



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 22/11/2007

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
22/11/2007	\$ / R 2007/12/14			Currency Future	6.8249	6.8144	(0.154)	6.8200	6.8000	24,467
22/11/2007	\$ / R 2008/03/17			Currency Future	6.9362	6.9248	(0.164)	6.9100	6.9100	20,937
22/11/2007	\$ / R 2008/06/13			Currency Future	7.0528	7.0436	(0.130)	7.0500	7.0500	6,403
22/11/2007	£ / R 2007/12/14			Currency Future	14.0468	14.0581	0.080	0.0000	0.0000	37
22/11/2007	£ / R 2008/03/17			Currency Future	14.2271	14.2377	0.075	0.0000	0.0000	0
22/11/2007	£ / R 2008/06/13			Currency Future	14.4178	14.4333	0.108	0.0000	0.0000	38
22/11/2007	€ / R 2007/12/14			Currency Future	10.1310	10.1168	(0.140)	0.0000	0.0000	1
22/11/2007	€ / R 2008/03/17			Currency Future	10.3041	10.2883	(0.153)	0.0000	0.0000	751
22/11/2007	€ / R 2008/06/13			Currency Future	10.4751	10.4616	(0.129)	0.0000	0.0000	72
22/11/2007	ALBI 2008/02/07			Index Future	262.8800	262.3440	(0.204)	0.0000	0.0000	508
22/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	90,604.0000	85,578.0000	(5.547)	0	0	0
22/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,804.0000	2,138.0000	18.514	0	0	0
22/11/2007	ALBI 2008/05/02			Index Future	269.7700	269.1890	(0.215)	0.0000	0.0000	0
22/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	16,753.0000	18,410.0000	9.891	0	0	0
22/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	64,453.0000	60,300.0000	(6.443)	0	0	0

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22/11/2007	ALBI	2008/08/07			Index Future	277.7650	277.1530	(0.220)	0.0000	0.0000	0
22/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	135,278.0000	129,925.0000	(3.957)	0	0	0
22/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,628.0000	8,395.0000	10.055	0	0	0
22/11/2007	ALBI	2008/11/06			Index Future	285.2830	284.6520	(0.221)	0.0000	0.0000	0
22/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	206,743.0000	200,823.0000	(2.863)	0	0	0
22/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,913.0000	4,303.0000	9.967	0	0	0
22/11/2007	CRD1	2008/02/07			Index Future	112.8510	112.6990	(0.135)	0.0000	0.0000	0
22/11/2007	CRD1	2008/05/02			Index Future	115.6970	115.5420	(0.134)	0.0000	0.0000	0
22/11/2007	CRD1	2008/08/07			Index Future	120.4380	120.2690	(0.140)	0.0000	0.0000	0
22/11/2007	CRD1	2008/11/06			Index Future	122.1560	121.9930	(0.133)	0.0000	0.0000	8
22/11/2007	GOVI	2008/02/07			jGovi	264.1305	263.5700	(0.212)	0.0000	0.0000	5
22/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	23,643.0000	26,845.0000	13.543	0	0	0
22/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	14,948.0000	12,545.0000	(16.076)	0	0	0
22/11/2007	GOVI	2008/05/02			jGovi	271.2525	270.6760	(0.213)	0.0000	0.0000	0
22/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	10,539.0000	11,684.0000	10.864	0	0	0
22/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	83,064.0000	78,444.0000	(5.562)	0	0	0
22/11/2007	GOVI	2008/08/07			jGovi	278.5760	277.9850	(0.212)	0.0000	0.0000	0
22/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	27,167.0000	29,144.0000	7.277	0	0	0
22/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	72,927.0000	68,994.0000	(5.393)	0	0	0
22/11/2007	GOVI	2008/11/06			jGovi	285.9095	285.3040	(0.212)	0.0000	0.0000	60
22/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,614.0000	15,721.0000	7.575	0	0	0
22/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	133,709.0000	128,761.0000	(3.701)	0	0	0
22/11/2007	ILBI	2008/02/07			Index Future	299.3560	299.6380	0.094	0.0000	0.0000	0

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22/11/2007	J153	2010/08/31			jSwap	10.3990	10.4300	0.298	0.0000	0.0000	0
22/11/2007	J157	2015/09/15			jSwap	9.2400	9.2720	0.346	0.0000	0.0000	0
22/11/2007	J186	2026/12/21			jSwap	8.3450	8.3760	0.371	0.0000	0.0000	0
22/11/2007	J201	2014/12/22			jSwap	9.3730	9.4000	0.288	0.0000	0.0000	0
22/11/2007	J203	2017/09/15			jSwap	9.0050	9.0360	0.344	0.0000	0.0000	0
22/11/2007	J204	2018/12/21			jSwap	8.9160	8.9490	0.370	0.0000	0.0000	0
22/11/2007	J207	2020/01/15			jSwap	8.8190	8.8540	0.397	0.0000	0.0000	0
22/11/2007	JBAR	2005/12/21			jBar	10.9670	10.9750	0.073	0.0000	0.0000	0
22/11/2007	JFRA	2008/02/07			jFra	11.0020	10.9900	(0.109)	0.0000	0.0000	0
22/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,047.0000	13,972.0000	(0.534)	0	0	0
22/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,553.0000	5,509.0000	(0.792)	0	0	0
22/11/2007	JFRA	2008/05/02			jFra	11.0270	11.0080	(0.172)	0.0000	0.0000	0
22/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,343.0000	14,277.0000	(0.460)	0	0	0
22/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,337.0000	12,319.0000	(0.146)	0	0	0
22/11/2007	JFRA	2008/08/07			jFra	10.8740	10.8690	(0.046)	0.0000	0.0000	0
22/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,589.0000	17,551.0000	(0.216)	0	0	0
22/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,075.0000	16,048.0000	(0.168)	0	0	0
22/11/2007	JFRA	2008/11/06			jFra	10.6500	10.6590	0.085	0.0000	0.0000	0
22/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,068.0000	19,029.0000	(0.205)	0	0	0
22/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,039.0000	20,022.0000	(0.085)	0	0	0
22/11/2007	JFRA	2009/02/05			jFra	10.3710	10.3910	0.193	0.0000	0.0000	0
22/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,490.0000	21,441.0000	(0.228)	0	0	0
22/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,392.0000	22,391.0000	(0.004)	0	0	0

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22/11/2007	JFRA	2009/05/07			jFra	10.0520	10.0790	0.269	0.0000	0.0000	0
22/11/2007	JFRA	2009/08/06			jFra	9.7810	9.7950	0.143	0.0000	0.0000	0
22/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,818.0000	25,813.0000	(0.019)	0	0	0
22/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,351.0000	26,312.0000	(0.148)	0	0	0
22/11/2007	JFRA	2009/11/05			jFra	9.5920	9.6880	1.001	0.0000	0.0000	0
22/11/2007	JN02	2008/02/07			jNote	10.4480	10.4630	0.144	0.0000	0.0000	0
22/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,484.0000	1,420.0000	(4.313)	0	0	0
22/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,194.0000	27,389.0000	0.717	0	0	0
22/11/2007	JN02	2008/05/02			jNote	10.2550	10.2850	0.293	0.0000	0.0000	0
22/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,586.0000	16,853.0000	1.610	0	0	0
22/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	10,441.0000	10,170.0000	(2.596)	0	0	0
22/11/2007	JN02	2008/08/07			jNote	10.0240	10.0720	0.479	0.0000	0.0000	0
22/11/2007	JN05	2008/02/07			jNote	9.5100	9.5270	0.179	0.0000	0.0000	0
22/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	2,426.0000	2,262.0000	(6.760)	0	0	0
22/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,339.0000	22,828.0000	2.189	0	0	0
22/11/2007	JN05	2008/05/02			jNote	9.3680	9.3850	0.181	0.0000	0.0000	0
22/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,586.0000	11,849.0000	2.270	0	0	0
22/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,284.0000	14,877.0000	(2.663)	0	0	0
22/11/2007	JN05	2008/08/07			jNote	9.1990	9.2200	0.228	0.0000	0.0000	0
22/11/2007	JN10	2008/02/07			jNote	8.7700	8.8040	0.388	0.0000	0.0000	0
22/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	18,592.0000	16,928.0000	(8.950)	0	0	0
22/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	3,674.0000	4,228.0000	15.079	0	0	0
22/11/2007	JN10	2008/05/02			jNote	8.6670	8.7030	0.415	0.0000	0.0000	0
22/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	26,021.0000	24,274.0000	(6.714)	0	0	0

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22/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	5,664.0000	6,291.0000	11.070	0	0	0
22/11/2007	JN10	2008/08/07			jNote	8.5490	8.5880	0.456	0.0000	0.0000	0
22/11/2007	JROD	2007/11/30			jRod	9.9570	9.9560	(0.010)	0.0000	0.0000	0
22/11/2007	JROD	2007/12/31			jRod	10.2900	10.2830	(0.068)	0.0000	0.0000	0
22/11/2007	JROD	2008/01/31			jRod	10.7000	10.6920	(0.075)	0.0000	0.0000	0
22/11/2007	JROD	2008/02/29			jRod	10.5040	10.5030	(0.010)	0.0000	0.0000	0
22/11/2007	JROD	2008/03/31			jRod	10.7630	10.7660	0.028	0.0000	0.0000	0
22/11/2007	JROD	2008/04/30			jRod	10.9770	10.9850	0.073	0.0000	0.0000	0
22/11/2007	JROD	2008/05/30			jRod	10.7320	10.7390	0.065	0.0000	0.0000	0
22/11/2007	JROD	2008/06/30			jRod	10.8920	10.9000	0.073	0.0000	0.0000	0
22/11/2007	JROD	2008/07/31			jRod	11.0420	11.0510	0.082	0.0000	0.0000	0
22/11/2007	OTH1	2008/02/07			Index Future	257.4580	256.6910	(0.298)	0.0000	0.0000	0
22/11/2007	OTH1	2008/05/02			Index Future	263.9530	263.1660	(0.298)	0.0000	0.0000	0
22/11/2007	OTH1	2008/08/07			Index Future	271.9710	271.0630	(0.334)	0.0000	0.0000	0
22/11/2007	OTH1	2008/11/06			Index Future	278.6870	277.8580	(0.297)	0.0000	0.0000	12
22/11/2007	R153	2008/02/07			Bond Future	9.1120	9.1320	0.219	0.0000	0.0000	8,734
22/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,097.0000	2,139.0000	2.003	0	0	0
22/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	47.0000	42.0000	(10.638)	0	0	0
22/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,668.0000	2,713.0000	1.687	0	0	0
22/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,266.0000	3,312.0000	1.408	0	0	0

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22/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
22/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
22/11/2007	R153	2008/05/02			Bond Future	8.8760	8.8960	0.225	0.0000	0.0000	0
22/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	921.0000	894.0000	(2.932)	0	0	0
22/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	653.0000	669.0000	2.450	0	0	0
22/11/2007	R153	2008/08/07			Bond Future	8.6510	8.6710	0.231	0.0000	0.0000	0
22/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,007.0000	1,027.0000	1.986	0	0	0
22/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	713.0000	694.0000	(2.665)	0	0	0
22/11/2007	R157	2008/02/07			Bond Future	8.2530	8.2930	0.485	0.0000	0.0000	9,198
22/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,878.0000	7,132.0000	3.693	0	0	0
22/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	45.0000	36.0000	(20.000)	0	0	0
22/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,237.0000	5,474.0000	4.525	0	0	0
22/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	150.0000	125.0000	(16.667)	0	0	0
22/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,764.0000	3,973.0000	5.553	0	0	0
22/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	395.0000	341.0000	(13.671)	0	0	0
22/11/2007	R157	2008/05/02			Bond Future	8.1230	8.1630	0.492	0.0000	0.0000	0
22/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,805.0000	4,604.0000	(4.183)	0	0	0
22/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	832.0000	890.0000	6.971	0	0	0
22/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,659.0000	3,481.0000	(4.865)	0	0	0
22/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,251.0000	1,331.0000	6.395	0	0	2,000
22/11/2007	R157	2008/08/07			Bond Future	8.0090	8.0490	0.499	0.0000	0.0000	2,500
22/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,740.0000	2,609.0000	(4.781)	0	0	0
22/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,797.0000	2,917.0000	4.290	0	0	0
22/11/2007	R186	2008/02/07			Bond Future	7.9740	8.0140	0.502	0.0000	0.0000	0
22/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,266.0000	6,626.0000	5.745	0	0	0
22/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,087.0000	4,373.0000	6.998	0	0	0
22/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	240.0000	198.0000	(17.500)	0	0	0
22/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	671.0000	575.0000	(14.307)	0	0	0
22/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,489.0000	1,319.0000	(11.417)	0	0	0
22/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,939.0000	9,352.0000	4.620	0	0	0

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22/11/2007	R186	2008/05/02			Bond Future	7.8930	7.9330	0.507	0.0000	0.0000	0
22/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,433.0000	4,167.0000	(6.000)	0	0	0
22/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,215.0000	3,406.0000	5.941	0	0	0
22/11/2007	R186	2008/08/07			Bond Future	7.8240	7.8640	0.511	0.0000	0.0000	0
22/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,358.0000	5,584.0000	4.218	0	0	0
22/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,503.0000	4,272.0000	(5.130)	0	0	0
22/11/2007	R196	2008/02/07			Bond Future	9.8480	9.8690	0.213	0.0000	0.0000	0
22/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
22/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
22/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
22/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,105.0000	1,123.0000	1.629	0	0	0
22/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,337.0000	1,356.0000	1.421	0	0	0
22/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,578.0000	1,597.0000	1.204	0	0	0
22/11/2007	R196	2008/05/02			Bond Future	9.4410	9.5100	0.731	0.0000	0.0000	0
22/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	516.0000	551.0000	6.783	0	0	0
22/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	175.0000	157.0000	(10.286)	0	0	0
22/11/2007	R196	2008/08/07			Bond Future	8.9630	9.0800	1.305	0.0000	0.0000	0
22/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,713.0000	1,679.0000	(1.985)	0	0	0
22/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,826.0000	1,854.0000	1.533	0	0	0
22/11/2007	R201	2008/02/07			Bond Future	8.3280	8.3680	0.480	0.0000	0.0000	910
22/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	234.0000	199.0000	(14.957)	0	0	0
22/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,306.0000	3,479.0000	5.233	0	0	0
22/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,850.0000	6,053.0000	3.470	0	0	0
22/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,519.0000	4,712.0000	4.271	0	0	0
22/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
22/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	82.0000	67.0000	(18.293)	0	0	0
22/11/2007	R201	2008/05/02			Bond Future	8.1930	8.2330	0.488	0.0000	0.0000	0
22/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,095.0000	1,164.0000	6.301	0	0	0
22/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,653.0000	2,518.0000	(5.089)	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
22/11/2007	R201	2008/08/07			Bond Future	8.0770	8.1170	0.495	0.0000	0.0000	0
22/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,363.0000	2,464.0000	4.274	0	0	0
22/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,977.0000	1,878.0000	(5.008)	0	0	0
22/11/2007	R203	2008/02/07			Bond Future	8.1750	8.2250	0.612	0.0000	0.0000	0
22/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	202.0000	163.0000	(19.307)	0	0	0
22/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,775.0000	5,064.0000	6.052	0	0	0
22/11/2007	R203	2008/05/02			Bond Future	8.0650	8.1150	0.620	0.0000	0.0000	0
22/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,488.0000	2,287.0000	(8.079)	0	0	0
22/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,288.0000	1,414.0000	9.783	0	0	0
22/11/2007	R203	2008/08/07			Bond Future	7.9700	8.0200	0.627	0.0000	0.0000	0
22/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,156.0000	1,034.0000	(10.554)	0	0	0
22/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,590.0000	2,790.0000	7.722	0	0	0
22/11/2007	R204	2008/02/07			Bond Future	8.1810	8.2210	0.489	0.0000	0.0000	3,331
22/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,436.0000	5,661.0000	4.139	0	0	0
22/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	480.0000	424.0000	(11.667)	0	0	0
22/11/2007	R204	2008/05/02			Bond Future	8.0810	8.1210	0.495	0.0000	0.0000	0
22/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,602.0000	2,430.0000	(6.610)	0	0	0
22/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,426.0000	1,534.0000	7.574	0	0	0
22/11/2007	R204	2008/08/07			Bond Future	7.9960	8.0360	0.500	0.0000	0.0000	0
22/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,720.0000	2,900.0000	6.618	0	0	0
22/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	989.0000	892.0000	(9.808)	0	0	0
22/11/2007	R206	2008/02/07			Bond Future	8.3680	8.4180	0.598	0.0000	0.0000	0
22/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	169.0000	138.0000	(18.343)	0	0	0
22/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,990.0000	3,183.0000	6.455	0	0	0
22/11/2007	R206	2008/05/02			Bond Future	8.2240	8.2740	0.608	0.0000	0.0000	0
22/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,345.0000	1,230.0000	(8.550)	0	0	0
22/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,231.0000	1,335.0000	8.448	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
22/11/2007	R206	2008/08/07			Bond Future	8.0960	8.1460	0.618	0.0000	0.0000	0
22/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,866.0000	1,977.0000	5.949	0	0	0
22/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,456.0000	1,356.0000	(6.868)	0	0	0
22/11/2007	R207	2008/02/07			Bond Future	8.1460	8.1960	0.614	0.0000	0.0000	0
22/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,993.0000	5,313.0000	6.409	0	0	0
22/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	187.0000	148.0000	(20.856)	0	0	0
22/11/2007	R207	2008/05/02			Bond Future	8.0550	8.1050	0.621	0.0000	0.0000	0
22/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,771.0000	2,548.0000	(8.048)	0	0	0
22/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,384.0000	1,519.0000	9.754	0	0	0
22/11/2007	R207	2008/08/07			Bond Future	7.9770	8.0270	0.627	0.0000	0.0000	0
22/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,684.0000	1,500.0000	(10.926)	0	0	0
22/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,520.0000	1,692.0000	11.316	0	0	0
22/11/2007	R209	2008/02/07			Bond Future	7.6730	7.7330	0.782	0.0000	0.0000	6,590
22/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	201.0000	149.0000	(25.871)	0	0	0
22/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,350.0000	7,891.0000	7.361	0	0	0
22/11/2007	R209	2008/05/02			Bond Future	7.6050	7.6650	0.789	0.0000	0.0000	0
22/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,670.0000	3,314.0000	(9.700)	0	0	0
22/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,232.0000	2,475.0000	10.887	0	0	0
22/11/2007	R209	2008/08/07			Bond Future	7.5460	7.6060	0.795	0.0000	0.0000	0
22/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	658.0000	843.0000	28.116	0	0	0
22/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,689.0000	2,268.0000	(15.656)	0	0	0
22/11/2007	TRT1	2008/02/07			Index Future	260.9050	260.3450	(0.215)	0.0000	0.0000	0
22/11/2007	TRT1	2008/05/02			Index Future	267.4860	266.9130	(0.214)	0.0000	0.0000	0
22/11/2007	TRT1	2008/08/07			Index Future	275.7090	275.1440	(0.205)	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
22/11/2007	TRT1 2008/11/06			Index Future	282.4170	281.8140	(0.214)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>86,962</b>