



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 24/12/2007

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
24/12/2007	\$ / R 2008/03/17			Currency Future	7.1335	7.0731	(0.847)	7.1200	0.0000	46,811
24/12/2007	\$ / R 2008/06/13			Currency Future	7.2602	7.1982	(0.854)	7.2200	0.0000	14,703
24/12/2007	\$ / R 2008/09/15			Currency Future	7.3966	7.3335	(0.853)	7.3600	0.0000	1,472
24/12/2007	£ / R 2008/03/17			Currency Future	14.1261	13.9864	(0.989)	0.0000	0.0000	2,037
24/12/2007	£ / R 2008/06/13			Currency Future	14.3360	14.1957	(0.979)	0.0000	0.0000	1,155
24/12/2007	£ / R 2008/09/15			Currency Future	14.5546	14.4136	(0.969)	0.0000	0.0000	36
24/12/2007	€ / R 2008/03/17			Currency Future	10.2684	10.1877	(0.786)	0.0000	0.0000	1,752
24/12/2007	€ / R 2008/06/13			Currency Future	10.4471	10.3655	(0.781)	0.0000	0.0000	1,248
24/12/2007	€ / R 2008/09/15			Currency Future	10.6288	10.5483	(0.757)	0.0000	0.0000	50
24/12/2007	ALBI 2008/02/07			Index Future	259.3190	259.4300	0.043	0.0000	0.0000	517
24/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,931.0000	2,503.0000	(14.603)	0	0	0
24/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	56,121.0000	56,803.0000	1.215	0	0	0
24/12/2007	ALBI 2008/05/02			Index Future	261.6550	268.3580	2.562	0.0000	0.0000	0
24/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	17,748.0000	51,320.0000	189.159	0	0	0
24/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	51,198.0000	17,740.0000	(65.350)	0	0	0

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24/12/2007	ALBI	2008/08/07			Index Future	276.4220	276.4220	-	0.0000	0.0000	0
24/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,923.0000	7,764.0000	(2.007)	0	0	0
24/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	122,143.0000	121,984.0000	(0.130)	0	0	0
24/12/2007	ALBI	2008/11/06			Index Future	284.0000	284.0000	-	0.0000	0.0000	0
24/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,973.0000	3,893.0000	(2.014)	0	0	0
24/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	193,973.0000	193,893.0000	(0.041)	0	0	0
24/12/2007	CRD1	2008/02/07			Index Future	111.6000	111.6590	0.053	0.0000	0.0000	0
24/12/2007	CRD1	2008/05/02			Index Future	114.5220	114.5820	0.052	0.0000	0.0000	0
24/12/2007	CRD1	2008/08/07			Index Future	119.8530	119.8530	-	0.0000	0.0000	0
24/12/2007	CRD1	2008/11/06			Index Future	121.1810	121.2460	0.054	0.0000	0.0000	8
24/12/2007	GOVI	2008/02/07			jGovi	260.7325	260.8450	0.043	0.0000	0.0000	7
24/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	2,299.0000	2,199.0000	(4.350)	0	0	0
24/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	44,974.0000	43,749.0000	(2.724)	0	0	0
24/12/2007	GOVI	2008/05/02			jGovi	268.0325	268.1470	0.043	0.0000	0.0000	0
24/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	15,824.0000	15,163.0000	(4.177)	0	0	0
24/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	56,149.0000	56,633.0000	0.862	0	0	0
24/12/2007	GOVI	2008/08/07			jGovi	275.5845	275.7040	0.043	0.0000	0.0000	0
24/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	51,889.0000	52,286.0000	0.765	0	0	0
24/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	36,044.0000	35,246.0000	(2.214)	0	0	0
24/12/2007	GOVI	2008/11/06			jGovi	283.1185	283.2420	0.044	0.0000	0.0000	60
24/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	109,899.0000	110,656.0000	0.689	0	0	0
24/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,714.0000	18,236.0000	(2.554)	0	0	0
24/12/2007	ILBI	2008/02/07			Index Future	298.7190	298.7190	-	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
24/12/2007	J153	2010/08/31			jSwap	10.6050	10.6100	0.047	0.0000	0.0000	0
24/12/2007	J157	2015/09/15			jSwap	9.6160	9.6190	0.031	0.0000	0.0000	0
24/12/2007	J186	2026/12/21			jSwap	8.8840	8.6570	(2.555)	0.0000	0.0000	0
24/12/2007	J201	2014/12/22			jSwap	10.0850	9.6700	(4.115)	0.0000	0.0000	0
24/12/2007	J203	2017/09/15			jSwap	9.4260	9.4290	0.032	0.0000	0.0000	0
24/12/2007	J204	2018/12/21			jSwap	9.5860	9.2800	(3.192)	0.0000	0.0000	0
24/12/2007	J207	2020/01/15			jSwap	9.2210	9.2240	0.033	0.0000	0.0000	0
24/12/2007	JBAR	2005/12/21			jBar	11.2290	11.2330	0.036	0.0000	0.0000	0
24/12/2007	JFRA	2008/02/07			jFra	11.2600	11.2510	(0.080)	0.0000	0.0000	0
24/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,520.0000	3,326.0000	(5.511)	0	0	0
24/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,706.0000	12,493.0000	(1.676)	0	0	0
24/12/2007	JFRA	2008/05/02			jFra	11.3070	11.3080	0.009	0.0000	0.0000	0
24/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,432.0000	13,297.0000	(1.005)	0	0	0
24/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,714.0000	10,577.0000	(1.279)	0	0	0
24/12/2007	JFRA	2008/08/07			jFra	11.1800	11.1890	0.081	0.0000	0.0000	0
24/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	16,969.0000	16,877.0000	(0.542)	0	0	0
24/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,713.0000	14,599.0000	(0.775)	0	0	0
24/12/2007	JFRA	2008/11/06			jFra	10.9840	10.9810	(0.027)	0.0000	0.0000	0
24/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,811.0000	17,727.0000	(0.472)	0	0	0
24/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,592.0000	19,501.0000	(0.464)	0	0	0
24/12/2007	JFRA	2009/02/05			jFra	10.6240	10.6430	0.179	0.0000	0.0000	0
24/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,425.0000	20,325.0000	(0.490)	0	0	0
24/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,940.0000	21,886.0000	(0.246)	0	0	0

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24/12/2007	JFRA	2009/05/07			jFra	10.3030	10.3010	(0.019)	0.0000	0.0000	0
24/12/2007	JFRA	2009/08/06			jFra	10.0020	10.0140	0.120	0.0000	0.0000	0
24/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,445.0000	25,395.0000	(0.197)	0	0	0
24/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,440.0000	25,360.0000	(0.314)	0	0	0
24/12/2007	JFRA	2009/11/05			jFra	9.7740	9.7790	0.051	0.0000	0.0000	0
24/12/2007	JN02	2008/02/07			jNote	10.7120	10.7160	0.037	0.0000	0.0000	0
24/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	329.0000	275.0000	(16.413)	0	0	0
24/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,625.0000	30,639.0000	0.046	0	0	0
24/12/2007	JN02	2008/05/02			jNote	10.5100	10.5160	0.057	0.0000	0.0000	0
24/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,062.0000	18,002.0000	(0.332)	0	0	0
24/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,388.0000	7,222.0000	(2.247)	0	0	0
24/12/2007	JN02	2008/08/07			jNote	10.2610	10.2680	0.068	0.0000	0.0000	0
24/12/2007	JN05	2008/02/07			jNote	9.7710	9.7760	0.051	0.0000	0.0000	0
24/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	346.0000	285.0000	(17.630)	0	0	0
24/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,279.0000	30,409.0000	0.429	0	0	0
24/12/2007	JN05	2008/05/02			jNote	9.6410	9.6450	0.041	0.0000	0.0000	0
24/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	8,841.0000	8,644.0000	(2.228)	0	0	0
24/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,795.0000	15,754.0000	(0.260)	0	0	0
24/12/2007	JN05	2008/08/07			jNote	9.4850	9.4890	0.042	0.0000	0.0000	0
24/12/2007	JN10	2008/02/07			jNote	9.2110	9.2140	0.033	0.0000	0.0000	0
24/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	2,370.0000	2,157.0000	(8.987)	0	0	0
24/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,844.0000	15,821.0000	(0.145)	0	0	0
24/12/2007	JN10	2008/05/02			jNote	9.1150	9.1190	0.044	0.0000	0.0000	0
24/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,115.0000	7,885.0000	(2.834)	0	0	0

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24/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	16,872.0000	16,898.0000	0.154	0	0	0
24/12/2007	JN10	2008/08/07			jNote	9.0030	9.0060	0.033	0.0000	0.0000	0
24/12/2007	JROD	2007/12/31			jRod	10.2470	10.2440	(0.029)	0.0000	0.0000	0
24/12/2007	JROD	2008/01/31			jRod	10.6180	10.6010	(0.160)	0.0000	0.0000	0
24/12/2007	JROD	2008/02/29			jRod	11.0040	10.9790	(0.227)	0.0000	0.0000	0
24/12/2007	JROD	2008/03/31			jRod	10.7660	10.7530	(0.121)	0.0000	0.0000	0
24/12/2007	JROD	2008/04/30			jRod	11.0320	11.0200	(0.109)	0.0000	0.0000	0
24/12/2007	JROD	2008/05/30			jRod	11.2460	11.2370	(0.080)	0.0000	0.0000	0
24/12/2007	JROD	2008/06/30			jRod	10.9930	10.9880	(0.045)	0.0000	0.0000	0
24/12/2007	JROD	2008/07/31			jRod	11.1730	11.1680	(0.045)	0.0000	0.0000	0
24/12/2007	OTH1	2008/02/07			Index Future	252.9280	253.0380	0.043	0.0000	0.0000	0
24/12/2007	OTH1	2008/05/02			Index Future	259.5520	259.6640	0.043	0.0000	0.0000	0
24/12/2007	OTH1	2008/08/07			Index Future	270.8960	270.8960	-	0.0000	0.0000	0
24/12/2007	OTH1	2008/11/06			Index Future	274.6430	274.7640	0.044	0.0000	0.0000	12
24/12/2007	R153	2008/02/07			Bond Future	9.3920	9.3920	-	0.0000	0.0000	8,063
24/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,708.0000	2,707.0000	(0.037)	0	0	0
24/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,917.0000	3,917.0000	-	0	0	0
24/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,309.0000	3,309.0000	-	0	0	0
24/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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24/12/2007	R153	2008/05/02			Bond Future	9.1450	9.1450	-	0.0000	0.0000	0
24/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	557.0000	549.0000	(1.436)	0	0	0
24/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	869.0000	861.0000	(0.921)	0	0	0
24/12/2007	R153	2008/08/07			Bond Future	8.8680	8.8680	-	0.0000	0.0000	0
24/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,207.0000	1,202.0000	(0.414)	0	0	0
24/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	493.0000	488.0000	(1.014)	0	0	0
24/12/2007	R157	2008/02/07			Bond Future	8.5590	8.5590	-	0.0000	0.0000	9,138
24/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,450.0000	1,410.0000	(2.759)	0	0	250
24/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	2,489.0000	2,458.0000	(1.245)	0	0	0
24/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	5,405.0000	5,398.0000	(0.130)	0	0	0
24/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,068.0000	1,029.0000	(3.652)	0	0	0
24/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	42.0000	35.0000	(16.667)	0	0	0
24/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	475.0000	444.0000	(6.526)	0	0	250
24/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
24/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	7,088.0000	7,086.0000	(0.028)	0	0	0
24/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,828.0000	8,828.0000	-	0	0	0
24/12/2007	R157	2008/05/02			Bond Future	8.4230	8.4230	-	0.0000	0.0000	0
24/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,190.0000	1,168.0000	(1.849)	0	0	0
24/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,241.0000	3,220.0000	(0.648)	0	0	0
24/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,786.0000	1,764.0000	(1.232)	0	0	2,000
24/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,273.0000	2,251.0000	(0.968)	0	0	0
24/12/2007	R157	2008/08/07			Bond Future	8.2850	8.2850	-	0.0000	0.0000	2,500
24/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	1,792.0000	1,776.0000	(0.893)	0	0	0
24/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,576.0000	3,560.0000	(0.447)	0	0	0
24/12/2007	R186	2008/02/07			Bond Future	8.1990	8.1990	-	0.0000	0.0000	0
24/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	106.0000	90.0000	(15.094)	0	0	0
24/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	8,231.0000	8,215.0000	(0.194)	0	0	0
24/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	11,247.0000	11,243.0000	(0.036)	0	0	0
24/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0

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24/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	403.0000	366.0000	(9.181)	0	0	0
24/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	5,532.0000	5,494.0000	(0.687)	0	0	0
24/12/2007	R186	2008/05/02			Bond Future	8.1160	8.1160	-	0.0000	0.0000	0
24/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	4,083.0000	4,045.0000	(0.931)	0	0	0
24/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	2,782.0000	2,744.0000	(1.366)	0	0	0
24/12/2007	R186	2008/08/07			Bond Future	8.0350	8.0350	-	0.0000	0.0000	0
24/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	6,386.0000	6,357.0000	(0.454)	0	0	0
24/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,143.0000	3,114.0000	(0.923)	0	0	0
24/12/2007	R196	2008/02/07			Bond Future	10.2230	10.2310	0.078	0.0000	0.0000	0
24/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,441.0000	1,448.0000	0.486	0	0	0
24/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,935.0000	1,943.0000	0.413	0	0	0
24/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,687.0000	1,695.0000	0.474	0	0	0
24/12/2007	R196	2008/05/02			Bond Future	9.9440	9.9500	0.060	0.0000	0.0000	0
24/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	58.0000	55.0000	(5.172)	0	0	0
24/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	786.0000	788.0000	0.254	0	0	0
24/12/2007	R196	2008/08/07			Bond Future	9.5640	9.5690	0.052	0.0000	0.0000	0
24/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,455.0000	1,443.0000	(0.825)	0	0	0
24/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,886.0000	1,876.0000	(0.530)	0	0	0
24/12/2007	R201	2008/02/07			Bond Future	8.6120	8.6120	-	0.0000	0.0000	0
24/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	7,292.0000	7,292.0000	-	0	0	0
24/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
24/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,908.0000	5,907.0000	(0.017)	0	0	0
24/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
24/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,562.0000	4,558.0000	(0.088)	0	0	0
24/12/2007	R201	2008/05/02			Bond Future	8.4790	8.4790	-	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
24/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,532.0000	1,514.0000	(1.175)	0	0	0
24/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	1,637.0000	1,619.0000	(1.100)	0	0	0
24/12/2007	R201	2008/08/07			Bond Future	8.3470	8.3470	-	0.0000	0.0000	0
24/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,276.0000	1,264.0000	(0.940)	0	0	0
24/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	3,001.0000	2,989.0000	(0.400)	0	0	0
24/12/2007	R203	2008/02/07			Bond Future	8.4240	8.4240	-	0.0000	0.0000	0
24/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
24/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	6,212.0000	6,208.0000	(0.064)	0	0	0
24/12/2007	R203	2008/05/02			Bond Future	8.3150	8.3150	-	0.0000	0.0000	0
24/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,436.0000	1,418.0000	(1.253)	0	0	0
24/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,853.0000	1,835.0000	(0.971)	0	0	0
24/12/2007	R203	2008/08/07			Bond Future	8.2050	8.2050	-	0.0000	0.0000	0
24/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	592.0000	583.0000	(1.520)	0	0	0
24/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,528.0000	3,520.0000	(0.227)	0	0	0
24/12/2007	R204	2008/02/07			Bond Future	8.4190	8.4190	-	0.0000	0.0000	3,331
24/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,703.0000	6,690.0000	(0.194)	0	0	0
24/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	89.0000	76.0000	(14.607)	0	0	0
24/12/2007	R204	2008/05/02			Bond Future	8.3200	8.3200	-	0.0000	0.0000	0
24/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,524.0000	1,504.0000	(1.312)	0	0	0
24/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	2,006.0000	1,986.0000	(0.997)	0	0	0
24/12/2007	R204	2008/08/07			Bond Future	8.2220	8.2220	-	0.0000	0.0000	0
24/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	468.0000	460.0000	(1.709)	0	0	0
24/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,755.0000	3,747.0000	(0.213)	0	0	0
24/12/2007	R206	2008/02/07			Bond Future	8.7160	8.7160	-	0.0000	0.0000	0
24/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	4,375.0000	4,373.0000	(0.046)	0	0	0
24/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
24/12/2007	R206	2008/05/02			Bond Future	8.5770	8.5770	-	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
24/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,999.0000	1,988.0000	(0.550)	0	0	0
24/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	581.0000	569.0000	(2.065)	0	0	0
24/12/2007	R206	2008/08/07			Bond Future	8.4340	8.4340	-	0.0000	0.0000	0
24/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	797.0000	788.0000	(1.129)	0	0	0
24/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,631.0000	2,622.0000	(0.342)	0	0	0
24/12/2007	R207	2008/02/07			Bond Future	8.3920	8.3920	-	0.0000	0.0000	0
24/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	6,569.0000	6,566.0000	(0.046)	0	0	0
24/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
24/12/2007	R207	2008/05/02			Bond Future	8.3010	8.3010	-	0.0000	0.0000	0
24/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	1,618.0000	1,598.0000	(1.236)	0	0	0
24/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,976.0000	1,956.0000	(1.012)	0	0	0
24/12/2007	R207	2008/08/07			Bond Future	8.2100	8.2100	-	0.0000	0.0000	0
24/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,348.0000	2,339.0000	(0.383)	0	0	0
24/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	867.0000	858.0000	(1.038)	0	0	0
24/12/2007	R209	2008/02/07			Bond Future	7.8950	7.8950	-	0.0000	0.0000	6,590
24/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
24/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,324.0000	9,321.0000	(0.032)	0	0	0
24/12/2007	R209	2008/05/02			Bond Future	7.8260	7.8260	-	0.0000	0.0000	0
24/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,967.0000	2,938.0000	(0.977)	0	0	0
24/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	2,228.0000	2,199.0000	(1.302)	0	0	0
24/12/2007	R209	2008/08/07			Bond Future	7.7570	7.7570	-	0.0000	0.0000	0
24/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,316.0000	1,307.0000	(0.684)	0	0	0
24/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	1,384.0000	1,375.0000	(0.650)	0	0	0
24/12/2007	TRT1	2008/02/07			Index Future	257.5160	257.6270	0.043	0.0000	0.0000	0
24/12/2007	TRT1	2008/05/02			Index Future	264.2600	264.3730	0.043	0.0000	0.0000	0
24/12/2007	TRT1	2008/08/07			Index Future	274.3470	274.3470	-	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
24/12/2007	TRT1 2008/11/06			Index Future	279.6250	279.7470	0.044	0.0000	0.0000	400
<b>Grand Total:</b>										<b>102,390</b>