



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/10/2007

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
16/10/2007	\$ / R 2007/12/14			Currency Future	6.8294	6.9555	1.846	6.9700	6.9200	24,712
16/10/2007	\$ / R 2008/03/17			Currency Future	6.9260	7.0550	1.863	7.0600	7.0600	15,752
16/10/2007	\$ / R 2008/06/13			Currency Future	7.0247	7.1575	1.890	0.0000	0.0000	1,006
16/10/2007	£ / R 2007/12/14			Currency Future	13.9215	14.1117	1.366	0.0000	0.0000	0
16/10/2007	£ / R 2008/03/17			Currency Future	14.0811	14.2759	1.383	0.0000	0.0000	0
16/10/2007	£ / R 2008/06/13			Currency Future	14.2415	14.4419	1.407	0.0000	0.0000	0
16/10/2007	€ / R 2007/12/14			Currency Future	9.7292	9.8593	1.337	0.0000	0.0000	0
16/10/2007	€ / R 2008/03/17			Currency Future	9.8791	10.0122	1.347	0.0000	0.0000	0
16/10/2007	€ / R 2008/06/13			Currency Future	10.0283	10.1642	1.355	0.0000	0.0000	0
16/10/2007	ALBI 2007/11/01			Index Future	260.2190	259.2140	(0.386)	0.0000	0.0000	166
16/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	120.0000	267.0000	122.500	0	0	0
16/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	62,310.0000	52,407.0000	(15.893)	0	0	0
16/10/2007	ALBI 2008/02/07			Index Future	267.6600	266.6570	(0.375)	0.0000	0.0000	0
16/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	882.0000	1,205.0000	36.621	0	0	0
16/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	137,482.0000	127,775.0000	(7.061)	0	0	0

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16/10/2007	ALBI	2008/05/02			Index Future	274.1690	273.1540	(0.370)	0.0000	0.0000	0
16/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	101,364.0000	93,046.0000	(8.206)	0	0	0
16/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	9,674.0000	11,506.0000	18.937	0	0	0
16/10/2007	ALBI	2008/08/07			Index Future	281.8030	280.7980	(0.357)	0.0000	0.0000	0
16/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	172,929.0000	163,739.0000	(5.314)	0	0	0
16/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	4,899.0000	5,759.0000	17.555	0	0	0
16/10/2007	ALBI	2008/11/06			Index Future	288.9020	287.9120	(0.343)	0.0000	0.0000	0
16/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	2,770.0000	3,222.0000	16.318	0	0	0
16/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	241,790.0000	232,342.0000	(3.908)	0	0	0
16/10/2007	CRD1	2007/11/01			Index Future	111.5040	111.1880	(0.283)	0.0000	0.0000	8
16/10/2007	CRD1	2008/02/07			Index Future	114.5410	114.2170	(0.283)	0.0000	0.0000	0
16/10/2007	GOVI	2007/11/01			jGovi	261.1360	260.1860	(0.364)	0.0000	0.0000	60
16/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	38,998.0000	48,230.0000	23.673	0	0	0
16/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	358.0000	90.0000	(74.860)	0	0	0
16/10/2007	GOVI	2008/02/07			jGovi	268.2490	267.2750	(0.363)	0.0000	0.0000	4
16/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	42,996.0000	36,218.0000	(15.764)	0	0	0
16/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	10,506.0000	13,468.0000	28.193	0	0	0
16/10/2007	GOVI	2008/05/02			jGovi	275.0460	274.0470	(0.363)	0.0000	0.0000	0
16/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	6,742.0000	8,090.0000	19.994	0	0	0
16/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	117,202.0000	108,560.0000	(7.374)	0	0	0
16/10/2007	ILBI	2007/11/01			Index Future	283.7660	283.7970	0.011	0.0000	0.0000	0
16/10/2007	ILBI	2008/02/07			Index Future	291.8320	291.8670	0.012	0.0000	0.0000	0
16/10/2007	J153	2010/08/31			jSwap	9.7950	9.8310	0.368	0.0000	0.0000	0

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16/10/2007	J157	2015/09/15			jSwap	9.1050	9.1640	0.648	0.0000	0.0000	0
16/10/2007	J186	2026/12/21			jSwap	8.2700	8.3510	0.979	0.0000	0.0000	0
16/10/2007	J201	2014/12/22			jSwap	9.1920	9.2430	0.555	0.0000	0.0000	0
16/10/2007	J203	2017/09/15			jSwap	8.9530	9.0120	0.659	0.0000	0.0000	0
16/10/2007	J204	2018/12/21			jSwap	8.8820	8.9390	0.642	0.0000	0.0000	0
16/10/2007	J207	2020/01/15			jSwap	8.7900	8.8500	0.683	0.0000	0.0000	0
16/10/2007	JBAR	2005/12/21			jBar	10.6210	10.6170	(0.038)	0.0000	0.0000	0
16/10/2007	JFRA	2007/11/01			jFra	10.6020	10.6050	0.028	0.0000	0.0000	0
16/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,098.0000	8,106.0000	0.099	0	0	0
16/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/10/2007	JFRA	2008/02/07			jFra	10.5500	10.5720	0.209	0.0000	0.0000	0
16/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,272.0000	15,256.0000	(0.105)	0	0	0
16/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,824.0000	7,756.0000	(0.869)	0	0	0
16/10/2007	JFRA	2008/05/02			jFra	10.3950	10.4430	0.462	0.0000	0.0000	0
16/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,581.0000	14,481.0000	(0.686)	0	0	0
16/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,945.0000	14,970.0000	0.167	0	0	0
16/10/2007	JFRA	2008/08/07			jFra	10.1100	10.1720	0.613	0.0000	0.0000	0
16/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,825.0000	17,869.0000	0.247	0	0	0
16/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,166.0000	18,058.0000	(0.595)	0	0	0
16/10/2007	JFRA	2008/11/06			jFra	9.9180	9.9250	0.071	0.0000	0.0000	0
16/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,978.0000	20,943.0000	(0.167)	0	0	0
16/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,171.0000	20,152.0000	(0.094)	0	0	0
16/10/2007	JN02	2007/11/01			jNote	9.9880	10.0230	0.350	0.0000	0.0000	0

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16/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	215.0000	158.0000	(26.512)	0	0	0
16/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,986.0000	18,554.0000	3.158	0	0	0
16/10/2007	JN02	2008/02/07			jNote	9.7690	9.8100	0.420	0.0000	0.0000	0
16/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,572.0000	5,304.0000	(4.810)	0	0	0
16/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,316.0000	19,774.0000	2.371	0	0	0
16/10/2007	JN02	2008/05/02			jNote	9.5490	9.5940	0.471	0.0000	0.0000	0
16/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	18,331.0000	17,827.0000	(2.749)	0	0	0
16/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	11,758.0000	12,070.0000	2.654	0	0	0
16/10/2007	JN05	2007/11/01			jNote	9.2540	9.2960	0.454	0.0000	0.0000	0
16/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,017.0000	687.0000	(32.448)	0	0	0
16/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	11,022.0000	12,336.0000	11.922	0	0	0
16/10/2007	JN05	2008/02/07			jNote	9.1300	9.1740	0.482	0.0000	0.0000	0
16/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,785.0000	8,009.0000	(8.833)	0	0	0
16/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	13,925.0000	14,882.0000	6.873	0	0	0
16/10/2007	JN05	2008/05/02			jNote	9.0190	9.0650	0.510	0.0000	0.0000	0
16/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	25,326.0000	24,039.0000	(5.082)	0	0	0
16/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,716.0000	8,274.0000	7.232	0	0	0
16/10/2007	JN10	2007/11/01			jNote	8.8300	8.8890	0.668	0.0000	0.0000	0
16/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	867.0000	1,533.0000	76.817	0	0	0
16/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	11,954.0000	8,757.0000	(26.744)	0	0	0
16/10/2007	JN10	2008/02/07			jNote	8.7370	8.7980	0.698	0.0000	0.0000	0
16/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,711.0000	5,837.0000	23.902	0	0	0
16/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	21,925.0000	19,029.0000	(13.209)	0	0	0
16/10/2007	JN10	2008/05/02			jNote	8.6520	8.7140	0.717	0.0000	0.0000	0
16/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	28,084.0000	25,142.0000	(10.476)	0	0	0
16/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	6,568.0000	7,751.0000	18.012	0	0	0
16/10/2007	JROD	2007/10/31			jRod	9.7030	9.7010	(0.021)	0.0000	0.0000	0

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16/10/2007	JROD	2007/11/30			jRod	10.0840	10.0770	(0.069)	0.0000	0.0000	0
16/10/2007	JROD	2007/12/31			jRod	10.4340	10.4240	(0.096)	0.0000	0.0000	0
16/10/2007	JROD	2008/01/31			jRod	10.2020	10.1960	(0.059)	0.0000	0.0000	0
16/10/2007	JROD	2008/02/29			jRod	10.4310	10.4260	(0.048)	0.0000	0.0000	0
16/10/2007	JROD	2008/03/31			jRod	10.5960	10.5920	(0.038)	0.0000	0.0000	0
16/10/2007	OTH1	2007/11/01			Index Future	256.7810	255.4190	(0.530)	0.0000	0.0000	12
16/10/2007	OTH1	2008/02/07			Index Future	263.7760	262.3770	(0.530)	0.0000	0.0000	0
16/10/2007	R153	2007/11/01			Bond Future	8.7900	8.8400	0.569	0.0000	0.0000	4,190
16/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
16/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,427.0000	1,554.0000	8.900	0	0	0
16/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,756.0000	2,886.0000	4.717	0	0	0
16/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,086.0000	2,216.0000	6.232	0	0	0
16/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R153	2008/02/07			Bond Future	8.6600	8.7100	0.577	0.0000	0.0000	6,220
16/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,351.0000	1,432.0000	5.996	0	0	0
16/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	370.0000	332.0000	(10.270)	0	0	0
16/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,804.0000	1,897.0000	5.155	0	0	0
16/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	219.0000	193.0000	(11.872)	0	0	0
16/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	121.0000	105.0000	(13.223)	0	0	0
16/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,314.0000	2,417.0000	4.451	0	0	0
16/10/2007	R153	2008/05/02			Bond Future	8.5330	8.5830	0.586	0.0000	0.0000	0
16/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	457.0000	490.0000	7.221	0	0	0
16/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,471.0000	1,395.0000	(5.167)	0	0	0

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16/10/2007	R157	2007/11/01			Bond Future	8.0630	8.1330	0.868	0.0000	0.0000	2,660
16/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	88.0000	41.0000	(53.409)	0	0	0
16/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	3,954.0000	4,429.0000	12.013	0	0	0
16/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	50
16/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,613.0000	4,134.0000	(10.384)	0	0	0
16/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,263.0000	2,696.0000	19.134	0	0	0
16/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,987.0000	2,527.0000	(15.400)	0	0	75
16/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	5,750.0000	6,229.0000	8.330	0	0	0
16/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,504.0000	1,136.0000	(24.468)	0	0	350
16/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	227.0000	339.0000	49.339	0	0	0
16/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	29.0000	48.0000	65.517	0	0	0
16/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	3,954.0000	4,429.0000	12.013	0	0	0
16/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
16/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
16/10/2007	R157	2008/02/07			Bond Future	7.9670	8.0370	0.879	0.0000	0.0000	3,580
16/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	1,204.0000	1,026.0000	(14.784)	0	0	0
16/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,671.0000	2,962.0000	10.895	0	0	0
16/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	683.0000	566.0000	(17.130)	0	0	0
16/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	3,868.0000	4,220.0000	9.100	0	0	0
16/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	352.0000	283.0000	(19.602)	0	0	0
16/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,284.0000	5,684.0000	7.570	0	0	0
16/10/2007	R157	2008/05/02			Bond Future	7.8840	7.9540	0.888	0.0000	0.0000	0
16/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,896.0000	5,501.0000	(6.699)	0	0	0
16/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	365.0000	429.0000	17.534	0	0	0
16/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	652.0000	753.0000	15.491	0	0	0
16/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,619.0000	4,260.0000	(7.772)	0	0	0
16/10/2007	R186	2007/11/01			Bond Future	7.8150	7.9050	1.152	0.0000	0.0000	0
16/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	12.0000	3.0000	(75.000)	0	0	0
16/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	6,931.0000	7,975.0000	15.063	0	0	0
16/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	3,939.0000	4,900.0000	24.397	0	0	0
16/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	149.0000	58.0000	(61.074)	0	0	0

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16/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	10,162.0000	11,214.0000	10.352	0	0	0
16/10/2007	R186	2008/02/07			Bond Future	7.7400	7.8300	1.163	0.0000	0.0000	0
16/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	989.0000	759.0000	(23.256)	0	0	0
16/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	6,972.0000	7,797.0000	11.833	0	0	0
16/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,843.0000	1,473.0000	(20.076)	0	0	0
16/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,976.0000	3,501.0000	17.641	0	0	0
16/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	3,094.0000	2,563.0000	(17.162)	0	0	0
16/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	4,722.0000	5,407.0000	14.507	0	0	0
16/10/2007	R186	2008/05/02			Bond Future	7.6760	7.7660	1.172	0.0000	0.0000	0
16/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,882.0000	5,187.0000	(11.816)	0	0	0
16/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,137.0000	2,499.0000	16.940	0	0	0
16/10/2007	R196	2007/11/01			Bond Future	9.3520	9.4110	0.631	0.0000	0.0000	0
16/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,358.0000	1,430.0000	5.302	0	0	0
16/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	741.0000	812.0000	9.582	0	0	0
16/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,048.0000	1,119.0000	6.775	0	0	0
16/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R196	2008/02/07			Bond Future	9.0040	9.0780	0.822	0.0000	0.0000	0
16/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	679.0000	729.0000	7.364	0	0	0
16/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	517.0000	560.0000	8.317	0	0	0
16/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	117.0000	101.0000	(13.675)	0	0	0
16/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	266.0000	237.0000	(10.902)	0	0	0
16/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	863.0000	920.0000	6.605	0	0	0
16/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	181.0000	159.0000	(12.155)	0	0	0
16/10/2007	R196	2008/05/02			Bond Future	8.7440	8.8270	0.949	0.0000	0.0000	0
16/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	261.0000	288.0000	10.345	0	0	0
16/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	460.0000	422.0000	(8.261)	0	0	0
16/10/2007	R201	2007/11/01			Bond Future	8.1080	8.1780	0.863	0.0000	0.0000	910
16/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	4,811.0000	5,191.0000	7.899	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
16/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	59.0000	28.0000	(52.542)	0	0	0
16/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,033.0000	2,382.0000	17.167	0	0	0
16/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
16/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,386.0000	3,763.0000	11.134	0	0	0
16/10/2007	R201	2008/02/07			Bond Future	7.9860	8.0560	0.877	0.0000	0.0000	0
16/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	536.0000	445.0000	(16.978)	0	0	0
16/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,168.0000	3,450.0000	8.902	0	0	0
16/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,298.0000	4,616.0000	7.399	0	0	0
16/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	279.0000	224.0000	(19.713)	0	0	0
16/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	940.0000	802.0000	(14.681)	0	0	0
16/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,208.0000	2,442.0000	10.598	0	0	0
16/10/2007	R201	2008/05/02			Bond Future	7.8810	7.9510	0.888	0.0000	0.0000	0
16/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,692.0000	3,406.0000	(7.746)	0	0	0
16/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	519.0000	599.0000	15.414	0	0	0
16/10/2007	R203	2007/11/01			Bond Future	7.9920	8.0620	0.876	0.0000	0.0000	0
16/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,439.0000	3,905.0000	13.550	0	0	0
16/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15.0000	5.0000	(66.667)	0	0	0
16/10/2007	R203	2008/02/07			Bond Future	7.8940	7.9640	0.887	0.0000	0.0000	0
16/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,491.0000	3,829.0000	9.682	0	0	0
16/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	790.0000	657.0000	(16.835)	0	0	0
16/10/2007	R203	2008/05/02			Bond Future	7.8090	7.8790	0.896	0.0000	0.0000	0
16/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	912.0000	1,043.0000	14.364	0	0	0
16/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,802.0000	3,468.0000	(8.785)	0	0	0
16/10/2007	R204	2007/11/01			Bond Future	7.9630	8.0430	1.005	0.0000	0.0000	0
16/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	96.0000	48.0000	(50.000)	0	0	0
16/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	3,554.0000	4,088.0000	15.025	0	0	0
16/10/2007	R204	2008/02/07			Bond Future	7.8710	7.9510	1.016	0.0000	0.0000	3,331
16/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,419.0000	1,219.0000	(14.094)	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
16/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,159.0000	4,537.0000	9.089	0	0	0
16/10/2007	R204	2008/05/02			Bond Future	7.7930	7.8730	1.027	0.0000	0.0000	0
16/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	4,170.0000	3,756.0000	(9.928)	0	0	0
16/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	946.0000	1,106.0000	16.913	0	0	0
16/10/2007	R206	2007/11/01			Bond Future	8.1050	8.1750	0.864	0.0000	0.0000	0
16/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	1,734.0000	2,039.0000	17.589	0	0	0
16/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	45.0000	20.0000	(55.556)	0	0	0
16/10/2007	R206	2008/02/07			Bond Future	7.9710	8.0410	0.878	0.0000	0.0000	0
16/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	795.0000	675.0000	(15.094)	0	0	0
16/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	1,815.0000	2,016.0000	11.074	0	0	0
16/10/2007	R206	2008/05/02			Bond Future	7.8580	7.9280	0.891	0.0000	0.0000	0
16/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,469.0000	2,254.0000	(8.708)	0	0	0
16/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	734.0000	832.0000	13.351	0	0	0
16/10/2007	R207	2007/11/01			Bond Future	7.9230	8.0030	1.010	0.0000	0.0000	0
16/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	27.0000	9.0000	(66.667)	0	0	0
16/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,253.0000	3,829.0000	17.707	0	0	0
16/10/2007	R207	2008/02/07			Bond Future	7.8360	7.9160	1.021	0.0000	0.0000	0
16/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,403.0000	3,822.0000	12.313	0	0	0
16/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	863.0000	690.0000	(20.046)	0	0	0
16/10/2007	R207	2008/05/02			Bond Future	7.7650	7.8450	1.030	0.0000	0.0000	0
16/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	912.0000	1,069.0000	17.215	0	0	0
16/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	4,413.0000	3,981.0000	(9.789)	0	0	0
16/10/2007	R209	2007/11/01			Bond Future	7.5080	7.5980	1.199	0.0000	0.0000	0
16/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
16/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	5,503.0000	6,414.0000	16.555	0	0	0
16/10/2007	R209	2008/02/07			Bond Future	7.4420	7.5320	1.209	0.0000	0.0000	6,590
16/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	5,638.0000	6,358.0000	12.770	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
16/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	838.0000	631.0000	(24.702)	0	0	0
16/10/2007	R209 2008/05/02			Bond Future	7.3870	7.4770	1.218	0.0000	0.0000	0
16/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	1,735.0000	2,035.0000	17.291	0	0	0
16/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	5,412.0000	4,777.0000	(11.733)	0	0	0
16/10/2007	TRT1 2007/11/01			Index Future	258.0120	257.0630	(0.368)	0.0000	0.0000	400
16/10/2007	TRT1 2008/02/07			Index Future	265.0410	264.0660	(0.368)	0.0000	0.0000	0
Grand Total:										70,076