



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/11/2007

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
21/11/2007	\$ / R 2007/12/14			Currency Future	6.7430	6.8249	1.215	6.8800	6.7500	24,466
21/11/2007	\$ / R 2008/03/17			Currency Future	6.8506	6.9362	1.250	6.9000	6.9000	21,037
21/11/2007	\$ / R 2008/06/13			Currency Future	6.9655	7.0528	1.253	7.0800	7.0800	6,383
21/11/2007	£ / R 2007/12/14			Currency Future	13.9015	14.0468	1.045	0.0000	0.0000	37
21/11/2007	£ / R 2008/03/17			Currency Future	14.0762	14.2271	1.072	0.0000	0.0000	0
21/11/2007	£ / R 2008/06/13			Currency Future	14.2677	14.4178	1.052	0.0000	0.0000	38
21/11/2007	€ / R 2007/12/14			Currency Future	9.9764	10.1310	1.550	0.0000	0.0000	1
21/11/2007	€ / R 2008/03/17			Currency Future	10.1454	10.3041	1.564	0.0000	0.0000	751
21/11/2007	€ / R 2008/06/13			Currency Future	10.3158	10.4751	1.544	0.0000	0.0000	72
21/11/2007	ALBI 2008/02/07			Index Future	263.3460	262.8800	(0.177)	0.0000	0.0000	508
21/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	95,019.0000	90,604.0000	(4.646)	0	0	0
21/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,559.0000	1,804.0000	15.715	0	0	0
21/11/2007	ALBI 2008/05/02			Index Future	270.2880	269.7700	(0.192)	0.0000	0.0000	0
21/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	68,268.0000	64,453.0000	(5.588)	0	0	0
21/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	15,388.0000	16,753.0000	8.871	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
21/11/2007	ALBI	2008/08/07			Index Future	278.2750	277.7650	(0.183)	0.0000	0.0000	0
21/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	139,793.0000	135,278.0000	(3.230)	0	0	0
21/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,043.0000	7,628.0000	8.306	0	0	0
21/11/2007	ALBI	2008/11/06			Index Future	285.7830	285.2830	(0.175)	0.0000	0.0000	0
21/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,631.0000	3,913.0000	7.766	0	0	0
21/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	211,461.0000	206,743.0000	(2.231)	0	0	0
21/11/2007	CRD1	2008/02/07			Index Future	113.0540	112.8510	(0.180)	0.0000	0.0000	0
21/11/2007	CRD1	2008/05/02			Index Future	115.8560	115.6970	(0.137)	0.0000	0.0000	0
21/11/2007	CRD1	2008/08/07			Index Future	120.6350	120.4380	(0.163)	0.0000	0.0000	0
21/11/2007	CRD1	2008/11/06			Index Future	122.2670	122.1560	(0.091)	0.0000	0.0000	8
21/11/2007	GOVI	2008/02/07			jGovi	264.6485	264.1305	(0.196)	0.0000	0.0000	5
21/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	17,413.0000	14,948.0000	(14.156)	0	0	0
21/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,928.0000	23,643.0000	12.973	0	0	0
21/11/2007	GOVI	2008/05/02			jGovi	271.6620	271.2525	(0.151)	0.0000	0.0000	0
21/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,806.0000	10,539.0000	7.475	0	0	0
21/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,426.0000	83,064.0000	(3.890)	0	0	0
21/11/2007	GOVI	2008/08/07			jGovi	278.9345	278.5760	(0.129)	0.0000	0.0000	0
21/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	26,051.0000	27,167.0000	4.284	0	0	0
21/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	75,396.0000	72,927.0000	(3.275)	0	0	0
21/11/2007	GOVI	2008/11/06			jGovi	286.2130	285.9095	(0.106)	0.0000	0.0000	60
21/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,110.0000	14,614.0000	3.572	0	0	0
21/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	136,240.0000	133,709.0000	(1.858)	0	0	0
21/11/2007	ILBI	2008/02/07			Index Future	299.3760	299.3560	(0.007)	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
21/11/2007	J153	2010/08/31			jSwap	10.3590	10.3990	0.386	0.0000	0.0000	0
21/11/2007	J157	2015/09/15			jSwap	9.1700	9.2400	0.763	0.0000	0.0000	0
21/11/2007	J186	2026/12/21			jSwap	8.2810	8.3450	0.773	0.0000	0.0000	0
21/11/2007	J201	2014/12/22			jSwap	9.2990	9.3730	0.796	0.0000	0.0000	0
21/11/2007	J203	2017/09/15			jSwap	8.9350	9.0050	0.783	0.0000	0.0000	0
21/11/2007	J204	2018/12/21			jSwap	8.8550	8.9160	0.689	0.0000	0.0000	0
21/11/2007	J207	2020/01/15			jSwap	8.7610	8.8190	0.662	0.0000	0.0000	0
21/11/2007	JBAR	2005/12/21			jBar	10.9250	10.9670	0.384	0.0000	0.0000	0
21/11/2007	JFRA	2008/02/07			jFra	10.9750	11.0020	0.246	0.0000	0.0000	0
21/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,630.0000	5,553.0000	(1.368)	0	0	0
21/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,062.0000	14,047.0000	(0.107)	0	0	0
21/11/2007	JFRA	2008/05/02			jFra	10.9960	11.0270	0.282	0.0000	0.0000	0
21/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,343.0000	14,343.0000	-	0	0	0
21/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,416.0000	12,337.0000	(0.636)	0	0	0
21/11/2007	JFRA	2008/08/07			jFra	10.8390	10.8740	0.323	0.0000	0.0000	0
21/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,149.0000	16,075.0000	(0.458)	0	0	0
21/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,579.0000	17,589.0000	0.057	0	0	0
21/11/2007	JFRA	2008/11/06			jFra	10.6030	10.6500	0.443	0.0000	0.0000	0
21/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,010.0000	20,039.0000	0.145	0	0	0
21/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,153.0000	19,068.0000	(0.444)	0	0	0
21/11/2007	JFRA	2009/02/05			jFra	10.3020	10.3710	0.670	0.0000	0.0000	0
21/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,334.0000	22,392.0000	0.260	0	0	0
21/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,599.0000	21,490.0000	(0.505)	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
21/11/2007	JFRA	2009/05/07			jFra	10.0120	10.0520	0.400	0.0000	0.0000	0
21/11/2007	JFRA	2009/08/06			jFra	9.7020	9.7810	0.814	0.0000	0.0000	0
21/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,471.0000	26,351.0000	(0.453)	0	0	0
21/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,746.0000	25,818.0000	0.280	0	0	0
21/11/2007	JFRA	2009/11/05			jFra	9.5690	9.5920	0.240	0.0000	0.0000	0
21/11/2007	JN02	2008/02/07			jNote	10.4050	10.4480	0.413	0.0000	0.0000	0
21/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,567.0000	27,194.0000	2.360	0	0	0
21/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,620.0000	1,484.0000	(8.395)	0	0	0
21/11/2007	JN02	2008/05/02			jNote	10.2100	10.2550	0.441	0.0000	0.0000	0
21/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,174.0000	16,586.0000	2.547	0	0	0
21/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	10,834.0000	10,441.0000	(3.627)	0	0	0
21/11/2007	JN02	2008/08/07			jNote	9.9770	10.0240	0.471	0.0000	0.0000	0
21/11/2007	JN05	2008/02/07			jNote	9.4360	9.5100	0.784	0.0000	0.0000	0
21/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,129.0000	22,339.0000	10.979	0	0	0
21/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,082.0000	2,426.0000	(21.285)	0	0	0
21/11/2007	JN05	2008/05/02			jNote	9.2900	9.3680	0.840	0.0000	0.0000	0
21/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,302.0000	11,586.0000	12.464	0	0	0
21/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	17,070.0000	15,284.0000	(10.463)	0	0	0
21/11/2007	JN05	2008/08/07			jNote	9.1180	9.1990	0.888	0.0000	0.0000	0
21/11/2007	JN10	2008/02/07			jNote	8.7000	8.7700	0.805	0.0000	0.0000	0
21/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,672.0000	3,674.0000	37.500	0	0	0
21/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	22,190.0000	18,592.0000	(16.215)	0	0	0
21/11/2007	JN10	2008/05/02			jNote	8.5980	8.6670	0.803	0.0000	0.0000	0
21/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	29,511.0000	26,021.0000	(11.826)	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
21/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,566.0000	5,664.0000	24.047	0	0	0
21/11/2007	JN10	2008/08/07			jNote	8.4800	8.5490	0.814	0.0000	0.0000	0
21/11/2007	JROD	2007/11/30			jRod	9.9590	9.9570	(0.020)	0.0000	0.0000	0
21/11/2007	JROD	2007/12/31			jRod	10.2850	10.2900	0.049	0.0000	0.0000	0
21/11/2007	JROD	2008/01/31			jRod	10.6790	10.7000	0.197	0.0000	0.0000	0
21/11/2007	JROD	2008/02/29			jRod	10.4890	10.5040	0.143	0.0000	0.0000	0
21/11/2007	JROD	2008/03/31			jRod	10.7490	10.7630	0.130	0.0000	0.0000	0
21/11/2007	JROD	2008/04/30			jRod	10.9690	10.9770	0.073	0.0000	0.0000	0
21/11/2007	JROD	2008/05/30			jRod	10.7310	10.7320	0.009	0.0000	0.0000	0
21/11/2007	JROD	2008/06/30			jRod	10.8920	10.8920	-	0.0000	0.0000	0
21/11/2007	JROD	2008/07/31			jRod	11.0390	11.0420	0.027	0.0000	0.0000	0
21/11/2007	OTH1	2008/02/07			Index Future	258.0130	257.4580	(0.215)	0.0000	0.0000	0
21/11/2007	OTH1	2008/05/02			Index Future	264.4080	263.9530	(0.172)	0.0000	0.0000	0
21/11/2007	OTH1	2008/08/07			Index Future	272.5570	271.9710	(0.215)	0.0000	0.0000	0
21/11/2007	OTH1	2008/11/06			Index Future	279.0370	278.6870	(0.125)	0.0000	0.0000	12
21/11/2007	R153	2008/02/07			Bond Future	9.0820	9.1120	0.330	0.0000	0.0000	8,734
21/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,033.0000	2,097.0000	3.148	0	0	0
21/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	54.0000	47.0000	(12.963)	0	0	0
21/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,197.0000	3,266.0000	2.158	0	0	0
21/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	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
21/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,600.0000	2,668.0000	2.615	0	0	0
21/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
21/11/2007	R153	2008/05/02			Bond Future	8.8460	8.8760	0.339	0.0000	0.0000	0
21/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	960.0000	921.0000	(4.063)	0	0	0
21/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	627.0000	653.0000	4.147	0	0	0
21/11/2007	R153	2008/08/07			Bond Future	8.6210	8.6510	0.348	0.0000	0.0000	0
21/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	741.0000	713.0000	(3.779)	0	0	0
21/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	977.0000	1,007.0000	3.071	0	0	0
21/11/2007	R157	2008/02/07			Bond Future	8.2230	8.2530	0.365	0.0000	0.0000	9,198
21/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,061.0000	5,237.0000	3.478	0	0	0
21/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	173.0000	150.0000	(13.295)	0	0	0
21/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,689.0000	6,878.0000	2.826	0	0	0
21/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	53.0000	45.0000	(15.094)	0	0	0
21/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,612.0000	3,764.0000	4.208	0	0	0
21/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	441.0000	395.0000	(10.431)	0	0	0
21/11/2007	R157	2008/05/02			Bond Future	8.0930	8.1230	0.371	0.0000	0.0000	0
21/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	793.0000	832.0000	4.918	0	0	0
21/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,960.0000	4,805.0000	(3.125)	0	0	0
21/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,798.0000	3,659.0000	(3.660)	0	0	0
21/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,195.0000	1,251.0000	4.686	0	0	2,000
21/11/2007	R157	2008/08/07			Bond Future	7.9790	8.0090	0.376	0.0000	0.0000	2,500
21/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,842.0000	2,740.0000	(3.589)	0	0	0
21/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,710.0000	2,797.0000	3.210	0	0	0
21/11/2007	R186	2008/02/07			Bond Future	7.9540	7.9740	0.251	0.0000	0.0000	0
21/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,956.0000	4,087.0000	3.311	0	0	0
21/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,587.0000	1,489.0000	(6.175)	0	0	0
21/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,095.0000	6,266.0000	2.806	0	0	0
21/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	729.0000	671.0000	(7.956)	0	0	0
21/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,738.0000	8,939.0000	2.300	0	0	0
21/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	268.0000	240.0000	(10.448)	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
21/11/2007	R186	2008/05/02			Bond Future	7.8730	7.8930	0.254	0.0000	0.0000	0
21/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,576.0000	4,433.0000	(3.125)	0	0	0
21/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,128.0000	3,215.0000	2.781	0	0	0
21/11/2007	R186	2008/08/07			Bond Future	7.8040	7.8240	0.256	0.0000	0.0000	0
21/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,627.0000	4,503.0000	(2.680)	0	0	0
21/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,251.0000	5,358.0000	2.038	0	0	0
21/11/2007	R196	2008/02/07			Bond Future	9.7910	9.8480	0.582	0.0000	0.0000	0
21/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
21/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,285.0000	1,337.0000	4.047	0	0	0
21/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,524.0000	1,578.0000	3.543	0	0	0
21/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
21/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
21/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,056.0000	1,105.0000	4.640	0	0	0
21/11/2007	R196	2008/05/02			Bond Future	9.3830	9.4410	0.618	0.0000	0.0000	0
21/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	191.0000	175.0000	(8.377)	0	0	0
21/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	488.0000	516.0000	5.738	0	0	0
21/11/2007	R196	2008/08/07			Bond Future	8.9090	8.9630	0.606	0.0000	0.0000	0
21/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,731.0000	1,713.0000	(1.040)	0	0	0
21/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,815.0000	1,826.0000	0.606	0	0	0
21/11/2007	R201	2008/02/07			Bond Future	8.2980	8.3280	0.362	0.0000	0.0000	910
21/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,179.0000	3,306.0000	3.995	0	0	0
21/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	264.0000	234.0000	(11.364)	0	0	0
21/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	96.0000	82.0000	(14.583)	0	0	0
21/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,376.0000	4,519.0000	3.268	0	0	0
21/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,698.0000	5,850.0000	2.668	0	0	0
21/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
21/11/2007	R201	2008/05/02			Bond Future	8.1630	8.1930	0.368	0.0000	0.0000	0
21/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,758.0000	2,653.0000	(3.807)	0	0	0
21/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,046.0000	1,095.0000	4.685	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
21/11/2007	R201	2008/08/07			Bond Future	8.0470	8.0770	0.373	0.0000	0.0000	0
21/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,290.0000	2,363.0000	3.188	0	0	0
21/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,054.0000	1,977.0000	(3.749)	0	0	0
21/11/2007	R203	2008/02/07			Bond Future	8.1450	8.1750	0.368	0.0000	0.0000	0
21/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	231.0000	202.0000	(12.554)	0	0	0
21/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,605.0000	4,775.0000	3.692	0	0	0
21/11/2007	R203	2008/05/02			Bond Future	8.0350	8.0650	0.373	0.0000	0.0000	0
21/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,615.0000	2,488.0000	(4.857)	0	0	0
21/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,219.0000	1,288.0000	5.660	0	0	0
21/11/2007	R203	2008/08/07			Bond Future	7.9560	7.9700	0.176	0.0000	0.0000	0
21/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,194.0000	1,156.0000	(3.183)	0	0	0
21/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,537.0000	2,590.0000	2.089	0	0	0
21/11/2007	R204	2008/02/07			Bond Future	8.1410	8.1810	0.491	0.0000	0.0000	3,331
21/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	541.0000	480.0000	(11.275)	0	0	0
21/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,215.0000	5,436.0000	4.238	0	0	0
21/11/2007	R204	2008/05/02			Bond Future	8.0410	8.0810	0.497	0.0000	0.0000	0
21/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,781.0000	2,602.0000	(6.437)	0	0	0
21/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,323.0000	1,426.0000	7.785	0	0	0
21/11/2007	R204	2008/08/07			Bond Future	7.9560	7.9960	0.503	0.0000	0.0000	0
21/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,545.0000	2,720.0000	6.876	0	0	0
21/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,093.0000	989.0000	(9.515)	0	0	0
21/11/2007	R206	2008/02/07			Bond Future	8.3380	8.3680	0.360	0.0000	0.0000	0
21/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,878.0000	2,990.0000	3.892	0	0	0
21/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	192.0000	169.0000	(11.979)	0	0	0
21/11/2007	R206	2008/05/02			Bond Future	8.1940	8.2240	0.366	0.0000	0.0000	0
21/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,419.0000	1,345.0000	(5.215)	0	0	0
21/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,173.0000	1,231.0000	4.945	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
21/11/2007	R206	2008/08/07			Bond Future	8.0660	8.0960	0.372	0.0000	0.0000	0
21/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,520.0000	1,456.0000	(4.211)	0	0	0
21/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,802.0000	1,866.0000	3.552	0	0	0
21/11/2007	R207	2008/02/07			Bond Future	8.1260	8.1460	0.246	0.0000	0.0000	0
21/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	207.0000	187.0000	(9.662)	0	0	0
21/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,870.0000	4,993.0000	2.526	0	0	0
21/11/2007	R207	2008/05/02			Bond Future	8.0350	8.0550	0.249	0.0000	0.0000	0
21/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,867.0000	2,771.0000	(3.348)	0	0	0
21/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,336.0000	1,384.0000	3.593	0	0	0
21/11/2007	R207	2008/08/07			Bond Future	7.9570	7.9770	0.251	0.0000	0.0000	0
21/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,763.0000	1,684.0000	(4.481)	0	0	0
21/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,456.0000	1,520.0000	4.396	0	0	0
21/11/2007	R209	2008/02/07			Bond Future	7.6530	7.6730	0.261	0.0000	0.0000	6,590
21/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	225.0000	201.0000	(10.667)	0	0	0
21/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,174.0000	7,350.0000	2.453	0	0	0
21/11/2007	R209	2008/05/02			Bond Future	7.5850	7.6050	0.264	0.0000	0.0000	0
21/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,160.0000	2,232.0000	3.333	0	0	0
21/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,800.0000	3,670.0000	(3.421)	0	0	0
21/11/2007	R209	2008/08/07			Bond Future	7.5260	7.5460	0.266	0.0000	0.0000	0
21/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,839.0000	2,689.0000	(5.284)	0	0	0
21/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	605.0000	658.0000	8.760	0	0	0
21/11/2007	TRT1	2008/02/07			Index Future	261.4170	260.9050	(0.196)	0.0000	0.0000	0
21/11/2007	TRT1	2008/05/02			Index Future	267.8960	267.4860	(0.153)	0.0000	0.0000	0
21/11/2007	TRT1	2008/08/07			Index Future	276.2040	275.7090	(0.179)	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
21/11/2007	TRT1 2008/11/06			Index Future	282.7190	282.4170	(0.107)	0.0000	0.0000	400
Grand Total:										87,041