



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/01/2008

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
24/01/2008	\$ / R 2008/03/17			Currency Future	7.2237	7.0766	(2.036)	7.1700	0.0000	63,334
24/01/2008	\$ / R 2008/06/13			Currency Future	7.2237	7.2264	0.037	7.3500	0.0000	21,139
24/01/2008	\$ / R 2008/09/15			Currency Future	7.5433	7.3795	(2.171)	7.4400	0.0000	4,684
24/01/2008	£ / R 2008/03/17			Currency Future	14.0359	13.8892	(1.045)	0.0000	0.0000	1,037
24/01/2008	£ / R 2008/06/13			Currency Future	14.2563	14.1038	(1.070)	14.1600	0.0000	1,315
24/01/2008	£ / R 2008/09/15			Currency Future	14.4822	14.3177	(1.136)	0.0000	0.0000	262
24/01/2008	€ / R 2008/03/17			Currency Future	10.5079	10.3942	(1.082)	0.0000	0.0000	1,752
24/01/2008	€ / R 2008/06/13			Currency Future	10.7014	10.5815	(1.120)	0.0000	0.0000	1,141
24/01/2008	€ / R 2008/09/15			Currency Future	10.8987	10.7700	(1.181)	0.0000	0.0000	2,905
24/01/2008	ALBI 2008/02/07			Index Future	260.5660	261.9130	0.517	0.0000	0.0000	594
24/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	65,709.0000	79,136.0000	20.434	0	0	0
24/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	49.0000	6.0000	(87.755)	0	0	0
24/01/2008	ALBI 2008/05/02			Index Future	267.0750	260.7250	(2.378)	0.0000	0.0000	0
24/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	39,375.0000	11,090.0000	(71.835)	0	0	0
24/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	18,625.0000	53,840.0000	189.074	0	0	0

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24/01/2008	ALBI	2008/08/07			Index Future	275.1020	260.7250	(5.226)	0.0000	0.0000	0
24/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	108,996.0000	20,769.0000	(80.945)	0	0	0
24/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	7,976.0000	63,519.0000	696.377	0	0	0
24/01/2008	ALBI	2008/11/06			Index Future	282.6240	260.7250	(7.748)	0.0000	0.0000	0
24/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	3,990.0000	70,959.0000	1678.421	0	0	0
24/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	180,230.0000	28,209.0000	(84.348)	0	0	0
24/01/2008	CRD1	2008/02/07			Index Future	112.2130	112.4820	0.240	0.0000	0.0000	0
24/01/2008	CRD1	2008/05/02			Index Future	115.0780	115.3540	0.240	0.0000	0.0000	0
24/01/2008	CRD1	2008/08/07			Index Future	120.3470	113.9070	(5.351)	0.0000	0.0000	0
24/01/2008	CRD1	2008/11/06			Index Future	121.7320	122.0250	0.241	0.0000	0.0000	8
24/01/2008	GOVI	2008/02/07			jGovi	262.0705	263.3435	0.486	0.0000	0.0000	7
24/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	30,041.0000	18,887.0000	(37.129)	0	0	0
24/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	746.0000	2,322.0000	211.260	0	0	0
24/01/2008	GOVI	2008/05/02			jGovi	269.2310	270.5390	0.486	0.0000	0.0000	2
24/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	9,156.0000	6,496.0000	(29.052)	0	0	0
24/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	61,466.0000	71,886.0000	16.952	0	0	0
24/01/2008	GOVI	2008/08/07			jGovi	276.6365	277.9810	0.486	0.0000	0.0000	0
24/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	54,889.0000	63,331.0000	15.380	0	0	0
24/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	28,524.0000	23,521.0000	(17.540)	0	0	0
24/01/2008	GOVI	2008/11/06			jGovi	284.3020	285.6845	0.486	0.0000	0.0000	60
24/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	14,101.0000	11,529.0000	(18.240)	0	0	0
24/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	117,121.0000	128,374.0000	9.608	0	0	0
24/01/2008	ILBI	2008/02/07			Index Future	299.2270	297.9510	(0.426)	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
24/01/2008	J153	2010/08/31			jSwap	10.4710	10.3740	(0.926)	0.0000	0.0000	0
24/01/2008	J157	2015/09/15			jSwap	9.6350	9.5400	(0.986)	0.0000	0.0000	0
24/01/2008	J186	2026/12/21			jSwap	8.7430	8.6580	(0.972)	0.0000	0.0000	0
24/01/2008	J201	2014/12/22			jSwap	9.6570	9.5580	(1.025)	0.0000	0.0000	0
24/01/2008	J203	2017/09/15			jSwap	9.5190	9.4200	(1.040)	0.0000	0.0000	0
24/01/2008	J204	2018/12/21			jSwap	9.3880	9.3010	(0.927)	0.0000	0.0000	0
24/01/2008	J207	2020/01/15			jSwap	9.2570	9.1770	(0.864)	0.0000	0.0000	0
24/01/2008	JBAR	2005/12/21			jBar	11.3580	11.3170	(0.361)	0.0000	0.0000	0
24/01/2008	JFRA	2008/02/07			jFra	11.3320	11.3740	0.371	0.0000	0.0000	0
24/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,215.0000	10,262.0000	0.460	0	0	0
24/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	986.0000	870.0000	(11.765)	0	0	0
24/01/2008	JFRA	2008/05/02			jFra	11.1720	11.1040	(0.609)	0.0000	0.0000	0
24/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,280.0000	9,318.0000	0.409	0	0	0
24/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,663.0000	11,509.0000	(1.320)	0	0	0
24/01/2008	JFRA	2008/08/07			jFra	10.9930	10.8790	(1.037)	0.0000	0.0000	0
24/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,757.0000	13,854.0000	0.705	0	0	0
24/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,559.0000	15,381.0000	(1.144)	0	0	0
24/01/2008	JFRA	2008/11/06			jFra	10.7840	10.6230	(1.493)	0.0000	0.0000	0
24/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,065.0000	17,229.0000	0.961	0	0	0
24/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,362.0000	18,135.0000	(1.236)	0	0	0
24/01/2008	JFRA	2009/02/05			jFra	10.4280	10.2730	(1.486)	0.0000	0.0000	0
24/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,798.0000	19,960.0000	0.818	0	0	0
24/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,838.0000	20,624.0000	(1.027)	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
24/01/2008	JFRA	2009/05/07			jFra	10.1030	9.9830	(1.188)	0.0000	0.0000	0
24/01/2008	JFRA	2009/08/06			jFra	9.8400	9.6660	(1.768)	0.0000	0.0000	0
24/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,536.0000	24,309.0000	(0.925)	0	0	0
24/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,926.0000	25,122.0000	0.786	0	0	0
24/01/2008	JFRA	2009/11/05			jFra	9.5650	9.4070	(1.652)	0.0000	0.0000	0
24/01/2008	JN02	2008/02/07			jNote	10.5600	10.4460	(1.080)	0.0000	0.0000	0
24/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	8.0000	12.0000	50.000	0	0	0
24/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	27,662.0000	25,665.0000	(7.219)	0	0	0
24/01/2008	JN02	2008/05/02			jNote	10.3280	10.2000	(1.239)	0.0000	0.0000	0
24/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,546.0000	13,135.0000	(9.700)	0	0	0
24/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,100.0000	7,993.0000	12.577	0	0	0
24/01/2008	JN02	2008/08/07			jNote	10.0710	9.9410	(1.291)	0.0000	0.0000	0
24/01/2008	JN05	2008/02/07			jNote	9.7170	9.6000	(1.204)	0.0000	0.0000	0
24/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	27,911.0000	23,437.0000	(16.030)	0	0	0
24/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	8.0000	25.0000	212.500	0	0	0
24/01/2008	JN05	2008/05/02			jNote	9.5880	9.4660	(1.272)	0.0000	0.0000	0
24/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,141.0000	10,324.0000	26.815	0	0	0
24/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,057.0000	10,451.0000	(19.959)	0	0	0
24/01/2008	JN05	2008/08/07			jNote	9.4470	9.3220	(1.323)	0.0000	0.0000	0
24/01/2008	JN10	2008/02/07			jNote	9.3190	9.2180	(1.084)	0.0000	0.0000	0
24/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	20,431.0000	14,304.0000	(29.989)	0	0	0
24/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	79.0000	328.0000	315.190	0	0	0
24/01/2008	JN10	2008/05/02			jNote	9.2260	9.1260	(1.084)	0.0000	0.0000	0
24/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	4,293.0000	6,276.0000	46.191	0	0	0

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24/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	20,187.0000	15,775.0000	(21.856)	0	0	0
24/01/2008	JN10	2008/08/07			jNote	9.1260	9.0290	(1.063)	0.0000	0.0000	0
24/01/2008	JROD	2008/01/31			jRod	10.4940	10.4920	(0.019)	0.0000	0.0000	0
24/01/2008	JROD	2008/02/29			jRod	10.7940	10.7750	(0.176)	0.0000	0.0000	0
24/01/2008	JROD	2008/03/31			jRod	11.1140	11.0730	(0.369)	0.0000	0.0000	0
24/01/2008	JROD	2008/04/30			jRod	10.9510	10.9250	(0.237)	0.0000	0.0000	0
24/01/2008	JROD	2008/05/30			jRod	11.1800	11.1560	(0.215)	0.0000	0.0000	0
24/01/2008	JROD	2008/06/30			jRod	11.3260	11.3090	(0.150)	0.0000	0.0000	0
24/01/2008	JROD	2008/07/31			jRod	11.1120	11.1050	(0.063)	0.0000	0.0000	0
24/01/2008	OTH1	2008/02/07			Index Future	253.6200	255.3910	0.698	0.0000	0.0000	0
24/01/2008	OTH1	2008/05/02			Index Future	260.0960	261.9110	0.698	0.0000	0.0000	0
24/01/2008	OTH1	2008/08/07			Index Future	267.5030	253.9780	(5.056)	0.0000	0.0000	0
24/01/2008	OTH1	2008/11/06			Index Future	275.1350	277.0570	0.699	0.0000	0.0000	12
24/01/2008	R153	2008/02/07			Bond Future	9.2900	9.1600	(1.399)	0.0000	0.0000	8,063
24/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,467.0000	2,163.0000	(12.323)	0	0	0
24/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,071.0000	2,766.0000	(9.932)	0	0	0
24/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,679.0000	3,375.0000	(8.263)	0	0	0
24/01/2008	R153	2008/05/02			Bond Future	9.0480	8.9180	(1.437)	9.1200	0.0000	3,800

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24/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	559.0000	700.0000	25.224	0	0	0
24/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	662.0000	523.0000	(20.997)	0	0	0
24/01/2008	R153	2008/08/07			Bond Future	8.7590	8.6290	(1.484)	0.0000	0.0000	1,290
24/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,019.0000	872.0000	(14.426)	0	0	0
24/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	516.0000	621.0000	20.349	0	0	0
24/01/2008	R157	2008/02/07			Bond Future	8.4470	8.3470	(1.184)	0.0000	0.0000	9,098
24/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	886.0000	1,290.0000	45.598	0	0	0
24/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,639.0000	3,989.0000	(14.012)	0	0	0
24/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	542.0000	294.0000	(45.756)	0	0	250
24/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,516.0000	1,033.0000	(31.860)	0	0	0
24/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	228.0000	396.0000	73.684	0	0	250
24/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
24/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,356.0000	5,704.0000	(10.258)	0	0	0
24/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,103.0000	7,450.0000	(8.059)	0	0	0
24/01/2008	R157	2008/05/02			Bond Future	8.3170	8.2170	(1.202)	0.0000	0.0000	0
24/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,398.0000	2,799.0000	16.722	0	0	0
24/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	744.0000	582.0000	(21.774)	0	0	0
24/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,471.0000	3,949.0000	13.771	0	0	0
24/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,237.0000	997.0000	(19.402)	0	0	2,000
24/01/2008	R157	2008/08/07			Bond Future	8.1790	8.0790	(1.223)	0.0000	0.0000	2,500
24/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,880.0000	2,159.0000	14.840	0	0	0
24/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,004.0000	2,657.0000	(11.551)	0	0	0
24/01/2008	R186	2008/02/07			Bond Future	8.1370	8.0370	(1.229)	0.0000	0.0000	0
24/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
24/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,439.0000	6,320.0000	(15.042)	0	0	0
24/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,540.0000	9,415.0000	(10.674)	0	0	0
24/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	69.0000	150.0000	117.391	0	0	0
24/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,509.0000	3,464.0000	(23.176)	0	0	0

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24/01/2008	R186	2008/05/02			Bond Future	8.0540	7.9540	(1.242)	0.0000	0.0000	0
24/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,656.0000	3,216.0000	21.084	0	0	0
24/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,264.0000	2,695.0000	(17.433)	0	0	0
24/01/2008	R186	2008/08/07			Bond Future	7.9680	7.8680	(1.255)	0.0000	0.0000	220
24/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,616.0000	4,976.0000	(11.396)	0	0	0
24/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,124.0000	3,618.0000	15.813	0	0	0
24/01/2008	R196	2008/02/07			Bond Future	10.2120	10.0340	(1.743)	0.0000	0.0000	0
24/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,924.0000	1,752.0000	(8.940)	0	0	0
24/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,676.0000	1,504.0000	(10.263)	0	0	0
24/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,429.0000	1,256.0000	(12.106)	0	0	0
24/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R196	2008/05/02			Bond Future	9.8110	9.5920	(2.232)	0.0000	0.0000	0
24/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	677.0000	540.0000	(20.236)	0	0	0
24/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	51.0000	83.0000	62.745	0	0	0
24/01/2008	R196	2008/08/07			Bond Future	9.3600	9.1120	(2.650)	0.0000	0.0000	0
24/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,705.0000	1,633.0000	(4.223)	0	0	0
24/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,382.0000	1,441.0000	4.269	0	0	0
24/01/2008	R201	2008/02/07			Bond Future	8.4750	8.3750	(1.180)	0.0000	0.0000	0
24/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,836.0000	3,318.0000	(13.504)	0	0	0
24/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,200.0000	4,681.0000	(9.981)	0	0	0
24/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,587.0000	6,068.0000	(7.879)	0	0	0
24/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R201	2008/05/02			Bond Future	8.3390	8.2390	(1.199)	0.0000	0.0000	0
24/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,823.0000	2,136.0000	17.170	0	0	0
24/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,010.0000	813.0000	(19.505)	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
24/01/2008	R201	2008/08/07			Bond Future	8.1950	8.0950	(1.220)	0.0000	0.0000	0
24/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,432.0000	1,650.0000	15.223	0	0	0
24/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,406.0000	2,126.0000	(11.638)	0	0	0
24/01/2008	R203	2008/02/07			Bond Future	8.3100	8.2100	(1.203)	0.0000	0.0000	0
24/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,456.0000	4,803.0000	(11.968)	0	0	0
24/01/2008	R203	2008/05/02			Bond Future	8.1990	8.0990	(1.220)	0.0000	0.0000	0
24/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,594.0000	1,963.0000	23.149	0	0	0
24/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,266.0000	986.0000	(22.117)	0	0	0
24/01/2008	R203	2008/08/07			Bond Future	8.0810	7.9810	(1.237)	0.0000	0.0000	0
24/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	704.0000	909.0000	29.119	0	0	0
24/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,851.0000	2,414.0000	(15.328)	0	0	0
24/01/2008	R204	2008/02/07			Bond Future	8.2930	8.1930	(1.206)	0.0000	0.0000	3,331
24/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	5,745.0000	5,049.0000	(12.115)	0	0	0
24/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
24/01/2008	R204	2008/05/02			Bond Future	8.1910	8.0910	(1.221)	0.0000	0.0000	0
24/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,332.0000	1,036.0000	(22.222)	0	0	0
24/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,741.0000	2,142.0000	23.033	0	0	0
24/01/2008	R204	2008/08/07			Bond Future	8.0850	7.9850	(1.237)	0.0000	0.0000	0
24/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	601.0000	808.0000	34.443	0	0	0
24/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,949.0000	2,462.0000	(16.514)	0	0	0
24/01/2008	R206	2008/02/07			Bond Future	8.5340	8.4340	(1.172)	0.0000	0.0000	0
24/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,562.0000	3,117.0000	(12.493)	0	0	0
24/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2008	R206	2008/05/02			Bond Future	8.3930	8.2930	(1.191)	0.0000	0.0000	0
24/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,347.0000	1,099.0000	(18.411)	0	0	0
24/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	723.0000	911.0000	26.003	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
24/01/2008	R206	2008/08/07			Bond Future	8.2400	8.1400	(1.214)	0.0000	0.0000	0
24/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,001.0000	1,752.0000	(12.444)	0	0	0
24/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	982.0000	1,155.0000	17.617	0	0	0
24/01/2008	R207	2008/02/07			Bond Future	8.2850	8.1850	(1.207)	0.0000	0.0000	0
24/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	5,800.0000	5,087.0000	(12.293)	0	0	0
24/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R207	2008/05/02			Bond Future	8.1930	8.0930	(1.221)	0.0000	0.0000	0
24/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,367.0000	1,063.0000	(22.238)	0	0	0
24/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,769.0000	2,178.0000	23.120	0	0	0
24/01/2008	R207	2008/08/07			Bond Future	8.0950	7.9950	(1.235)	0.0000	0.0000	0
24/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,750.0000	1,371.0000	(21.657)	0	0	0
24/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,076.0000	1,407.0000	30.762	0	0	0
24/01/2008	R209	2008/02/07			Bond Future	7.9100	7.8100	(1.264)	0.0000	0.0000	6,590
24/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,453.0000	8,493.0000	(10.156)	0	0	0
24/01/2008	R209	2008/05/02			Bond Future	7.8410	7.7410	(1.275)	0.0000	0.0000	0
24/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,705.0000	2,194.0000	(18.891)	0	0	0
24/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,822.0000	2,282.0000	25.247	0	0	0
24/01/2008	R209	2008/08/07			Bond Future	7.7690	7.6690	(1.287)	0.0000	0.0000	0
24/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,158.0000	1,691.0000	46.028	0	0	0
24/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,343.0000	894.0000	(33.433)	0	0	0
24/01/2008	TRT1	2008/02/07			Index Future	258.8200	260.0880	0.490	0.0000	0.0000	0
24/01/2008	TRT1	2008/05/02			Index Future	265.4280	266.7280	0.490	0.0000	0.0000	0
24/01/2008	TRT1	2008/08/07			Index Future	273.3450	258.9930	(5.251)	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
24/01/2008	TRT1 2008/11/06			Index Future	280.7750	282.1520	0.490	0.0000	0.0000	400
Grand Total:										136,044