



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/09/2007

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
26/09/2007	\$ / R 2007/12/14			Currency Future	7.0835	7.0274	(0.792)	7.0800	7.0200	23,708
26/09/2007	\$ / R 2008/03/17			Currency Future	7.1852	7.1280	(0.796)	0.0000	0.0000	7,606
26/09/2007	\$ / R 2008/06/13			Currency Future	7.2940	7.2358	(0.798)	0.0000	0.0000	0
26/09/2007	ALBI 2007/11/01			Index Future	256.1310	256.3140	0.071	0.0000	0.0000	0
26/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	7,725.0000	7,008.0000	(9.282)	0	0	0
26/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	29,035.0000	30,148.0000	3.833	0	0	0
26/09/2007	ALBI 2008/02/07			Index Future	263.2700	263.4220	0.058	0.0000	0.0000	0
26/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	97,306.0000	98,596.0000	1.326	0	0	0
26/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	4,606.0000	4,376.0000	(4.993)	0	0	0
26/09/2007	CRD1 2007/11/01			Index Future	109.9980	110.0400	0.038	0.0000	0.0000	8
26/09/2007	CRD1 2008/02/07			Index Future	112.9620	113.0050	0.038	0.0000	0.0000	0
26/09/2007	GOVI 2007/11/01			jGovi	256.9725	257.1055	0.052	0.0000	0.0000	60
26/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	80,343.0000	79,014.0000	(1.654)	0	0	0
26/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	68.0000	69.0000	1.471	0	0	0
26/09/2007	GOVI 2008/02/07			jGovi	263.8965	264.0315	0.051	0.0000	0.0000	4
26/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	30,863.0000	30,014.0000	(2.751)	0	0	0
26/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	19,828.0000	20,329.0000	2.527	0	0	0

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26/09/2007	GOVI	2008/05/02			jGovi	270.5555	270.6955	0.052	0.0000	0.0000	0
26/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	16,608.0000	16,174.0000	(2.613)	0	0	0
26/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,163.0000	83,129.0000	1.176	0	0	0
26/09/2007	ILBI	2007/11/01			Index Future	281.5250	281.5970	0.026	0.0000	0.0000	0
26/09/2007	ILBI	2008/02/07			Index Future	289.3710	289.4060	0.012	0.0000	0.0000	0
26/09/2007	J153	2010/08/31			jSwap	10.0520	10.0080	(0.438)	0.0000	0.0000	0
26/09/2007	J157	2015/09/15			jSwap	9.4940	9.4520	(0.442)	0.0000	0.0000	0
26/09/2007	J186	2026/12/21			jSwap	8.5740	8.5470	(0.315)	0.0000	0.0000	0
26/09/2007	J201	2014/12/22			jSwap	9.5650	9.5280	(0.387)	0.0000	0.0000	0
26/09/2007	J203	2017/09/15			jSwap	9.3340	9.3010	(0.354)	0.0000	0.0000	0
26/09/2007	J204	2018/12/21			jSwap	9.2330	9.2050	(0.303)	0.0000	0.0000	0
26/09/2007	J207	2020/01/15			jSwap	9.1240	9.0970	(0.296)	0.0000	0.0000	0
26/09/2007	JBAR	2005/12/21			jBar	0.0000	10.2050	100.000	0.0000	0.0000	0
26/09/2007	JFRA	2007/11/01			jFra	10.3630	10.3180	(0.434)	0.0000	0.0000	0
26/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,479.0000	7,362.0000	(1.564)	0	0	0
26/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/09/2007	JFRA	2008/02/07			jFra	10.3780	10.3710	(0.067)	0.0000	0.0000	0
26/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,913.0000	8,873.0000	(0.449)	0	0	0
26/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,903.0000	15,856.0000	(0.296)	0	0	0
26/09/2007	JFRA	2008/05/02			jFra	10.3840	10.3770	(0.067)	0.0000	0.0000	0
26/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,657.0000	15,612.0000	(0.287)	0	0	0

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26/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,310.0000	15,284.0000	(0.170)	0	0	0
26/09/2007	JFRA	2008/08/07			jFra	10.2370	10.2270	(0.098)	0.0000	0.0000	0
26/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,572.0000	18,531.0000	(0.221)	0	0	0
26/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,604.0000	18,587.0000	(0.091)	0	0	0
26/09/2007	JFRA	2008/11/06			jFra	10.0750	10.0910	0.159	0.0000	0.0000	0
26/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,305.0000	21,259.0000	(0.216)	0	0	0
26/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,879.0000	20,872.0000	(0.034)	0	0	0
26/09/2007	JN02	2007/11/01			jNote	10.0940	10.0770	(0.168)	0.0000	0.0000	0
26/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,478.0000	20,169.0000	(1.509)	0	0	0
26/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	800.0000	793.0000	(0.875)	0	0	0
26/09/2007	JN02	2008/02/07			jNote	9.9860	9.9620	(0.240)	0.0000	0.0000	0
26/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,818.0000	22,477.0000	(1.494)	0	0	0
26/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,217.0000	5,302.0000	1.629	0	0	0
26/09/2007	JN02	2008/05/02			jNote	9.8730	9.8340	(0.395)	0.0000	0.0000	0
26/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,844.0000	16,174.0000	2.083	0	0	0
26/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,143.0000	14,768.0000	(2.476)	0	0	0
26/09/2007	JN05	2007/11/01			jNote	9.6330	9.5800	(0.550)	0.0000	0.0000	0
26/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	25,162.0000	23,219.0000	(7.722)	0	0	0
26/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	387.0000	494.0000	27.649	0	0	0
26/09/2007	JN05	2008/02/07			jNote	9.5530	9.5020	(0.534)	0.0000	0.0000	0
26/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,835.0000	24,316.0000	(5.880)	0	0	0
26/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,145.0000	4,605.0000	11.098	0	0	0
26/09/2007	JN05	2008/05/02			jNote	9.4790	9.4280	(0.538)	0.0000	0.0000	0
26/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,818.0000	14,800.0000	(6.436)	0	0	0
26/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,147.0000	16,139.0000	6.549	0	0	0
26/09/2007	JN10	2007/11/01			jNote	9.2020	9.1690	(0.359)	0.0000	0.0000	0
26/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,835.0000	2,247.0000	22.452	0	0	0

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26/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	14,803.0000	13,115.0000	(11.403)	0	0	0
26/09/2007	JN10	2008/02/07			jNote	9.1300	9.0990	(0.340)	0.0000	0.0000	0
26/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,357.0000	9,126.0000	9.202	0	0	0
26/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	16,718.0000	15,504.0000	(7.262)	0	0	0
26/09/2007	JN10	2008/05/02			jNote	9.0600	9.0300	(0.331)	0.0000	0.0000	0
26/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	18,228.0000	17,154.0000	(5.892)	0	0	0
26/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,947.0000	13,810.0000	6.666	0	0	0
26/09/2007	JROD	2007/09/28			jRod	9.4030	9.4030	-	0.0000	0.0000	0
26/09/2007	JROD	2007/10/31			jRod	9.6750	9.6720	(0.031)	0.0000	0.0000	0
26/09/2007	JROD	2007/11/30			jRod	9.9720	9.9680	(0.040)	0.0000	0.0000	0
26/09/2007	JROD	2007/12/31			jRod	9.8220	9.8200	(0.020)	0.0000	0.0000	0
26/09/2007	JROD	2008/01/31			jRod	10.0640	10.0620	(0.020)	0.0000	0.0000	0
26/09/2007	JROD	2008/02/29			jRod	10.2660	10.2620	(0.039)	0.0000	0.0000	0
26/09/2007	JROD	2008/03/31			jRod	10.0740	10.0700	(0.040)	0.0000	0.0000	0
26/09/2007	OTH1	2007/11/01			Index Future	251.7380	251.9430	0.081	0.0000	0.0000	12
26/09/2007	OTH1	2008/02/07			Index Future	258.5210	258.7300	0.081	0.0000	0.0000	0
26/09/2007	R153	2007/11/01			Bond Future	9.1380	9.1080	(0.328)	0.0000	0.0000	134
26/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	51.0000	57.0000	11.765	0	0	0
26/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	36,590.0000	35,815.0000	(2.118)	0	0	0
26/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,892.0000	29,118.0000	(2.589)	0	0	0
26/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
26/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	23,281.0000	22,513.0000	(3.299)	0	0	0

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26/09/2007	R153	2008/02/07			Bond Future	9.0270	8.9970	(0.332)	0.0000	0.0000	622
26/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,080.0000	2,195.0000	5.529	0	0	0
26/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,580.0000	19,988.0000	(2.877)	0	0	0
26/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,190.0000	1,261.0000	5.966	0	0	0
26/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,728.0000	25,092.0000	(2.472)	0	0	0
26/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	31,258.0000	30,592.0000	(2.131)	0	0	0
26/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	639.0000	680.0000	6.416	0	0	0
26/09/2007	R153	2008/05/02			Bond Future	8.9300	8.9000	(0.336)	0.0000	0.0000	0
26/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,367.0000	8,045.0000	(3.848)	0	0	0
26/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,879.0000	10,206.0000	3.310	0	0	0
26/09/2007	R157	2007/11/01			Bond Future	8.4190	8.3940	(0.297)	0.0000	0.0000	266
26/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	2,548.0000	2,168.0000	(14.914)	0	0	50
26/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	16,719.0000	15,486.0000	(7.375)	0	0	0
26/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,689.0000	62,016.0000	(2.627)	0	0	0
26/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	46,275.0000	44,633.0000	(3.548)	0	0	0
26/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	355.0000	391.0000	10.141	0	0	0
26/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,319.0000	5,764.0000	8.366	0	0	35
26/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	53.0000	58.0000	9.434	0	0	0
26/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	7,464.0000	6,668.0000	(10.665)	0	0	0
26/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	24,492.0000	25,789.0000	5.296	0	0	0
26/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
26/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,669.0000	79,991.0000	(2.055)	0	0	0
26/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	53.0000	58.0000	9.434	0	0	0
26/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	12,881.0000	13,762.0000	6.840	0	0	75
26/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	63,689.0000	62,016.0000	(2.627)	0	0	0
26/09/2007	R157	2008/02/07			Bond Future	8.3560	8.3310	(0.299)	0.0000	0.0000	358
26/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,812.0000	6,114.0000	5.196	0	0	0
26/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,702.0000	59,242.0000	(2.405)	0	0	0
26/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	46,259.0000	44,926.0000	(2.882)	0	0	0
26/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,079.0000	3,255.0000	5.716	0	0	0
26/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,493.0000	1,586.0000	6.229	0	0	0
26/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	76,586.0000	75,043.0000	(2.015)	0	0	0

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26/09/2007	R157	2008/05/02			Bond Future	8.3090	8.2840	(0.301)	0.0000	0.0000	0
26/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	27,932.0000	28,849.0000	3.283	0	0	0
26/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	37,910.0000	39,007.0000	2.894	0	0	0
26/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	15,805.0000	15,124.0000	(4.309)	0	0	0
26/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	10,138.0000	9,636.0000	(4.952)	0	0	0
26/09/2007	R186	2007/11/01			Bond Future	8.1170	8.0920	(0.308)	0.0000	0.0000	0
26/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	73,572.0000	70,833.0000	(3.723)	0	0	0
26/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	882.0000	968.0000	9.751	0	0	0
26/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	141.0000	154.0000	9.220	0	0	0
26/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
26/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	136,429.0000	133,605.0000	(2.070)	0	0	0
26/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	104,128.0000	101,316.0000	(2.701)	0	0	0
26/09/2007	R186	2008/02/07			Bond Future	8.0580	8.0330	(0.310)	0.0000	0.0000	0
26/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,052.0000	5,363.0000	6.156	0	0	0
26/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	101,577.0000	99,061.0000	(2.477)	0	0	0
26/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	75,421.0000	73,146.0000	(3.016)	0	0	0
26/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	9,931.0000	10,483.0000	5.558	0	0	0
26/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,215.0000	51,264.0000	(3.666)	0	0	0
26/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	17,694.0000	18,571.0000	4.956	0	0	0
26/09/2007	R186	2008/05/02			Bond Future	8.0110	7.9860	(0.312)	0.0000	0.0000	0
26/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	38,986.0000	37,530.0000	(3.735)	0	0	0
26/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	37,744.0000	39,114.0000	3.630	0	0	0
26/09/2007	R196	2007/11/01			Bond Future	9.3580	9.3240	(0.363)	0.0000	0.0000	0
26/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	183.0000	207.0000	13.115	0	0	0
26/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
26/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,657.0000	13,243.0000	(3.031)	0	0	0
26/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	44.0000	50.0000	13.636	0	0	0
26/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,591.0000	10,182.0000	(3.862)	0	0	0
26/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,641.0000	7,250.0000	(5.117)	0	0	0
26/09/2007	R196	2008/02/07			Bond Future	9.1370	9.0960	(0.449)	0.0000	0.0000	0

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26/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,472.0000	2,604.0000	5.340	0	0	0
26/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,283.0000	6,013.0000	(4.297)	0	0	0
26/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,704.0000	1,803.0000	5.810	0	0	0
26/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,897.0000	9,565.0000	(3.355)	0	0	0
26/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,989.0000	7,685.0000	(3.805)	0	0	0
26/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,130.0000	1,201.0000	6.283	0	0	0
26/09/2007	R196	2008/05/02			Bond Future	8.9730	8.9340	(0.435)	0.0000	0.0000	0
26/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,583.0000	3,429.0000	(4.298)	0	0	0
26/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,792.0000	3,941.0000	3.929	0	0	0
26/09/2007	R201	2007/11/01			Bond Future	8.4470	8.4270	(0.237)	0.0000	0.0000	91
26/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
26/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,374.0000	65,308.0000	(1.606)	0	0	0
26/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	54.0000	57.0000	5.556	0	0	0
26/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	320.0000	338.0000	5.625	0	0	0
26/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,320.0000	37,272.0000	(2.735)	0	0	0
26/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,120.0000	51,056.0000	(2.041)	0	0	0
26/09/2007	R201	2008/02/07			Bond Future	8.3590	8.3390	(0.239)	0.0000	0.0000	0
26/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,550.0000	2,657.0000	4.196	0	0	0
26/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,530.0000	47,596.0000	(1.925)	0	0	0
26/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,106.0000	60,121.0000	(1.612)	0	0	0
26/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,257.0000	1,314.0000	4.535	0	0	0
26/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,752.0000	4,937.0000	3.893	0	0	0
26/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,086.0000	36,229.0000	(2.311)	0	0	0
26/09/2007	R201	2008/05/02			Bond Future	8.2880	8.2680	(0.241)	0.0000	0.0000	0
26/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	22,926.0000	23,513.0000	2.560	0	0	0
26/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	12,199.0000	11,765.0000	(3.558)	0	0	0
26/09/2007	R203	2007/11/01			Bond Future	8.3330	8.3080	(0.300)	0.0000	0.0000	0
26/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	100.0000	110.0000	10.000	0	0	0
26/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	57,228.0000	55,583.0000	(2.874)	0	0	0
26/09/2007	R203	2008/02/07			Bond Future	8.2610	8.2360	(0.303)	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
26/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	55,129.0000	53,708.0000	(2.578)	0	0	0
26/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,763.0000	3,977.0000	5.687	0	0	0
26/09/2007	R203	2008/05/02			Bond Future	8.2020	8.1770	(0.305)	0.0000	0.0000	0
26/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	19,607.0000	18,815.0000	(4.039)	0	0	0
26/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,702.0000	23,526.0000	3.630	0	0	0
26/09/2007	R204	2007/11/01			Bond Future	8.3140	8.2890	(0.301)	0.0000	0.0000	0
26/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	60,567.0000	58,842.0000	(2.848)	0	0	0
26/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	773.0000	816.0000	5.563	0	0	0
26/09/2007	R204	2008/02/07			Bond Future	8.2450	8.2200	(0.303)	0.0000	0.0000	38
26/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,419.0000	8,745.0000	3.872	0	0	0
26/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,476.0000	61,049.0000	(2.284)	0	0	0
26/09/2007	R204	2008/05/02			Bond Future	8.1900	8.1650	(0.305)	0.0000	0.0000	0
26/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	24,803.0000	25,701.0000	3.621	0	0	0
26/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	20,647.0000	19,807.0000	(4.068)	0	0	0
26/09/2007	R206	2007/11/01			Bond Future	8.4440	8.4240	(0.237)	0.0000	0.0000	0
26/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	225.0000	238.0000	5.778	0	0	0
26/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,924.0000	32,014.0000	(2.764)	0	0	0
26/09/2007	R206	2008/02/07			Bond Future	8.3460	8.3260	(0.240)	0.0000	0.0000	0
26/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,893.0000	4,051.0000	4.059	0	0	0
26/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,115.0000	30,375.0000	(2.378)	0	0	0
26/09/2007	R206	2008/05/02			Bond Future	8.2710	8.2510	(0.242)	0.0000	0.0000	0
26/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,404.0000	14,935.0000	(3.045)	0	0	0
26/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,485.0000	14,891.0000	2.803	0	0	0
26/09/2007	R207	2007/11/01			Bond Future	8.2440	8.2190	(0.303)	0.0000	0.0000	0
26/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	55,970.0000	54,183.0000	(3.193)	0	0	0
26/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	166.0000	184.0000	10.843	0	0	0
26/09/2007	R207	2008/02/07			Bond Future	8.1780	8.1530	(0.306)	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
26/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,097.0000	4,352.0000	6.224	0	0	0
26/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	54,464.0000	52,924.0000	(2.828)	0	0	0
26/09/2007	R207	2008/05/02			Bond Future	8.1270	8.1020	(0.308)	0.0000	0.0000	0
26/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	19,091.0000	18,285.0000	(4.222)	0	0	0
26/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	27,808.0000	28,787.0000	3.521	0	0	0
26/09/2007	R209	2007/11/01			Bond Future	7.7490	7.7240	(0.323)	0.0000	0.0000	0
26/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	142.0000	159.0000	11.972	0	0	0
26/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	79,307.0000	76,863.0000	(3.082)	0	0	0
26/09/2007	R209	2008/02/07			Bond Future	7.6960	7.6710	(0.325)	0.0000	0.0000	659
26/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,870.0000	5,191.0000	6.591	0	0	0
26/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	78,638.0000	76,479.0000	(2.745)	0	0	0
26/09/2007	R209	2008/05/02			Bond Future	7.6520	7.6270	(0.327)	0.0000	0.0000	0
26/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	38,587.0000	39,939.0000	3.504	0	0	0
26/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	28,910.0000	27,764.0000	(3.964)	0	0	0
26/09/2007	TRT1	2007/11/01			Index Future	253.8760	254.0090	0.052	0.0000	0.0000	400
26/09/2007	TRT1	2008/02/07			Index Future	260.7160	260.8520	0.052	0.0000	0.0000	0
Grand Total:											34,126