



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/11/2007

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
19/11/2007	\$ / R 2007/12/14			Currency Future	6.7423	6.7425	0.003	6.7300	6.7200	24,628
19/11/2007	\$ / R 2008/03/17			Currency Future	6.8506	6.8502	(0.006)	6.8200	6.8200	21,021
19/11/2007	\$ / R 2008/06/13			Currency Future	6.9656	6.9645	(0.016)	0.0000	0.0000	6,358
19/11/2007	£ / R 2007/12/14			Currency Future	13.7967	13.8386	0.304	0.0000	0.0000	37
19/11/2007	£ / R 2008/03/17			Currency Future	13.9724	14.0116	0.281	0.0000	0.0000	0
19/11/2007	£ / R 2008/06/13			Currency Future	14.1600	14.1992	0.277	0.0000	0.0000	0
19/11/2007	€ / R 2007/12/14			Currency Future	9.8898	9.8896	(0.002)	0.0000	0.0000	1
19/11/2007	€ / R 2008/03/17			Currency Future	10.0583	10.0576	(0.007)	0.0000	0.0000	751
19/11/2007	€ / R 2008/06/13			Currency Future	10.2258	10.2246	(0.012)	0.0000	0.0000	72
19/11/2007	ALBI 2008/02/07			Index Future	264.4130	263.8550	(0.211)	0.0000	0.0000	508
19/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,172.0000	1,324.0000	12.969	0	0	0
19/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	105,302.0000	99,874.0000	(5.155)	0	0	0
19/11/2007	ALBI 2008/05/02			Index Future	265.0040	265.0770	0.028	0.0000	0.0000	0
19/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	35,881.0000	35,930.0000	0.137	0	0	0
19/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	35,841.0000	35,160.0000	(1.900)	0	0	0

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19/11/2007	ALBI	2008/08/07			Index Future	272.8210	272.8990	0.029	0.0000	0.0000	0
19/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	16,850.0000	16,459.0000	(2.320)	0	0	0
19/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	95,060.0000	95,449.0000	0.409	0	0	0
19/11/2007	ALBI	2008/11/06			Index Future	280.1600	280.2470	0.031	0.0000	0.0000	0
19/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,756.0000	8,529.0000	(2.593)	0	0	0
19/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	160,356.0000	160,999.0000	0.401	0	0	0
19/11/2007	CRD1	2008/02/07			Index Future	113.3940	113.2420	(0.134)	0.0000	0.0000	0
19/11/2007	CRD1	2008/05/02			Index Future	116.2300	116.0480	(0.157)	0.0000	0.0000	0
19/11/2007	CRD1	2008/08/07			Index Future	121.0000	121.0450	0.037	0.0000	0.0000	0
19/11/2007	CRD1	2008/11/06			Index Future	122.6590	124.3040	1.341	0.0000	0.0000	8
19/11/2007	GOVI	2008/02/07			jGovi	265.5910	265.1880	(0.152)	0.0000	0.0000	5
19/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,819.0000	18,334.0000	9.008	0	0	0
19/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	22,729.0000	20,214.0000	(11.065)	0	0	0
19/11/2007	GOVI	2008/05/02			jGovi	272.6900	272.2150	(0.174)	0.0000	0.0000	0
19/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,259.0000	8,861.0000	7.289	0	0	0
19/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	95,159.0000	91,011.0000	(4.359)	0	0	0
19/11/2007	GOVI	2008/08/07			jGovi	279.9880	279.5020	(0.174)	0.0000	0.0000	0
19/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	23,068.0000	24,314.0000	5.401	0	0	0
19/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	82,948.0000	79,334.0000	(4.357)	0	0	0
19/11/2007	GOVI	2008/11/06			jGovi	287.2920	286.7940	(0.173)	0.0000	0.0000	60
19/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	145,383.0000	141,082.0000	(2.958)	0	0	0
19/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,463.0000	13,142.0000	5.448	0	0	0
19/11/2007	ILBI	2008/02/07			Index Future	299.1030	299.0480	(0.018)	0.0000	0.0000	0

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19/11/2007	J153	2010/08/31			jSwap	10.2910	10.2960	0.049	0.0000	0.0000	0
19/11/2007	J157	2015/09/15			jSwap	9.0960	9.1000	0.044	0.0000	0.0000	0
19/11/2007	J186	2026/12/21			jSwap	8.2470	8.2500	0.036	0.0000	0.0000	0
19/11/2007	J201	2014/12/22			jSwap	9.2370	9.2400	0.032	0.0000	0.0000	0
19/11/2007	J203	2017/09/15			jSwap	8.8690	8.8730	0.045	0.0000	0.0000	0
19/11/2007	J204	2018/12/21			jSwap	8.7910	8.7940	0.034	0.0000	0.0000	0
19/11/2007	J207	2020/01/15			jSwap	8.6980	8.7010	0.034	0.0000	0.0000	0
19/11/2007	JBAR	2005/12/21			jBar	10.5840	0.0000	(100.000)	0.0000	0.0000	0
19/11/2007	JFRA	2008/02/07			jFra	10.9690	10.9650	(0.036)	0.0000	0.0000	0
19/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,852.0000	5,691.0000	(2.751)	0	0	0
19/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,271.0000	14,105.0000	(1.163)	0	0	0
19/11/2007	JFRA	2008/05/02			jFra	10.9790	10.9840	0.046	0.0000	0.0000	0
19/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,481.0000	14,367.0000	(0.787)	0	0	0
19/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,599.0000	12,472.0000	(1.008)	0	0	0
19/11/2007	JFRA	2008/08/07			jFra	10.8080	10.8170	0.083	0.0000	0.0000	0
19/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,315.0000	16,208.0000	(0.656)	0	0	0
19/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,670.0000	17,584.0000	(0.487)	0	0	0
19/11/2007	JFRA	2008/11/06			jFra	10.5340	10.5340	-	0.0000	0.0000	0
19/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,348.0000	19,265.0000	(0.429)	0	0	0
19/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,038.0000	19,955.0000	(0.414)	0	0	0
19/11/2007	JFRA	2009/02/05			jFra	10.2030	10.2180	0.147	0.0000	0.0000	0
19/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,820.0000	21,728.0000	(0.422)	0	0	0
19/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,314.0000	22,258.0000	(0.251)	0	0	0

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19/11/2007	JFRA	2009/05/07			jFra	9.9730	9.9730	-	0.0000	0.0000	0
19/11/2007	JFRA	2009/08/06			jFra	9.6730	9.6800	0.072	0.0000	0.0000	0
19/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,795.0000	25,741.0000	(0.209)	0	0	0
19/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,591.0000	26,520.0000	(0.267)	0	0	0
19/11/2007	JFRA	2009/11/05			jFra	9.4370	9.4450	0.085	0.0000	0.0000	0
19/11/2007	JN02	2008/02/07			jNote	10.3530	10.3580	0.048	0.0000	0.0000	0
19/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,929.0000	25,902.0000	(0.104)	0	0	0
19/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,886.0000	1,772.0000	(6.045)	0	0	0
19/11/2007	JN02	2008/05/02			jNote	10.1400	10.1470	0.069	0.0000	0.0000	0
19/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	11,560.0000	11,383.0000	(1.531)	0	0	0
19/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,645.0000	15,593.0000	(0.332)	0	0	0
19/11/2007	JN02	2008/08/07			jNote	9.8870	9.8950	0.081	0.0000	0.0000	0
19/11/2007	JN05	2008/02/07			jNote	9.3560	9.3600	0.043	0.0000	0.0000	0
19/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	18,009.0000	17,976.0000	(0.183)	0	0	0
19/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,066.0000	3,879.0000	(4.599)	0	0	0
19/11/2007	JN05	2008/05/02			jNote	9.2050	9.2090	0.043	0.0000	0.0000	0
19/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,261.0000	19,045.0000	(1.121)	0	0	0
19/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,132.0000	9,075.0000	(0.624)	0	0	0
19/11/2007	JN05	2008/08/07			jNote	9.0290	9.0330	0.044	0.0000	0.0000	0
19/11/2007	JN10	2008/02/07			jNote	8.6340	8.6370	0.035	0.0000	0.0000	0
19/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	25,931.0000	25,656.0000	(1.061)	0	0	0
19/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,049.0000	1,973.0000	(3.709)	0	0	0
19/11/2007	JN10	2008/05/02			jNote	8.5290	8.5320	0.035	0.0000	0.0000	0
19/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	33,287.0000	33,039.0000	(0.745)	0	0	0

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19/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,725.0000	3,678.0000	(1.262)	0	0	0
19/11/2007	JN10	2008/08/07			jNote	8.4090	8.4120	0.036	0.0000	0.0000	0
19/11/2007	JROD	2007/11/30			jRod	9.9660	9.9610	(0.050)	0.0000	0.0000	0
19/11/2007	JROD	2007/12/31			jRod	10.3030	10.2850	(0.175)	0.0000	0.0000	0
19/11/2007	JROD	2008/01/31			jRod	10.6820	10.6600	(0.206)	0.0000	0.0000	0
19/11/2007	JROD	2008/02/29			jRod	10.4710	10.4610	(0.096)	0.0000	0.0000	0
19/11/2007	JROD	2008/03/31			jRod	10.7040	10.6930	(0.103)	0.0000	0.0000	0
19/11/2007	JROD	2008/04/30			jRod	10.8950	10.8820	(0.119)	0.0000	0.0000	0
19/11/2007	JROD	2008/05/30			jRod	10.6670	10.6570	(0.094)	0.0000	0.0000	0
19/11/2007	JROD	2008/06/30			jRod	10.8200	10.8090	(0.102)	0.0000	0.0000	0
19/11/2007	JROD	2008/07/31			jRod	10.9650	10.9530	(0.109)	0.0000	0.0000	0
19/11/2007	OTH1	2008/02/07			Index Future	259.4250	258.7300	(0.268)	0.0000	0.0000	0
19/11/2007	OTH1	2008/05/02			Index Future	265.9130	265.1420	(0.290)	0.0000	0.0000	0
19/11/2007	OTH1	2008/08/07			Index Future	250.3960	250.4680	0.029	0.0000	0.0000	0
19/11/2007	OTH1	2008/11/06			Index Future	280.6220	257.2120	(8.342)	0.0000	0.0000	12
19/11/2007	R153	2008/02/07			Bond Future	8.9440	9.0320	0.984	0.0000	0.0000	8,734
19/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	94.0000	66.0000	(29.787)	0	0	0
19/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,749.0000	1,927.0000	10.177	0	0	0
19/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	35.0000	22.0000	(37.143)	0	0	0
19/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,878.0000	3,081.0000	7.054	0	0	0

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19/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,293.0000	2,488.0000	8.504	0	0	0
19/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
19/11/2007	R153	2008/05/02			Bond Future	8.7330	8.7960	0.721	0.0000	0.0000	0
19/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,115.0000	1,025.0000	(8.072)	0	0	0
19/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	536.0000	584.0000	8.955	0	0	0
19/11/2007	R153	2008/08/07			Bond Future	8.5220	8.5710	0.575	0.0000	0.0000	0
19/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	883.0000	927.0000	4.983	0	0	0
19/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	840.0000	789.0000	(6.071)	0	0	0
19/11/2007	R157	2008/02/07			Bond Future	8.1170	8.1830	0.813	0.0000	0.0000	9,198
19/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	276.0000	205.0000	(25.725)	0	0	0
19/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,030.0000	6,438.0000	6.766	0	0	0
19/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	97.0000	66.0000	(31.959)	0	0	0
19/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,108.0000	3,413.0000	9.813	0	0	0
19/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	639.0000	506.0000	(20.814)	0	0	0
19/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,463.0000	4,830.0000	8.223	0	0	0
19/11/2007	R157	2008/05/02			Bond Future	8.0010	8.0530	0.650	0.0000	0.0000	0
19/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,041.0000	1,121.0000	7.685	0	0	2,000
19/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,241.0000	3,983.0000	(6.083)	0	0	0
19/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	685.0000	740.0000	8.029	0	0	0
19/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,450.0000	5,167.0000	(5.193)	0	0	0
19/11/2007	R157	2008/08/07			Bond Future	7.8950	7.9390	0.557	0.0000	0.0000	2,500
19/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,482.0000	2,595.0000	4.553	0	0	0
19/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,147.0000	2,981.0000	(5.275)	0	0	0
19/11/2007	R186	2008/02/07			Bond Future	7.8820	7.9340	0.660	0.0000	0.0000	0
19/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	969.0000	790.0000	(18.473)	0	0	0
19/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,507.0000	5,927.0000	7.627	0	0	0
19/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,029.0000	8,538.0000	6.340	0	0	0
19/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	388.0000	297.0000	(23.454)	0	0	0
19/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,516.0000	3,828.0000	8.874	0	0	0
19/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,975.0000	1,688.0000	(14.532)	0	0	0

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19/11/2007	R186	2008/05/02			Bond Future	7.8060	7.8530	0.602	0.0000	0.0000	0
19/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,078.0000	4,721.0000	(7.030)	0	0	0
19/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,856.0000	3,042.0000	6.513	0	0	0
19/11/2007	R186	2008/08/07			Bond Future	7.7400	7.7840	0.568	0.0000	0.0000	0
19/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,927.0000	5,146.0000	4.445	0	0	0
19/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	5,043.0000	4,752.0000	(5.770)	0	0	0
19/11/2007	R196	2008/02/07			Bond Future	9.6630	9.7530	0.931	0.0000	0.0000	0
19/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,405.0000	1,488.0000	5.907	0	0	0
19/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,171.0000	1,251.0000	6.832	0	0	0
19/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
19/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	28.0000	20.0000	(28.571)	0	0	0
19/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	54.0000	40.0000	(25.926)	0	0	0
19/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	949.0000	1,023.0000	7.798	0	0	0
19/11/2007	R196	2008/05/02			Bond Future	9.3520	9.4670	1.230	0.0000	0.0000	0
19/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	476.0000	531.0000	11.555	0	0	0
19/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	204.0000	170.0000	(16.667)	0	0	0
19/11/2007	R196	2008/08/07			Bond Future	8.9710	9.1070	1.516	0.0000	0.0000	0
19/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,728.0000	1,682.0000	(2.662)	0	0	0
19/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,845.0000	1,871.0000	1.409	0	0	0
19/11/2007	R201	2008/02/07			Bond Future	8.1850	8.2580	0.892	0.0000	0.0000	910
19/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	402.0000	306.0000	(23.881)	0	0	0
19/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,725.0000	3,012.0000	10.532	0	0	0
19/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,135.0000	5,497.0000	7.050	0	0	0
19/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	164.0000	116.0000	(29.268)	0	0	0
19/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	61.0000	40.0000	(34.426)	0	0	0
19/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,851.0000	4,186.0000	8.699	0	0	0
19/11/2007	R201	2008/05/02			Bond Future	8.0570	8.1230	0.819	0.0000	0.0000	0
19/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,149.0000	2,900.0000	(7.907)	0	0	0
19/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	891.0000	983.0000	10.325	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
19/11/2007	R201	2008/08/07			Bond Future	7.9430	8.0070	0.806	0.0000	0.0000	0
19/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,052.0000	2,194.0000	6.920	0	0	0
19/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,339.0000	2,159.0000	(7.696)	0	0	0
19/11/2007	R203	2008/02/07			Bond Future	8.0380	8.1050	0.834	0.0000	0.0000	0
19/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,025.0000	4,382.0000	8.870	0	0	0
19/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	360.0000	271.0000	(24.722)	0	0	0
19/11/2007	R203	2008/05/02			Bond Future	7.9350	7.9950	0.756	0.0000	0.0000	0
19/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,012.0000	1,130.0000	11.660	0	0	0
19/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,066.0000	2,788.0000	(9.067)	0	0	0
19/11/2007	R203	2008/08/07			Bond Future	7.8420	7.9000	0.740	0.0000	0.0000	0
19/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,123.0000	2,325.0000	9.515	0	0	0
19/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,521.0000	1,345.0000	(11.571)	0	0	0
19/11/2007	R204	2008/02/07			Bond Future	8.0350	8.1010	0.821	0.0000	0.0000	3,331
19/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,664.0000	4,998.0000	7.161	0	0	0
19/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	744.0000	608.0000	(18.280)	0	0	0
19/11/2007	R204	2008/05/02			Bond Future	7.9410	8.0010	0.756	0.0000	0.0000	0
19/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,264.0000	2,966.0000	(9.130)	0	0	0
19/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,099.0000	1,226.0000	11.556	0	0	0
19/11/2007	R204	2008/08/07			Bond Future	7.8580	7.9160	0.738	0.0000	0.0000	0
19/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,386.0000	1,205.0000	(13.059)	0	0	0
19/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,151.0000	2,378.0000	10.553	0	0	0
19/11/2007	R206	2008/02/07			Bond Future	8.2110	8.2980	1.060	0.0000	0.0000	0
19/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,426.0000	2,731.0000	12.572	0	0	0
19/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	312.0000	224.0000	(28.205)	0	0	0
19/11/2007	R206	2008/05/02			Bond Future	8.0740	8.1540	0.991	0.0000	0.0000	0
19/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,735.0000	1,519.0000	(12.450)	0	0	0
19/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	960.0000	1,097.0000	14.271	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
19/11/2007	R206	2008/08/07			Bond Future	7.9470	8.0260	0.994	0.0000	0.0000	0
19/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,563.0000	1,718.0000	9.917	0	0	0
19/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,790.0000	1,607.0000	(10.223)	0	0	0
19/11/2007	R207	2008/02/07			Bond Future	8.0200	8.0860	0.823	0.0000	0.0000	0
19/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,230.0000	4,622.0000	9.267	0	0	0
19/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	336.0000	248.0000	(26.190)	0	0	0
19/11/2007	R207	2008/05/02			Bond Future	7.9350	7.9950	0.756	0.0000	0.0000	0
19/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,363.0000	3,057.0000	(9.099)	0	0	0
19/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,109.0000	1,238.0000	11.632	0	0	0
19/11/2007	R207	2008/08/07			Bond Future	7.8590	7.9170	0.738	0.0000	0.0000	0
19/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,179.0000	1,925.0000	(11.657)	0	0	0
19/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,167.0000	1,331.0000	14.053	0	0	0
19/11/2007	R209	2008/02/07			Bond Future	7.5830	7.6330	0.659	0.0000	0.0000	6,590
19/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	329.0000	251.0000	(23.708)	0	0	0
19/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,574.0000	7,000.0000	6.480	0	0	0
19/11/2007	R209	2008/05/02			Bond Future	7.5200	7.5650	0.598	0.0000	0.0000	0
19/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,245.0000	3,932.0000	(7.373)	0	0	0
19/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,944.0000	2,090.0000	7.510	0	0	0
19/11/2007	R209	2008/08/07			Bond Future	7.4640	7.5060	0.563	0.0000	0.0000	0
19/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,332.0000	2,993.0000	(10.174)	0	0	0
19/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	462.0000	555.0000	20.130	0	0	0
19/11/2007	TRT1	2008/02/07			Index Future	262.3620	261.9550	(0.155)	0.0000	0.0000	0
19/11/2007	TRT1	2008/05/02			Index Future	268.9230	268.4470	(0.177)	0.0000	0.0000	0
19/11/2007	TRT1	2008/08/07			Index Future	276.5320	276.6100	0.028	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
19/11/2007	TRT1 2008/11/06			Index Future	283.7990	284.0580	0.091	0.0000	0.0000	400
Grand Total:										87,124