	(15.723)	0	0	0
28/12/2007	ALBI 2008/05/02			Index Future	268.1100	267.8680	(0.090)	0.0000	0.0000	0
28/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	18,235.0000	18,957.0000	3.959	0	0	0
28/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	49,335.0000	47,637.0000	(3.442)	0	0	0

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28/12/2007	ALBI	2008/08/07			Index Future	276.1660	275.9150	(0.091)	0.0000	0.0000	0
28/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	119,621.0000	117,418.0000	(1.842)	0	0	0
28/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,961.0000	8,268.0000	3.856	0	0	0
28/12/2007	ALBI	2008/11/06			Index Future	283.7380	283.4810	(0.091)	0.0000	0.0000	0
28/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,987.0000	4,136.0000	3.737	0	0	0
28/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	191,367.0000	188,946.0000	(1.265)	0	0	0
28/12/2007	CRD1	2008/02/07			Index Future	111.7550	111.8380	0.074	0.0000	0.0000	0
28/12/2007	CRD1	2008/05/02			Index Future	114.6790	114.7640	0.074	0.0000	0.0000	0
28/12/2007	CRD1	2008/08/07			Index Future	119.7420	119.6340	(0.090)	0.0000	0.0000	0
28/12/2007	CRD1	2008/11/06			Index Future	121.3520	121.4430	0.075	0.0000	0.0000	8
28/12/2007	GOVI	2008/02/07			jGovi	261.1490	261.3845	0.090	0.0000	0.0000	7
28/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	2,338.0000	2,578.0000	10.265	0	0	0
28/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	40,848.0000	38,733.0000	(5.178)	0	0	0
28/12/2007	GOVI	2008/05/02			jGovi	268.4540	268.6950	0.090	0.0000	0.0000	0
28/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	13,962.0000	13,195.0000	(5.493)	0	0	0
28/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	58,502.0000	60,145.0000	2.808	0	0	0
28/12/2007	GOVI	2008/08/07			jGovi	276.0215	276.2690	0.090	0.0000	0.0000	0
28/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	33,618.0000	32,501.0000	(3.323)	0	0	0
28/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	53,833.0000	55,191.0000	2.523	0	0	0
28/12/2007	GOVI	2008/11/06			jGovi	283.5765	283.8325	0.090	0.0000	0.0000	60
28/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	17,288.0000	16,663.0000	(3.615)	0	0	0
28/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	113,053.0000	114,988.0000	1.712	0	0	0
28/12/2007	ILBI	2008/02/07			Index Future	298.4470	298.1790	(0.090)	0.0000	0.0000	0

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28/12/2007	J153	2010/08/31			jSwap	10.6070	10.6020	(0.047)	0.0000	0.0000	0
28/12/2007	J157	2015/09/15			jSwap	9.6010	9.5760	(0.260)	0.0000	0.0000	0
28/12/2007	J186	2026/12/21			jSwap	8.6360	8.6230	(0.151)	0.0000	0.0000	0
28/12/2007	J201	2014/12/22			jSwap	9.6520	9.6270	(0.259)	0.0000	0.0000	0
28/12/2007	J203	2017/09/15			jSwap	9.4110	9.3890	(0.234)	0.0000	0.0000	0
28/12/2007	J204	2018/12/21			jSwap	9.2520	9.2410	(0.119)	0.0000	0.0000	0
28/12/2007	J207	2020/01/15			jSwap	9.1940	9.1880	(0.065)	0.0000	0.0000	0
28/12/2007	JBAR	2005/12/21			jBar	11.2330	11.2330	-	0.0000	0.0000	0
28/12/2007	JFRA	2008/02/07			jFra	11.2510	11.2480	(0.027)	0.0000	0.0000	0
28/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,290.0000	12,217.0000	(0.594)	0	0	0
28/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,120.0000	3,052.0000	(2.179)	0	0	0
28/12/2007	JFRA	2008/05/02			jFra	11.3060	11.3000	(0.053)	0.0000	0.0000	0
28/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,157.0000	13,102.0000	(0.418)	0	0	0
28/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,442.0000	10,404.0000	(0.364)	0	0	0
28/12/2007	JFRA	2008/08/07			jFra	11.1820	11.1760	(0.054)	0.0000	0.0000	0
28/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,503.0000	14,476.0000	(0.186)	0	0	0
28/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	16,764.0000	16,722.0000	(0.251)	0	0	0
28/12/2007	JFRA	2008/11/06			jFra	11.0000	10.9820	(0.164)	0.0000	0.0000	0
28/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,616.0000	17,608.0000	(0.045)	0	0	0
28/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,436.0000	19,385.0000	(0.262)	0	0	0
28/12/2007	JFRA	2009/02/05			jFra	10.6390	10.6310	(0.075)	0.0000	0.0000	0
28/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,804.0000	21,768.0000	(0.165)	0	0	0
28/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,252.0000	20,236.0000	(0.079)	0	0	0

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28/12/2007	JFRA	2009/05/07			jFra	10.3180	10.3090	(0.087)	0.0000	0.0000	0
28/12/2007	JFRA	2009/08/06			jFra	10.0140	9.9610	(0.529)	0.0000	0.0000	0
28/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,330.0000	25,246.0000	(0.332)	0	0	0
28/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,296.0000	25,341.0000	0.178	0	0	0
28/12/2007	JFRA	2009/11/05			jFra	9.7630	9.7580	(0.051)	0.0000	0.0000	0
28/12/2007	JN02	2008/02/07			jNote	10.7170	10.7030	(0.131)	0.0000	0.0000	0
28/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,608.0000	30,371.0000	(0.774)	0	0	0
28/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	227.0000	220.0000	(3.084)	0	0	0
28/12/2007	JN02	2008/05/02			jNote	10.5140	10.5070	(0.067)	0.0000	0.0000	0
28/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,107.0000	7,109.0000	0.028	0	0	0
28/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,851.0000	17,728.0000	(0.689)	0	0	0
28/12/2007	JN02	2008/08/07			jNote	10.2630	10.2580	(0.049)	0.0000	0.0000	0
28/12/2007	JN05	2008/02/07			jNote	9.7660	9.7250	(0.420)	0.0000	0.0000	0
28/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	251.0000	299.0000	19.124	0	0	0
28/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	29,989.0000	28,461.0000	(5.095)	0	0	0
28/12/2007	JN05	2008/05/02			jNote	9.6310	9.5890	(0.436)	0.0000	0.0000	0
28/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	8,736.0000	9,391.0000	7.498	0	0	0
28/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,300.0000	14,320.0000	(6.405)	0	0	0
28/12/2007	JN05	2008/08/07			jNote	9.4710	9.4270	(0.465)	0.0000	0.0000	0
28/12/2007	JN10	2008/02/07			jNote	9.1920	9.1730	(0.207)	0.0000	0.0000	0
28/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	14,565.0000	13,596.0000	(6.653)	0	0	0
28/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	2,297.0000	2,529.0000	10.100	0	0	0
28/12/2007	JN10	2008/05/02			jNote	9.0940	9.0770	(0.187)	0.0000	0.0000	0
28/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	15,798.0000	15,115.0000	(4.323)	0	0	0

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28/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,388.0000	8,792.0000	4.816	0	0	0
28/12/2007	JN10	2008/08/07			jNote	8.9790	8.9640	(0.167)	0.0000	0.0000	0
28/12/2007	JROD	2007/12/31			jRod	10.2430	10.2430	-	0.0000	0.0000	0
28/12/2007	JROD	2008/01/31			jRod	10.5850	10.5810	(0.038)	0.0000	0.0000	0
28/12/2007	JROD	2008/02/29			jRod	10.9540	10.9480	(0.055)	0.0000	0.0000	0
28/12/2007	JROD	2008/03/31			jRod	10.7400	10.7360	(0.037)	0.0000	0.0000	0
28/12/2007	JROD	2008/04/30			jRod	11.0080	11.0020	(0.055)	0.0000	0.0000	0
28/12/2007	JROD	2008/05/30			jRod	11.2250	11.2180	(0.062)	0.0000	0.0000	0
28/12/2007	JROD	2008/06/30			jRod	10.9800	10.9740	(0.055)	0.0000	0.0000	0
28/12/2007	JROD	2008/07/31			jRod	11.1590	11.1530	(0.054)	0.0000	0.0000	0
28/12/2007	OTH1	2008/02/07			Index Future	253.5450	253.8810	0.133	0.0000	0.0000	0
28/12/2007	OTH1	2008/05/02			Index Future	260.1780	260.5220	0.132	0.0000	0.0000	0
28/12/2007	OTH1	2008/08/07			Index Future	270.6450	270.3990	(0.091)	0.0000	0.0000	0
28/12/2007	OTH1	2008/11/06			Index Future	275.3180	275.6850	0.133	0.0000	0.0000	12
28/12/2007	R153	2008/02/07			Bond Future	9.3520	9.3320	(0.214)	0.0000	0.0000	8,063
28/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,614.0000	2,567.0000	(1.798)	0	0	0
28/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,824.0000	3,777.0000	(1.229)	0	0	0
28/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,216.0000	3,169.0000	(1.461)	0	0	0
28/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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28/12/2007	R153	2008/05/02			Bond Future	9.1050	9.0850	(0.220)	0.0000	0.0000	0
28/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	579.0000	596.0000	2.936	0	0	0
28/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	805.0000	779.0000	(3.230)	0	0	0
28/12/2007	R153	2008/08/07			Bond Future	8.8280	8.8080	(0.227)	0.0000	0.0000	0
28/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	512.0000	525.0000	2.539	0	0	0
28/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,148.0000	1,123.0000	(2.178)	0	0	0
28/12/2007	R157	2008/02/07			Bond Future	8.5190	8.4990	(0.235)	0.0000	0.0000	9,138
28/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	2,235.0000	2,130.0000	(4.698)	0	0	0
28/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	36.0000	38.0000	5.556	0	0	0
28/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	479.0000	504.0000	5.219	0	0	250
28/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	5,141.0000	5,014.0000	(2.470)	0	0	0
28/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,828.0000	6,699.0000	(1.889)	0	0	0
28/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,570.0000	8,440.0000	(1.517)	0	0	0
28/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
28/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,110.0000	1,160.0000	4.505	0	0	0
28/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,233.0000	1,153.0000	(6.488)	0	0	250
28/12/2007	R157	2008/05/02			Bond Future	8.3830	8.3630	(0.239)	0.0000	0.0000	0
28/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,064.0000	1,017.0000	(4.417)	0	0	0
28/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,369.0000	3,450.0000	2.404	0	0	0
28/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,369.0000	2,434.0000	2.744	0	0	0
28/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,628.0000	1,566.0000	(3.808)	0	0	2,000
28/12/2007	R157	2008/08/07			Bond Future	8.2450	8.2250	(0.243)	0.0000	0.0000	2,500
28/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,396.0000	3,318.0000	(2.297)	0	0	0
28/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	1,861.0000	1,907.0000	2.472	0	0	0
28/12/2007	R186	2008/02/07			Bond Future	8.1590	8.1390	(0.245)	0.0000	0.0000	0
28/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	397.0000	421.0000	6.045	0	0	0
28/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	5,081.0000	4,882.0000	(3.917)	0	0	0
28/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,777.0000	7,560.0000	(2.790)	0	0	0
28/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	10,799.0000	10,577.0000	(2.056)	0	0	0

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28/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	96.0000	101.0000	5.208	0	0	0
28/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
28/12/2007	R186	2008/05/02			Bond Future	8.0760	8.0560	(0.248)	0.0000	0.0000	0
28/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	2,911.0000	3,005.0000	3.229	0	0	0
28/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,766.0000	3,636.0000	(3.452)	0	0	0
28/12/2007	R186	2008/08/07			Bond Future	7.9950	7.9750	(0.250)	0.0000	0.0000	0
28/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,269.0000	3,355.0000	2.631	0	0	0
28/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	6,065.0000	5,926.0000	(2.292)	0	0	0
28/12/2007	R196	2008/02/07			Bond Future	10.1950	10.1680	(0.265)	0.0000	0.0000	0
28/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,908.0000	1,882.0000	(1.363)	0	0	0
28/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,660.0000	1,634.0000	(1.566)	0	0	0
28/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,413.0000	1,387.0000	(1.840)	0	0	0
28/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/12/2007	R196	2008/05/02			Bond Future	9.8990	9.8680	(0.313)	0.0000	0.0000	0
28/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	753.0000	732.0000	(2.789)	0	0	0
28/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	59.0000	63.0000	6.780	0	0	0
28/12/2007	R196	2008/08/07			Bond Future	9.5080	9.4710	(0.389)	0.0000	0.0000	0
28/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,447.0000	1,452.0000	0.346	0	0	0
28/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,848.0000	1,834.0000	(0.758)	0	0	0
28/12/2007	R201	2008/02/07			Bond Future	8.5720	8.5520	(0.233)	0.0000	0.0000	0
28/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,353.0000	4,252.0000	(2.320)	0	0	0
28/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
28/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,702.0000	5,599.0000	(1.806)	0	0	0
28/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
28/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	7,086.0000	6,984.0000	(1.439)	0	0	0
28/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2007	R201	2008/05/02			Bond Future	8.4390	8.4190	(0.237)	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
28/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	1,708.0000	1,757.0000	2.869	0	0	0
28/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,401.0000	1,349.0000	(3.712)	0	0	0
28/12/2007	R201	2008/08/07			Bond Future	8.3070	8.2870	(0.241)	0.0000	0.0000	0
28/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,327.0000	1,361.0000	2.562	0	0	0
28/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,854.0000	2,790.0000	(2.242)	0	0	0
28/12/2007	R203	2008/02/07			Bond Future	8.3840	8.3640	(0.239)	0.0000	0.0000	0
28/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,950.0000	5,822.0000	(2.151)	0	0	0
28/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
28/12/2007	R203	2008/05/02			Bond Future	8.2750	8.2550	(0.242)	0.0000	0.0000	0
28/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,683.0000	1,612.0000	(4.219)	0	0	0
28/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,522.0000	1,580.0000	3.811	0	0	0
28/12/2007	R203	2008/08/07			Bond Future	8.1650	8.1450	(0.245)	0.0000	0.0000	0
28/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,322.0000	3,226.0000	(2.890)	0	0	0
28/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	639.0000	671.0000	5.008	0	0	0
28/12/2007	R204	2008/02/07			Bond Future	8.3790	8.3590	(0.239)	0.0000	0.0000	3,331
28/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,414.0000	6,278.0000	(2.120)	0	0	0
28/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	76.0000	78.0000	2.632	0	0	0
28/12/2007	R204	2008/05/02			Bond Future	8.2800	8.2600	(0.242)	0.0000	0.0000	0
28/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,615.0000	1,677.0000	3.839	0	0	0
28/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,822.0000	1,746.0000	(4.171)	0	0	0
28/12/2007	R204	2008/08/07			Bond Future	8.1820	8.1620	(0.244)	0.0000	0.0000	0
28/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	513.0000	542.0000	5.653	0	0	0
28/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,527.0000	3,419.0000	(3.062)	0	0	0
28/12/2007	R206	2008/02/07			Bond Future	8.6760	8.6560	(0.231)	0.0000	0.0000	0
28/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
28/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	4,197.0000	4,109.0000	(2.097)	0	0	0
28/12/2007	R206	2008/05/02			Bond Future	8.5370	8.5170	(0.234)	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
28/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	613.0000	638.0000	4.078	0	0	0
28/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,860.0000	1,799.0000	(3.280)	0	0	0
28/12/2007	R206	2008/08/07			Bond Future	8.3940	8.3740	(0.238)	0.0000	0.0000	0
28/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,501.0000	2,442.0000	(2.359)	0	0	0
28/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	834.0000	859.0000	2.998	0	0	0
28/12/2007	R207	2008/02/07			Bond Future	8.3520	8.3320	(0.239)	0.0000	0.0000	0
28/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	6,285.0000	6,145.0000	(2.228)	0	0	0
28/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
28/12/2007	R207	2008/05/02			Bond Future	8.2610	8.2410	(0.242)	0.0000	0.0000	0
28/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,792.0000	1,716.0000	(4.241)	0	0	0
28/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	1,715.0000	1,780.0000	3.790	0	0	0
28/12/2007	R207	2008/08/07			Bond Future	8.1700	8.1500	(0.245)	0.0000	0.0000	0
28/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	951.0000	1,003.0000	5.468	0	0	0
28/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,153.0000	2,064.0000	(4.134)	0	0	0
28/12/2007	R209	2008/02/07			Bond Future	7.8550	7.8350	(0.255)	0.0000	0.0000	6,590
28/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,939.0000	8,747.0000	(2.148)	0	0	0
28/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
28/12/2007	R209	2008/05/02			Bond Future	7.7860	7.7660	(0.257)	0.0000	0.0000	0
28/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,707.0000	2,600.0000	(3.953)	0	0	0
28/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	2,356.0000	2,443.0000	3.693	0	0	0
28/12/2007	R209	2008/08/07			Bond Future	7.7170	7.6970	(0.259)	0.0000	0.0000	0
28/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,503.0000	1,610.0000	7.119	0	0	0
28/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	1,180.0000	1,090.0000	(7.627)	0	0	0
28/12/2007	TRT1	2008/02/07			Index Future	257.9330	258.1680	0.091	0.0000	0.0000	0
28/12/2007	TRT1	2008/05/02			Index Future	264.6810	264.9210	0.091	0.0000	0.0000	0
28/12/2007	TRT1	2008/08/07			Index Future	274.0930	273.8440	(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
28/12/2007	TRT1 2008/11/06			Index Future	280.0840	280.3400	0.091	0.0000	0.0000	400
Grand Total:										102,516