



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 20/09/2007

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
20/09/2007	\$ / R 2007/12/14			Currency Future	7.1890	7.1252	(0.887)	7.1000	7.1000	23,745
20/09/2007	\$ / R 2008/03/17			Currency Future	7.2920	7.2294	(0.858)	0.0000	0.0000	7,600
20/09/2007	\$ / R 2008/06/13			Currency Future	7.4019	7.3389	(0.851)	0.0000	0.0000	0
20/09/2007	ALBI 2007/11/01			Index Future	256.0950	255.9320	(0.064)	0.0000	0.0000	0
20/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	8,949.0000	9,285.0000	3.755	0	0	0
20/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	29,899.0000	28,605.0000	(4.328)	0	0	0
20/09/2007	ALBI 2008/02/07			Index Future	263.1550	263.0080	(0.056)	0.0000	0.0000	8
20/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	5,097.0000	5,221.0000	2.433	0	0	0
20/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	96,647.0000	95,301.0000	(1.393)	0	0	0
20/09/2007	CRD1 2007/11/01			Index Future	110.0070	111.0900	0.984	0.0000	0.0000	8
20/09/2007	CRD1 2008/02/07			Index Future	112.9720	114.1610	1.052	0.0000	0.0000	0
20/09/2007	GOVI 2007/11/01			jGovi	256.9530	256.8690	(0.033)	0.0000	0.0000	60
20/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	124.0000	105.0000	(15.323)	0	0	0
20/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	80,594.0000	81,415.0000	1.019	0	0	0
20/09/2007	GOVI 2008/02/07			jGovi	263.8790	263.7920	(0.033)	0.0000	0.0000	12
20/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	20,292.0000	19,827.0000	(2.292)	0	0	0
20/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	31,502.0000	31,907.0000	1.286	0	0	0

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20/09/2007	GOVI	2008/05/02			jGovi	270.5370	270.4470	(0.033)	0.0000	0.0000	0
20/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,486.0000	81,745.0000	(0.898)	0	0	0
20/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	17,116.0000	17,275.0000	0.929	0	0	0
20/09/2007	ILBI	2007/11/01			Index Future	281.4600	281.4840	0.009	0.0000	0.0000	0
20/09/2007	ILBI	2008/02/07			Index Future	289.2190	289.2660	0.016	0.0000	0.0000	0
20/09/2007	J153	2010/08/31			jSwap	9.9230	10.0000	0.776	0.0000	0.0000	0
20/09/2007	J157	2015/09/15			jSwap	9.3890	9.4620	0.778	0.0000	0.0000	0
20/09/2007	J186	2026/12/21			jSwap	8.4240	8.5410	1.389	0.0000	0.0000	0
20/09/2007	J201	2014/12/22			jSwap	9.4670	9.5380	0.750	0.0000	0.0000	0
20/09/2007	J203	2017/09/15			jSwap	9.2250	9.3080	0.900	0.0000	0.0000	0
20/09/2007	J204	2018/12/21			jSwap	9.1260	9.2170	0.997	0.0000	0.0000	0
20/09/2007	J207	2020/01/15			jSwap	9.0110	9.1100	1.099	0.0000	0.0000	0
20/09/2007	JBAR	2005/12/21			jBar	10.1830	10.1960	0.128	0.0000	0.0000	0
20/09/2007	JFRA	2007/11/01			jFra	10.2580	10.2860	0.273	0.0000	0.0000	0
20/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,207.0000	7,279.0000	0.999	0	0	0
20/09/2007	JFRA	2008/02/07			jFra	10.2730	10.3730	0.973	0.0000	0.0000	0
20/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,272.0000	9,128.0000	(1.553)	0	0	0
20/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,023.0000	16,122.0000	0.618	0	0	0
20/09/2007	JFRA	2008/05/02			jFra	10.2700	10.3790	1.061	0.0000	0.0000	0
20/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,719.0000	15,824.0000	0.668	0	0	0

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20/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,670.0000	15,493.0000	(1.130)	0	0	0
20/09/2007	JFRA	2008/08/07			jFra	10.1540	10.2710	1.152	0.0000	0.0000	0
20/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,648.0000	18,759.0000	0.595	0	0	0
20/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,882.0000	18,708.0000	(0.922)	0	0	0
20/09/2007	JFRA	2008/11/06			jFra	9.9430	10.0660	1.237	0.0000	0.0000	0
20/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,878.0000	20,998.0000	0.575	0	0	0
20/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,625.0000	21,445.0000	(0.832)	0	0	0
20/09/2007	JN02	2007/11/01			jNote	9.9760	10.0730	0.972	0.0000	0.0000	0
20/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,906.0000	20,350.0000	7.638	0	0	0
20/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,330.0000	1,044.0000	(21.504)	0	0	0
20/09/2007	JN02	2008/02/07			jNote	9.8590	9.9590	1.014	0.0000	0.0000	0
20/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,119.0000	5,543.0000	(9.413)	0	0	0
20/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,472.0000	22,665.0000	5.556	0	0	0
20/09/2007	JN02	2008/05/02			jNote	9.7370	9.8300	0.955	0.0000	0.0000	0
20/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,191.0000	14,943.0000	5.299	0	0	0
20/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,349.0000	16,422.0000	(5.343)	0	0	0
20/09/2007	JN05	2007/11/01			jNote	9.5020	9.5810	0.831	0.0000	0.0000	0
20/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,034.0000	674.0000	(34.816)	0	0	0
20/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	20,744.0000	23,441.0000	13.001	0	0	0
20/09/2007	JN05	2008/02/07			jNote	9.4240	9.5060	0.870	0.0000	0.0000	0
20/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	5,711.0000	4,778.0000	(16.337)	0	0	0
20/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,394.0000	24,646.0000	10.056	0	0	0
20/09/2007	JN05	2008/05/02			jNote	9.3530	9.4320	0.845	0.0000	0.0000	0
20/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	13,672.0000	15,085.0000	10.335	0	0	0
20/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	17,973.0000	16,268.0000	(9.486)	0	0	0
20/09/2007	JN10	2007/11/01			jNote	9.0920	9.1750	0.913	0.0000	0.0000	0
20/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,200.0000	13,799.0000	35.284	0	0	0

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20/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,265.0000	2,546.0000	(40.305)	0	0	0
20/09/2007	JN10	2008/02/07			jNote	9.0190	9.1070	0.976	0.0000	0.0000	0
20/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,012.0000	16,063.0000	23.448	0	0	0
20/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	11,786.0000	9,170.0000	(22.196)	0	0	0
20/09/2007	JN10	2008/05/02			jNote	8.9500	9.0390	0.994	0.0000	0.0000	0
20/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	14,805.0000	17,670.0000	19.352	0	0	0
20/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	16,648.0000	13,745.0000	(17.438)	0	0	0
20/09/2007	JROD	2007/09/28			jRod	9.4070	9.4060	(0.011)	0.0000	0.0000	0
20/09/2007	JROD	2007/10/31			jRod	9.7020	9.7010	(0.010)	0.0000	0.0000	0
20/09/2007	JROD	2007/11/30			jRod	10.0120	10.0130	0.010	0.0000	0.0000	0
20/09/2007	JROD	2007/12/31			jRod	9.8440	9.8460	0.020	0.0000	0.0000	0
20/09/2007	JROD	2008/01/31			jRod	10.0890	10.0910	0.020	0.0000	0.0000	0
20/09/2007	JROD	2008/02/29			jRod	10.2920	10.2930	0.010	0.0000	0.0000	0
20/09/2007	JROD	2008/03/31			jRod	10.0910	10.0890	(0.020)	0.0000	0.0000	0
20/09/2007	OTH1	2007/11/01			Index Future	251.6580	251.7170	0.023	0.0000	0.0000	12
20/09/2007	OTH1	2008/02/07			Index Future	258.4410	258.6760	0.091	0.0000	0.0000	0
20/09/2007	R153	2007/11/01			Bond Future	9.0780	9.1080	0.330	0.0000	0.0000	124
20/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
20/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	28,358.0000	29,127.0000	2.712	0	0	0
20/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	21,804.0000	22,551.0000	3.426	0	0	0
20/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,042.0000	35,816.0000	2.209	0	0	0
20/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	123.0000	95.0000	(22.764)	0	0	0

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20/09/2007	R153	2008/02/07			Bond Future	8.9670	8.9970	0.335	0.0000	0.0000	622
20/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,488.0000	2,321.0000	(6.712)	0	0	0
20/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,573.0000	20,113.0000	2.759	0	0	0
20/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,591.0000	25,187.0000	2.424	0	0	0
20/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,467.0000	1,356.0000	(7.566)	0	0	0
20/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,020.0000	30,657.0000	2.122	0	0	0
20/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	815.0000	745.0000	(8.589)	0	0	0
20/09/2007	R153	2008/05/02			Bond Future	8.8700	8.9000	0.338	0.0000	0.0000	0
20/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,705.0000	10,329.0000	(3.512)	0	0	0
20/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	7,894.0000	8,168.0000	3.471	0	0	0
20/09/2007	R157	2007/11/01			Bond Future	8.4290	8.4290	-	0.0000	0.0000	266
20/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	82,346.0000	82,344.0000	(0.002)	0	0	0
20/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	91.0000	83.0000	(8.791)	0	0	0
20/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,397.0000	64,389.0000	(0.012)	0	0	0
20/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
20/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	91.0000	83.0000	(8.791)	0	0	0
20/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,397.0000	64,389.0000	(0.012)	0	0	0
20/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	24,495.0000	24,405.0000	(0.367)	0	0	0
20/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	13,251.0000	13,128.0000	(0.928)	0	0	75
20/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	8,505.0000	8,382.0000	(1.446)	0	0	0
20/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	47,088.0000	47,059.0000	(0.062)	0	0	0
20/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,803.0000	5,689.0000	(1.965)	0	0	35
20/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	17,873.0000	17,759.0000	(0.638)	0	0	0
20/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	498.0000	469.0000	(5.823)	0	0	0
20/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3,222.0000	3,131.0000	(2.824)	0	0	50
20/09/2007	R157	2008/02/07			Bond Future	8.3660	8.3660	-	0.0000	0.0000	358
20/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	77,340.0000	77,315.0000	(0.032)	0	0	0
20/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,593.0000	1,568.0000	(1.569)	0	0	0
20/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	61,498.0000	61,460.0000	(0.062)	0	0	0
20/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,221.0000	3,183.0000	(1.180)	0	0	0
20/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,985.0000	5,934.0000	(0.852)	0	0	0
20/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,086.0000	47,035.0000	(0.108)	0	0	0

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20/09/2007	R157	2008/05/02			Bond Future	8.3190	8.3190	-	0.0000	0.0000	0
20/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	10,579.0000	10,537.0000	(0.397)	0	0	0
20/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	16,345.0000	16,298.0000	(0.288)	0	0	0
20/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	27,833.0000	27,787.0000	(0.165)	0	0	0
20/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	37,713.0000	37,671.0000	(0.111)	0	0	0
20/09/2007	R186	2007/11/01			Bond Future	8.1270	8.1270	-	0.0000	0.0000	0
20/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	105,346.0000	105,327.0000	(0.018)	0	0	0
20/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	232.0000	213.0000	(8.190)	0	0	0
20/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	137,573.0000	137,569.0000	(0.003)	0	0	0
20/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,192.0000	1,128.0000	(5.369)	0	0	0
20/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	31.0000	28.0000	(9.677)	0	0	0
20/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	75,009.0000	74,945.0000	(0.085)	0	0	0
20/09/2007	R186	2008/02/07			Bond Future	8.0680	8.0680	-	0.0000	0.0000	0
20/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	54,603.0000	54,497.0000	(0.194)	0	0	0
20/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	76,822.0000	76,736.0000	(0.112)	0	0	0
20/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,278.0000	5,216.0000	(1.175)	0	0	0
20/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,931.0000	102,869.0000	(0.060)	0	0	0
20/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,204.0000	10,118.0000	(0.843)	0	0	0
20/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	17,955.0000	17,848.0000	(0.596)	0	0	0
20/09/2007	R186	2008/05/02			Bond Future	8.0210	8.0210	-	0.0000	0.0000	0
20/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	37,690.0000	37,604.0000	(0.228)	0	0	0
20/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	40,061.0000	39,975.0000	(0.215)	0	0	0
20/09/2007	R196	2007/11/01			Bond Future	9.2480	9.3150	0.724	0.0000	0.0000	0
20/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,328.0000	10,104.0000	8.319	0	0	0
20/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	124.0000	82.0000	(33.871)	0	0	0
20/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	30.0000	18.0000	(40.000)	0	0	0
20/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,336.0000	13,143.0000	6.542	0	0	0
20/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,518.0000	7,222.0000	10.801	0	0	0
20/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	403.0000	289.0000	(28.288)	0	0	0
20/09/2007	R196	2008/02/07			Bond Future	9.0090	9.0860	0.855	0.0000	0.0000	0

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20/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,180.0000	7,693.0000	7.145	0	0	0
20/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,471.0000	1,288.0000	(12.441)	0	0	0
20/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,591.0000	6,037.0000	7.977	0	0	0
20/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,981.0000	9,554.0000	6.380	0	0	0
20/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,038.0000	2,727.0000	(10.237)	0	0	0
20/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,153.0000	1,909.0000	(11.333)	0	0	0
20/09/2007	R196	2008/05/02			Bond Future	8.8460	8.9210	0.848	0.0000	0.0000	0
20/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,171.0000	3,431.0000	8.199	0	0	0
20/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,367.0000	4,044.0000	(7.396)	0	0	0
20/09/2007	R201	2007/11/01			Bond Future	8.4570	8.4570	-	0.0000	0.0000	91
20/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,690.0000	52,682.0000	(0.015)	0	0	0
20/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	447.0000	421.0000	(5.817)	0	0	0
20/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	92.0000	84.0000	(8.696)	0	0	0
20/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,980.0000	38,954.0000	(0.067)	0	0	0
20/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
20/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,914.0000	66,912.0000	(0.003)	0	0	0
20/09/2007	R201	2008/02/07			Bond Future	8.3690	8.3690	-	0.0000	0.0000	0
20/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,893.0000	4,851.0000	(0.858)	0	0	0
20/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,748.0000	37,706.0000	(0.111)	0	0	0
20/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,167.0000	49,137.0000	(0.061)	0	0	0
20/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,667.0000	2,636.0000	(1.162)	0	0	0
20/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,340.0000	1,320.0000	(1.493)	0	0	0
20/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,709.0000	61,689.0000	(0.032)	0	0	0
20/09/2007	R201	2008/05/02			Bond Future	8.2980	8.2980	-	0.0000	0.0000	0
20/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,624.0000	12,587.0000	(0.293)	0	0	0
20/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	22,843.0000	22,805.0000	(0.166)	0	0	0
20/09/2007	R203	2007/11/01			Bond Future	8.3330	8.3330	-	0.0000	0.0000	0
20/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	173.0000	159.0000	(8.092)	0	0	0
20/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	57,300.0000	57,286.0000	(0.024)	0	0	0
20/09/2007	R203	2008/02/07			Bond Future	8.2610	8.2610	-	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
20/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	55,381.0000	55,339.0000	(0.076)	0	0	0
20/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,016.0000	3,974.0000	(1.046)	0	0	0
20/09/2007	R203	2008/05/02			Bond Future	8.2020	8.2020	-	0.0000	0.0000	0
20/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,987.0000	22,940.0000	(0.204)	0	0	0
20/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,893.0000	19,845.0000	(0.241)	0	0	0
20/09/2007	R204	2007/11/01			Bond Future	8.3040	8.3040	-	0.0000	0.0000	0
20/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	60,236.0000	60,177.0000	(0.098)	0	0	0
20/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,149.0000	1,090.0000	(5.135)	0	0	0
20/09/2007	R204	2008/02/07			Bond Future	8.2350	8.2350	-	0.0000	0.0000	38
20/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,382.0000	62,308.0000	(0.119)	0	0	0
20/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,026.0000	8,951.0000	(0.831)	0	0	0
20/09/2007	R204	2008/05/02			Bond Future	8.1800	8.1800	-	0.0000	0.0000	0
20/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,486.0000	25,435.0000	(0.200)	0	0	0
20/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,635.0000	20,584.0000	(0.247)	0	0	0
20/09/2007	R206	2007/11/01			Bond Future	8.4540	8.4540	-	0.0000	0.0000	0
20/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	319.0000	299.0000	(6.270)	0	0	0
20/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,479.0000	33,460.0000	(0.057)	0	0	0
20/09/2007	R206	2008/02/07			Bond Future	8.3560	8.3560	-	0.0000	0.0000	0
20/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,008.0000	3,973.0000	(0.873)	0	0	0
20/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,678.0000	31,644.0000	(0.107)	0	0	0
20/09/2007	R206	2008/05/02			Bond Future	8.2810	8.2810	-	0.0000	0.0000	0
20/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,827.0000	15,793.0000	(0.215)	0	0	0
20/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,471.0000	14,437.0000	(0.235)	0	0	0
20/09/2007	R207	2007/11/01			Bond Future	8.2440	8.2540	0.121	0.0000	0.0000	0
20/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	270.0000	234.0000	(13.333)	0	0	0
20/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	56,075.0000	56,760.0000	1.222	0	0	0
20/09/2007	R207	2008/02/07			Bond Future	8.1780	8.1880	0.122	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
20/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	54,731.0000	55,284.0000	1.010	0	0	0
20/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,364.0000	4,200.0000	(3.758)	0	0	0
20/09/2007	R207	2008/05/02			Bond Future	8.1270	8.1370	0.123	0.0000	0.0000	0
20/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,119.0000	27,662.0000	(1.625)	0	0	0
20/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	19,402.0000	19,658.0000	1.319	0	0	0
20/09/2007	R209	2007/11/01			Bond Future	7.7590	7.7590	-	0.0000	0.0000	0
20/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	80,371.0000	80,353.0000	(0.022)	0	0	0
20/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	226.0000	208.0000	(7.965)	0	0	0
20/09/2007	R209	2008/02/07			Bond Future	7.7060	7.7060	-	0.0000	0.0000	659
20/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	79,815.0000	79,759.0000	(0.070)	0	0	0
20/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,057.0000	5,001.0000	(1.107)	0	0	0
20/09/2007	R209	2008/05/02			Bond Future	7.6620	7.6620	-	0.0000	0.0000	0
20/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	29,796.0000	29,721.0000	(0.252)	0	0	0
20/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	38,477.0000	38,402.0000	(0.195)	0	0	0
20/09/2007	TRT1	2007/11/01			Index Future	253.8550	253.8930	0.015	0.0000	0.0000	400
20/09/2007	TRT1	2008/02/07			Index Future	260.6980	260.9120	0.082	0.0000	0.0000	0
<b>Grand Total:</b>											<b>34,163</b>