



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 18/09/2007

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
18/09/2007	\$ / R 2007/12/14			Currency Future	7.2825	7.2655	(0.233)	0.0000	0.0000	23,680
18/09/2007	\$ / R 2008/03/17			Currency Future	7.3841	7.3676	(0.223)	0.0000	0.0000	7,600
18/09/2007	\$ / R 2008/06/13			Currency Future	0.0000	7.4770	100.000	0.0000	0.0000	0
18/09/2007	ALBI 2007/11/01			Index Future	254.7050	255.0170	0.122	0.0000	0.0000	0
18/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,511.0000	13,006.0000	(10.371)	0	0	0
18/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	21,561.0000	23,176.0000	7.490	0	0	0
18/09/2007	ALBI 2008/02/07			Index Future	261.7680	262.0990	0.126	0.0000	0.0000	8
18/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	84,896.0000	87,612.0000	3.199	0	0	0
18/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,216.0000	6,622.0000	(8.232)	0	0	0
18/09/2007	CRD1 2007/11/01			Index Future	109.5830	109.6050	0.020	0.0000	0.0000	8
18/09/2007	CRD1 2008/02/07			Index Future	112.5520	112.5750	0.020	0.0000	0.0000	0
18/09/2007	GOVI 2007/11/01			jGovi	255.7900	255.8580	0.027	0.0000	0.0000	60
18/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	54.0000	52.0000	(3.704)	0	0	0
18/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	92,154.0000	91,472.0000	(0.740)	0	0	0
18/09/2007	GOVI 2008/02/07			jGovi	262.7210	262.7890	0.026	0.0000	0.0000	12
18/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	38,621.0000	38,106.0000	(1.333)	0	0	0
18/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	15,831.0000	15,996.0000	1.042	0	0	0

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18/09/2007	GOVI	2008/05/02			jGovi	269.3480	269.4180	0.026	0.0000	0.0000	0
18/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	74,079.0000	74,489.0000	0.553	0	0	0
18/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	20,599.0000	20,309.0000	(1.408)	0	0	0
18/09/2007	ILBI	2007/11/01			Index Future	280.8050	281.3570	0.197	0.0000	0.0000	0
18/09/2007	ILBI	2008/02/07			Index Future	288.5920	289.1710	0.201	0.0000	0.0000	0
18/09/2007	J153	2010/08/31			jSwap	10.0140	10.0310	0.170	0.0000	0.0000	0
18/09/2007	J157	2015/09/15			jSwap	9.4820	9.4900	0.084	0.0000	0.0000	0
18/09/2007	J186	2026/12/21			jSwap	8.4910	8.5240	0.389	0.0000	0.0000	0
18/09/2007	J201	2014/12/22			jSwap	9.5600	9.5630	0.031	0.0000	0.0000	0
18/09/2007	J203	2017/09/15			jSwap	9.3110	9.3220	0.118	0.0000	0.0000	0
18/09/2007	J204	2018/12/21			jSwap	9.1980	9.2200	0.239	0.0000	0.0000	0
18/09/2007	J207	2020/01/15			jSwap	9.0780	9.1070	0.319	0.0000	0.0000	0
18/09/2007	JBAR	2005/12/21			jBar	10.1790	10.1790	-	0.0000	0.0000	0
18/09/2007	JFRA	2007/11/01			jFra	10.3220	10.3250	0.029	0.0000	0.0000	0
18/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,373.0000	7,380.0000	0.095	0	0	0
18/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/09/2007	JFRA	2008/02/07			jFra	10.3590	10.3820	0.222	0.0000	0.0000	0
18/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,228.0000	16,218.0000	(0.062)	0	0	0
18/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,271.0000	9,206.0000	(0.701)	0	0	0
18/09/2007	JFRA	2008/05/02			jFra	10.3620	10.3870	0.241	0.0000	0.0000	0
18/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,906.0000	15,904.0000	(0.013)	0	0	0

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18/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,618.0000	15,551.0000	(0.429)	0	0	0
18/09/2007	JFRA	2008/08/07			jFra	10.2120	10.2390	0.264	0.0000	0.0000	0
18/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,868.0000	18,805.0000	(0.334)	0	0	0
18/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,775.0000	18,779.0000	0.021	0	0	0
18/09/2007	JFRA	2008/11/06			jFra	10.0520	10.0720	0.199	0.0000	0.0000	0
18/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,058.0000	21,056.0000	(0.009)	0	0	0
18/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,539.0000	21,489.0000	(0.232)	0	0	0
18/09/2007	JN02	2007/11/01			jNote	10.0730	10.0910	0.179	0.0000	0.0000	0
18/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,474.0000	20,711.0000	1.158	0	0	0
18/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,169.0000	1,085.0000	(7.186)	0	0	0
18/09/2007	JN02	2008/02/07			jNote	9.9590	9.9790	0.201	0.0000	0.0000	0
18/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,655.0000	5,514.0000	(2.493)	0	0	0
18/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,778.0000	22,990.0000	0.931	0	0	0
18/09/2007	JN02	2008/05/02			jNote	9.8390	9.8580	0.193	0.0000	0.0000	0
18/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,441.0000	16,229.0000	(1.289)	0	0	0
18/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,125.0000	15,256.0000	0.866	0	0	0
18/09/2007	JN05	2007/11/01			jNote	9.6130	9.6210	0.083	0.0000	0.0000	0
18/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	658.0000	604.0000	(8.207)	0	0	0
18/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	24,668.0000	24,919.0000	1.018	0	0	0
18/09/2007	JN05	2008/02/07			jNote	9.5380	9.5450	0.073	0.0000	0.0000	0
18/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,676.0000	25,842.0000	0.647	0	0	0
18/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,561.0000	4,460.0000	(2.214)	0	0	0
18/09/2007	JN05	2008/05/02			jNote	9.4680	9.4720	0.042	0.0000	0.0000	0
18/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,881.0000	15,924.0000	0.271	0	0	0
18/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,645.0000	15,531.0000	(0.729)	0	0	0
18/09/2007	JN10	2007/11/01			jNote	9.1780	9.1880	0.109	0.0000	0.0000	0
18/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,689.0000	2,466.0000	(8.293)	0	0	0

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18/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	14,124.0000	14,541.0000	2.952	0	0	0
18/09/2007	JN10	2008/02/07			jNote	9.1040	9.1160	0.132	0.0000	0.0000	0
18/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,382.0000	9,019.0000	(3.869)	0	0	0
18/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	16,075.0000	16,483.0000	2.538	0	0	0
18/09/2007	JN10	2008/05/02			jNote	9.0310	9.0460	0.166	0.0000	0.0000	0
18/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	17,499.0000	17,980.0000	2.749	0	0	0
18/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	14,093.0000	13,604.0000	(3.470)	0	0	0
18/09/2007	JROD	2007/09/28			jRod	9.4090	9.4080	(0.011)	0.0000	0.0000	0
18/09/2007	JROD	2007/10/31			jRod	9.7100	9.7070	(0.031)	0.0000	0.0000	0
18/09/2007	JROD	2007/11/30			jRod	10.0210	10.0170	(0.040)	0.0000	0.0000	0
18/09/2007	JROD	2007/12/31			jRod	9.8480	9.8460	(0.020)	0.0000	0.0000	0
18/09/2007	JROD	2008/01/31			jRod	10.0940	10.0900	(0.040)	0.0000	0.0000	0
18/09/2007	JROD	2008/02/29			jRod	10.3000	10.2950	(0.049)	0.0000	0.0000	0
18/09/2007	JROD	2008/03/31			jRod	10.0990	10.0960	(0.030)	0.0000	0.0000	0
18/09/2007	OTH1	2007/11/01			Index Future	250.2760	250.3910	0.046	0.0000	0.0000	12
18/09/2007	OTH1	2008/02/07			Index Future	257.0580	257.1740	0.045	0.0000	0.0000	0
18/09/2007	R153	2007/11/01			Bond Future	9.1940	9.1940	-	0.0000	0.0000	124
18/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	24,745.0000	24,740.0000	(0.020)	0	0	0
18/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	70.0000	65.0000	(7.143)	0	0	0
18/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,035.0000	38,035.0000	-	0	0	0
18/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	31,341.0000	31,340.0000	(0.003)	0	0	0
18/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
18/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0

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18/09/2007	R153	2008/02/07			Bond Future	9.0790	9.0790	-	0.0000	0.0000	622
18/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	21,738.0000	21,719.0000	(0.087)	0	0	0
18/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,015.0000	1,996.0000	(0.943)	0	0	0
18/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,164.0000	1,150.0000	(1.203)	0	0	0
18/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	26,926.0000	26,912.0000	(0.052)	0	0	0
18/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	32,476.0000	32,466.0000	(0.031)	0	0	0
18/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	634.0000	624.0000	(1.577)	0	0	0
18/09/2007	R153	2008/05/02			Bond Future	8.9940	8.9940	-	0.0000	0.0000	0
18/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,326.0000	9,306.0000	(0.214)	0	0	0
18/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,196.0000	9,176.0000	(0.217)	0	0	0
18/09/2007	R157	2007/11/01			Bond Future	8.5210	8.5110	(0.117)	0.0000	0.0000	266
18/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	55.0000	54.0000	(1.818)	0	0	0
18/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	88,486.0000	87,820.0000	(0.753)	0	0	0
18/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
18/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	10,246.0000	10,450.0000	1.991	0	0	75
18/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,507.0000	69,839.0000	(0.947)	0	0	0
18/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	11,646.0000	11,183.0000	(3.976)	0	0	0
18/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	55.0000	54.0000	(1.818)	0	0	0
18/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	53,054.0000	52,387.0000	(1.257)	0	0	0
18/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	22,426.0000	21,834.0000	(2.640)	0	0	0
18/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	70,507.0000	69,839.0000	(0.947)	0	0	0
18/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	20,061.0000	20,437.0000	1.874	0	0	0
18/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	319.0000	318.0000	(0.313)	0	0	0
18/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	4,933.0000	4,643.0000	(5.879)	0	0	50
18/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	4,211.0000	4,285.0000	1.757	0	0	35
18/09/2007	R157	2008/02/07			Bond Future	8.4370	8.4270	(0.119)	0.0000	0.0000	358
18/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,728.0000	2,768.0000	1.466	0	0	0
18/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,150.0000	5,226.0000	1.476	0	0	0
18/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,879.0000	50,305.0000	(1.128)	0	0	0
18/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,633.0000	65,023.0000	(0.929)	0	0	0
18/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,327.0000	1,347.0000	1.507	0	0	0
18/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	81,703.0000	81,071.0000	(0.774)	0	0	0

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18/09/2007	R157	2008/05/02			Bond Future	8.3750	8.3650	(0.119)	0.0000	0.0000	0
18/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	25,860.0000	26,175.0000	1.218	0	0	0
18/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	17,941.0000	17,619.0000	(1.795)	0	0	0
18/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	11,776.0000	11,529.0000	(2.097)	0	0	0
18/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	35,341.0000	35,730.0000	1.101	0	0	0
18/09/2007	R186	2007/11/01			Bond Future	8.1970	8.1970	-	0.0000	0.0000	0
18/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	113,129.0000	113,115.0000	(0.012)	0	0	0
18/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	168.0000	154.0000	(8.333)	0	0	0
18/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	22.0000	20.0000	(9.091)	0	0	0
18/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	145,412.0000	145,409.0000	(0.002)	0	0	0
18/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	82,551.0000	82,501.0000	(0.061)	0	0	0
18/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	886.0000	836.0000	(5.643)	0	0	0
18/09/2007	R186	2008/02/07			Bond Future	8.1340	8.1340	-	0.0000	0.0000	0
18/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,481.0000	4,425.0000	(1.250)	0	0	0
18/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	109,540.0000	109,485.0000	(0.050)	0	0	0
18/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	8,808.0000	8,728.0000	(0.908)	0	0	0
18/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	82,832.0000	82,752.0000	(0.097)	0	0	0
18/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	59,806.0000	59,705.0000	(0.169)	0	0	0
18/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	15,751.0000	15,650.0000	(0.641)	0	0	0
18/09/2007	R186	2008/05/02			Bond Future	8.0880	8.0880	-	0.0000	0.0000	0
18/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	34,176.0000	34,091.0000	(0.249)	0	0	0
18/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	44,064.0000	43,979.0000	(0.193)	0	0	0
18/09/2007	R196	2007/11/01			Bond Future	9.3690	9.3760	0.075	0.0000	0.0000	0
18/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	256.0000	238.0000	(7.031)	0	0	0
18/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,848.0000	7,915.0000	0.854	0	0	0
18/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,755.0000	10,833.0000	0.725	0	0	0
18/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
18/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,800.0000	13,884.0000	0.609	0	0	0
18/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	74.0000	67.0000	(9.459)	0	0	0
18/09/2007	R196	2008/02/07			Bond Future	9.1560	9.1640	0.087	0.0000	0.0000	0

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18/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,517.0000	2,476.0000	(1.629)	0	0	0
18/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,515.0000	6,552.0000	0.568	0	0	0
18/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,224.0000	8,269.0000	0.547	0	0	0
18/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,176.0000	1,150.0000	(2.211)	0	0	0
18/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,753.0000	1,719.0000	(1.940)	0	0	0
18/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,130.0000	10,182.0000	0.513	0	0	0
18/09/2007	R196	2008/05/02			Bond Future	9.0020	9.0090	0.078	0.0000	0.0000	0
18/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,745.0000	3,710.0000	(0.935)	0	0	0
18/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,761.0000	3,780.0000	0.505	0	0	0
18/09/2007	R201	2007/11/01			Bond Future	8.5540	8.5440	(0.117)	0.0000	0.0000	91
18/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
18/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	72,055.0000	71,526.0000	(0.734)	0	0	0
18/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	56.0000	55.0000	(1.786)	0	0	0
18/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	57,801.0000	57,271.0000	(0.917)	0	0	0
18/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	43,967.0000	43,436.0000	(1.208)	0	0	0
18/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	288.0000	286.0000	(0.694)	0	0	0
18/09/2007	R201	2008/02/07			Bond Future	8.4600	8.4500	(0.118)	0.0000	0.0000	0
18/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	66,146.0000	65,643.0000	(0.760)	0	0	0
18/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,147.0000	2,178.0000	1.444	0	0	0
18/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,056.0000	1,071.0000	1.420	0	0	0
18/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	53,368.0000	52,882.0000	(0.911)	0	0	0
18/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,025.0000	4,083.0000	1.441	0	0	0
18/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	41,600.0000	41,142.0000	(1.101)	0	0	0
18/09/2007	R201	2008/05/02			Bond Future	8.3900	8.3800	(0.119)	0.0000	0.0000	0
18/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,659.0000	14,399.0000	(1.774)	0	0	0
18/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	20,207.0000	20,454.0000	1.222	0	0	0
18/09/2007	R203	2007/11/01			Bond Future	8.4200	8.4100	(0.119)	0.0000	0.0000	0
18/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	62,968.0000	62,310.0000	(1.045)	0	0	0
18/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	110.0000	109.0000	(0.909)	0	0	0
18/09/2007	R203	2008/02/07			Bond Future	8.3420	8.3320	(0.120)	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
18/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,318.0000	3,369.0000	1.537	0	0	0
18/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	59,957.0000	59,359.0000	(0.997)	0	0	0
18/09/2007	R203	2008/05/02			Bond Future	8.2820	8.2720	(0.121)	0.0000	0.0000	0
18/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,432.0000	20,704.0000	1.331	0	0	0
18/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,488.0000	22,119.0000	(1.641)	0	0	0
18/09/2007	R204	2007/11/01			Bond Future	8.3920	8.3820	(0.119)	0.0000	0.0000	0
18/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	66,156.0000	65,445.0000	(1.075)	0	0	0
18/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	875.0000	865.0000	(1.143)	0	0	0
18/09/2007	R204	2008/02/07			Bond Future	8.3170	8.3070	(0.120)	0.0000	0.0000	38
18/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,897.0000	7,975.0000	0.988	0	0	0
18/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	66,980.0000	66,362.0000	(0.923)	0	0	0
18/09/2007	R204	2008/05/02			Bond Future	8.2610	8.2510	(0.121)	0.0000	0.0000	0
18/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	22,639.0000	22,939.0000	1.325	0	0	0
18/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	23,398.0000	23,009.0000	(1.663)	0	0	0
18/09/2007	R206	2007/11/01			Bond Future	8.5490	8.5390	(0.117)	0.0000	0.0000	0
18/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	37,731.0000	37,271.0000	(1.219)	0	0	0
18/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	201.0000	200.0000	(0.498)	0	0	0
18/09/2007	R206	2008/02/07			Bond Future	8.4440	8.4340	(0.118)	0.0000	0.0000	0
18/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	34,904.0000	34,508.0000	(1.135)	0	0	0
18/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,295.0000	3,346.0000	1.548	0	0	0
18/09/2007	R206	2008/05/02			Bond Future	8.3700	8.3600	(0.119)	0.0000	0.0000	0
18/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,938.0000	17,668.0000	(1.505)	0	0	0
18/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,701.0000	12,866.0000	1.299	0	0	0
18/09/2007	R207	2007/11/01			Bond Future	8.3230	8.3130	(0.120)	0.0000	0.0000	0
18/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	180.0000	179.0000	(0.556)	0	0	0
18/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	61,659.0000	60,943.0000	(1.161)	0	0	0
18/09/2007	R207	2008/02/07			Bond Future	8.2510	8.2410	(0.121)	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
18/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,630.0000	3,695.0000	1.791	0	0	0
18/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,214.0000	58,566.0000	(1.094)	0	0	0
18/09/2007	R207	2008/05/02			Bond Future	8.2000	8.1900	(0.122)	0.0000	0.0000	0
18/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	21,820.0000	21,442.0000	(1.732)	0	0	0
18/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,350.0000	25,680.0000	1.302	0	0	0
18/09/2007	R209	2007/11/01			Bond Future	7.8090	7.8190	0.128	0.0000	0.0000	0
18/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	85,203.0000	86,146.0000	1.107	0	0	0
18/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	181.0000	154.0000	(14.917)	0	0	0
18/09/2007	R209	2008/02/07			Bond Future	7.7520	7.7620	0.129	0.0000	0.0000	659
18/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,512.0000	4,328.0000	(4.078)	0	0	0
18/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	83,795.0000	84,591.0000	0.950	0	0	0
18/09/2007	R209	2008/05/02			Bond Future	7.7090	7.7190	0.130	0.0000	0.0000	0
18/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	32,040.0000	32,422.0000	1.192	0	0	0
18/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	36,067.0000	35,464.0000	(1.672)	0	0	0
18/09/2007	TRT1	2007/11/01			Index Future	252.7010	252.7690	0.027	0.0000	0.0000	400
18/09/2007	TRT1	2008/02/07			Index Future	259.5480	259.6160	0.026	0.0000	0.0000	0
<b>Grand Total:</b>											<b>34,098</b>