



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/09/2007

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
27/09/2007	\$ / R 2007/12/14			Currency Future	7.0274	6.9610	(0.945)	6.9900	6.9700	24,413
27/09/2007	\$ / R 2008/03/17			Currency Future	7.1280	7.0606	(0.946)	0.0000	0.0000	7,614
27/09/2007	\$ / R 2008/06/13			Currency Future	7.2358	7.1662	(0.962)	0.0000	0.0000	0
27/09/2007	ALBI 2007/11/01			Index Future	256.3140	258.2000	0.736	0.0000	0.0000	0
27/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	7,008.0000	2,947.0000	(57.948)	0	0	0
27/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	30,148.0000	44,947.0000	49.088	0	0	0
27/09/2007	ALBI 2008/02/07			Index Future	263.4220	265.3120	0.717	0.0000	0.0000	0
27/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	4,376.0000	2,608.0000	(40.402)	0	0	0
27/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	98,596.0000	115,728.0000	17.376	0	0	0
27/09/2007	CRD1 2007/11/01			Index Future	110.0400	110.7000	0.600	0.0000	0.0000	8
27/09/2007	CRD1 2008/02/07			Index Future	113.0050	113.6820	0.599	0.0000	0.0000	0
27/09/2007	GOVI 2007/11/01			jGovi	257.1055	258.9840	0.731	0.0000	0.0000	60
27/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	69.0000	343.0000	397.101	0	0	0
27/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	79,014.0000	60,503.0000	(23.427)	0	0	0
27/09/2007	GOVI 2008/02/07			jGovi	264.0315	265.9600	0.730	0.0000	0.0000	4
27/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	20,329.0000	29,963.0000	47.390	0	0	0
27/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	30,014.0000	20,363.0000	(32.155)	0	0	0

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27/09/2007	GOVI	2008/05/02			jGovi	270.6955	272.6725	0.730	0.0000	0.0000	0
27/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	16,174.0000	11,680.0000	(27.785)	0	0	0
27/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	83,129.0000	98,405.0000	18.376	0	0	0
27/09/2007	ILBI	2007/11/01			Index Future	281.5970	281.6250	0.010	0.0000	0.0000	0
27/09/2007	ILBI	2008/02/07			Index Future	289.4060	289.3820	(0.008)	0.0000	0.0000	0
27/09/2007	J153	2010/08/31			jSwap	10.0080	9.8590	(1.489)	0.0000	0.0000	0
27/09/2007	J157	2015/09/15			jSwap	9.4520	9.2950	(1.661)	0.0000	0.0000	0
27/09/2007	J186	2026/12/21			jSwap	8.5470	8.4290	(1.381)	0.0000	0.0000	0
27/09/2007	J201	2014/12/22			jSwap	9.5280	9.3790	(1.564)	0.0000	0.0000	0
27/09/2007	J203	2017/09/15			jSwap	9.3010	9.1380	(1.752)	0.0000	0.0000	0
27/09/2007	J204	2018/12/21			jSwap	9.2050	9.0520	(1.662)	0.0000	0.0000	0
27/09/2007	J207	2020/01/15			jSwap	9.0970	8.9480	(1.638)	0.0000	0.0000	0
27/09/2007	JBAR	2005/12/21			jBar	10.2050	10.2090	0.039	0.0000	0.0000	0
27/09/2007	JFRA	2007/11/01			jFra	10.3180	10.2590	(0.572)	0.0000	0.0000	0
27/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,362.0000	7,209.0000	(2.078)	0	0	0
27/09/2007	JFRA	2008/02/07			jFra	10.3710	10.3000	(0.685)	0.0000	0.0000	0
27/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,856.0000	15,718.0000	(0.870)	0	0	0
27/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,873.0000	8,896.0000	0.259	0	0	0
27/09/2007	JFRA	2008/05/02			jFra	10.3770	10.2920	(0.819)	0.0000	0.0000	0
27/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,612.0000	15,467.0000	(0.929)	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
27/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,284.0000	15,361.0000	0.504	0	0	0
27/09/2007	JFRA	2008/08/07			jFra	10.2270	10.0980	(1.261)	0.0000	0.0000	0
27/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,531.0000	18,348.0000	(0.988)	0	0	0
27/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,587.0000	18,718.0000	0.705	0	0	0
27/09/2007	JFRA	2008/11/06			jFra	10.0910	9.9530	(1.368)	0.0000	0.0000	0
27/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,872.0000	20,684.0000	(0.901)	0	0	0
27/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,259.0000	21,406.0000	0.691	0	0	0
27/09/2007	JN02	2007/11/01			jNote	10.0770	9.9600	(1.161)	0.0000	0.0000	0
27/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,169.0000	18,289.0000	(9.321)	0	0	0
27/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	793.0000	999.0000	25.977	0	0	0
27/09/2007	JN02	2008/02/07			jNote	9.9620	9.8200	(1.425)	0.0000	0.0000	0
27/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,477.0000	20,684.0000	(7.977)	0	0	0
27/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,302.0000	6,026.0000	13.655	0	0	0
27/09/2007	JN02	2008/05/02			jNote	9.8340	9.6700	(1.668)	0.0000	0.0000	0
27/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,174.0000	17,733.0000	9.639	0	0	0
27/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,768.0000	13,361.0000	(9.527)	0	0	0
27/09/2007	JN05	2007/11/01			jNote	9.5800	9.4190	(1.681)	0.0000	0.0000	0
27/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	494.0000	1,111.0000	124.899	0	0	0
27/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,219.0000	17,586.0000	(24.260)	0	0	0
27/09/2007	JN05	2008/02/07			jNote	9.5020	9.3360	(1.747)	0.0000	0.0000	0
27/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,605.0000	6,487.0000	40.869	0	0	0
27/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,316.0000	19,730.0000	(18.860)	0	0	0
27/09/2007	JN05	2008/05/02			jNote	9.4280	9.2580	(1.803)	0.0000	0.0000	0
27/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	16,139.0000	19,845.0000	22.963	0	0	0
27/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,800.0000	11,776.0000	(20.432)	0	0	0
27/09/2007	JN10	2007/11/01			jNote	9.1690	9.0070	(1.767)	0.0000	0.0000	0
27/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,115.0000	6,403.0000	(51.178)	0	0	0

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27/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,247.0000	5,953.0000	164.931	0	0	0
27/09/2007	JN10	2008/02/07			jNote	9.0990	8.9330	(1.824)	0.0000	0.0000	0
27/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,504.0000	10,016.0000	(35.397)	0	0	0
27/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,126.0000	14,367.0000	57.429	0	0	0
27/09/2007	JN10	2008/05/02			jNote	9.0300	8.8610	(1.872)	0.0000	0.0000	0
27/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	17,154.0000	11,944.0000	(30.372)	0	0	0
27/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,810.0000	19,606.0000	41.970	0	0	0
27/09/2007	JROD	2007/09/28			jRod	9.4030	9.4030	-	0.0000	0.0000	0
27/09/2007	JROD	2007/10/31			jRod	9.6720	9.6690	(0.031)	0.0000	0.0000	0
27/09/2007	JROD	2007/11/30			jRod	9.9680	9.9660	(0.020)	0.0000	0.0000	0
27/09/2007	JROD	2007/12/31			jRod	9.8200	9.8200	-	0.0000	0.0000	0
27/09/2007	JROD	2008/01/31			jRod	10.0620	10.0640	0.020	0.0000	0.0000	0
27/09/2007	JROD	2008/02/29			jRod	10.2620	10.2650	0.029	0.0000	0.0000	0
27/09/2007	JROD	2008/03/31			jRod	10.0700	10.0730	0.030	0.0000	0.0000	0
27/09/2007	OTH1	2007/11/01			Index Future	251.9430	254.3430	0.953	0.0000	0.0000	12
27/09/2007	OTH1	2008/02/07			Index Future	258.7300	261.1940	0.952	0.0000	0.0000	0
27/09/2007	R153	2007/11/01			Bond Future	9.1080	8.9380	(1.866)	0.0000	0.0000	134
27/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	57.0000	163.0000	185.965	0	0	0
27/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	22,513.0000	18,216.0000	(19.087)	0	0	0
27/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	29,118.0000	24,735.0000	(15.053)	0	0	0
27/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,815.0000	31,414.0000	(12.288)	0	0	0
27/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
27/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	8.0000	28.0000	250.000	0	0	0

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27/09/2007	R153	2008/02/07			Bond Future	8.9970	8.8270	(1.890)	0.0000	0.0000	622
27/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,195.0000	3,072.0000	39.954	0	0	0
27/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,988.0000	16,848.0000	(15.709)	0	0	0
27/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	680.0000	1,029.0000	51.324	0	0	0
27/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,592.0000	26,924.0000	(11.990)	0	0	0
27/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,261.0000	1,834.0000	45.440	0	0	0
27/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,092.0000	21,648.0000	(13.725)	0	0	0
27/09/2007	R153	2008/05/02			Bond Future	8.9000	8.7300	(1.910)	0.0000	0.0000	0
27/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,045.0000	6,453.0000	(19.789)	0	0	0
27/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,206.0000	12,301.0000	20.527	0	0	0
27/09/2007	R157	2007/11/01			Bond Future	8.3940	8.2490	(1.727)	0.0000	0.0000	266
27/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	6,668.0000	3,514.0000	(47.301)	0	0	0
27/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	79,991.0000	70,216.0000	(12.220)	0	0	0
27/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	13,762.0000	20,398.0000	48.220	0	0	75
27/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,016.0000	52,335.0000	(15.610)	0	0	0
27/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	58.0000	167.0000	187.931	0	0	0
27/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	6.0000	20.0000	233.333	0	0	0
27/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	25,789.0000	34,334.0000	33.134	0	0	0
27/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	2,168.0000	923.0000	(57.426)	0	0	50
27/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,016.0000	52,335.0000	(15.610)	0	0	0
27/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	58.0000	167.0000	187.931	0	0	0
27/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,764.0000	9,805.0000	70.108	0	0	35
27/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	44,633.0000	35,385.0000	(20.720)	0	0	0
27/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	15,486.0000	9,737.0000	(37.124)	0	0	0
27/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	391.0000	933.0000	138.619	0	0	0
27/09/2007	R157	2008/02/07			Bond Future	8.3310	8.1860	(1.740)	0.0000	0.0000	358
27/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,114.0000	8,459.0000	38.355	0	0	0
27/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	59,242.0000	51,148.0000	(13.663)	0	0	0
27/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,926.0000	37,727.0000	(16.024)	0	0	0
27/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	75,043.0000	66,313.0000	(11.633)	0	0	0
27/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,586.0000	2,400.0000	51.324	0	0	0
27/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,255.0000	4,705.0000	44.547	0	0	0

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27/09/2007	R157	2008/05/02			Bond Future	8.2840	8.1390	(1.750)	0.0000	0.0000	0
27/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	9,636.0000	7,225.0000	(25.021)	0	0	0
27/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	39,007.0000	45,920.0000	17.722	0	0	0
27/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	28,849.0000	34,792.0000	20.600	0	0	0
27/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	15,124.0000	11,742.0000	(22.362)	0	0	0
27/09/2007	R186	2007/11/01			Bond Future	8.0920	7.9570	(1.668)	0.0000	0.0000	0
27/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	154.0000	393.0000	155.195	0	0	0
27/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,316.0000	86,128.0000	(14.991)	0	0	0
27/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	968.0000	2,084.0000	115.289	0	0	0
27/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	133,605.0000	118,211.0000	(11.522)	0	0	0
27/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	16.0000	48.0000	200.000	0	0	0
27/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	70,833.0000	56,522.0000	(20.204)	0	0	0
27/09/2007	R186	2008/02/07			Bond Future	8.0330	7.8980	(1.681)	0.0000	0.0000	0
27/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,363.0000	7,732.0000	44.173	0	0	0
27/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	73,146.0000	61,659.0000	(15.704)	0	0	0
27/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	99,061.0000	85,994.0000	(13.191)	0	0	0
27/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,483.0000	14,432.0000	37.671	0	0	0
27/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	51,264.0000	41,755.0000	(18.549)	0	0	0
27/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,571.0000	24,497.0000	31.910	0	0	0
27/09/2007	R186	2008/05/02			Bond Future	7.9860	7.8510	(1.690)	0.0000	0.0000	0
27/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	37,530.0000	30,549.0000	(18.601)	0	0	0
27/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	39,114.0000	47,564.0000	21.604	0	0	0
27/09/2007	R196	2007/11/01			Bond Future	9.3240	9.2030	(1.298)	0.0000	0.0000	0
27/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,250.0000	5,922.0000	(18.317)	0	0	0
27/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	207.0000	358.0000	72.947	0	0	0
27/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	9.0000	19.0000	111.111	0	0	0
27/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,243.0000	11,774.0000	(11.093)	0	0	0
27/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,182.0000	8,748.0000	(14.084)	0	0	0
27/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	50.0000	95.0000	90.000	0	0	0
27/09/2007	R196	2008/02/07			Bond Future	9.0960	8.9450	(1.660)	0.0000	0.0000	0

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27/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,685.0000	6,646.0000	(13.520)	0	0	0
27/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,803.0000	2,250.0000	24.792	0	0	0
27/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,565.0000	8,410.0000	(12.075)	0	0	0
27/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,604.0000	3,182.0000	22.197	0	0	0
27/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,201.0000	1,531.0000	27.477	0	0	0
27/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,013.0000	5,105.0000	(15.101)	0	0	0
27/09/2007	R196	2008/05/02			Bond Future	8.9340	8.7670	(1.869)	0.0000	0.0000	0
27/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,429.0000	2,839.0000	(17.206)	0	0	0
27/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,941.0000	4,648.0000	17.940	0	0	0
27/09/2007	R201	2007/11/01			Bond Future	8.4270	8.2870	(1.661)	0.0000	0.0000	91
27/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,308.0000	57,819.0000	(11.467)	0	0	0
27/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	7.0000	20.0000	185.714	0	0	0
27/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	338.0000	745.0000	120.414	0	0	0
27/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	57.0000	146.0000	156.140	0	0	0
27/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,056.0000	43,643.0000	(14.519)	0	0	0
27/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,272.0000	30,177.0000	(19.036)	0	0	0
27/09/2007	R201	2008/02/07			Bond Future	8.3390	8.1990	(1.679)	0.0000	0.0000	0
27/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,596.0000	41,380.0000	(13.060)	0	0	0
27/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,937.0000	6,728.0000	36.277	0	0	0
27/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,314.0000	1,947.0000	48.174	0	0	0
27/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,229.0000	30,690.0000	(15.289)	0	0	0
27/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,657.0000	3,773.0000	42.002	0	0	0
27/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,121.0000	53,423.0000	(11.141)	0	0	0
27/09/2007	R201	2008/05/02			Bond Future	8.2680	8.1280	(1.693)	0.0000	0.0000	0
27/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	23,513.0000	28,122.0000	19.602	0	0	0
27/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	11,765.0000	9,203.0000	(21.776)	0	0	0
27/09/2007	R203	2007/11/01			Bond Future	8.3080	8.1630	(1.745)	0.0000	0.0000	0
27/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	110.0000	301.0000	173.636	0	0	0
27/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	55,583.0000	46,104.0000	(17.054)	0	0	0
27/09/2007	R203	2008/02/07			Bond Future	8.2360	8.0910	(1.761)	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
27/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	53,708.0000	45,887.0000	(14.562)	0	0	0
27/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,977.0000	5,708.0000	43.525	0	0	0
27/09/2007	R203	2008/05/02			Bond Future	8.1770	8.0320	(1.773)	0.0000	0.0000	0
27/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	23,526.0000	28,964.0000	23.115	0	0	0
27/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	18,815.0000	14,809.0000	(21.292)	0	0	0
27/09/2007	R204	2007/11/01			Bond Future	8.2890	8.1440	(1.749)	0.0000	0.0000	0
27/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	58,842.0000	49,196.0000	(16.393)	0	0	0
27/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	816.0000	1,505.0000	84.436	0	0	0
27/09/2007	R204	2008/02/07			Bond Future	8.2200	8.0750	(1.764)	0.0000	0.0000	38
27/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	61,049.0000	53,345.0000	(12.619)	0	0	0
27/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,745.0000	11,290.0000	29.102	0	0	0
27/09/2007	R204	2008/05/02			Bond Future	8.1650	8.0200	(1.776)	0.0000	0.0000	0
27/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	19,807.0000	15,563.0000	(21.427)	0	0	0
27/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,701.0000	31,619.0000	23.026	0	0	0
27/09/2007	R206	2007/11/01			Bond Future	8.4240	8.2840	(1.662)	0.0000	0.0000	0
27/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	238.0000	552.0000	131.933	0	0	0
27/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,014.0000	25,832.0000	(19.310)	0	0	0
27/09/2007	R206	2008/02/07			Bond Future	8.3260	8.1860	(1.681)	0.0000	0.0000	0
27/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,375.0000	25,588.0000	(15.760)	0	0	0
27/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,051.0000	5,583.0000	37.818	0	0	0
27/09/2007	R206	2008/05/02			Bond Future	8.2510	8.1110	(1.697)	0.0000	0.0000	0
27/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,891.0000	18,178.0000	22.074	0	0	0
27/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	14,935.0000	12,069.0000	(19.190)	0	0	0
27/09/2007	R207	2007/11/01			Bond Future	8.2190	8.0740	(1.764)	0.0000	0.0000	0
27/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	54,183.0000	43,932.0000	(18.919)	0	0	0
27/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	184.0000	498.0000	170.652	0	0	0
27/09/2007	R207	2008/02/07			Bond Future	8.1530	8.0080	(1.778)	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
27/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,924.0000	44,470.0000	(15.974)	0	0	0
27/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,352.0000	6,403.0000	47.128	0	0	0
27/09/2007	R207	2008/05/02			Bond Future	8.1020	7.9570	(1.790)	0.0000	0.0000	0
27/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,787.0000	35,190.0000	22.243	0	0	0
27/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	18,285.0000	14,246.0000	(22.089)	0	0	0
27/09/2007	R209	2007/11/01			Bond Future	7.7240	7.5890	(1.748)	0.0000	0.0000	0
27/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	159.0000	441.0000	177.358	0	0	0
27/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	76,863.0000	63,651.0000	(17.189)	0	0	0
27/09/2007	R209	2008/02/07			Bond Future	7.6710	7.5360	(1.760)	0.0000	0.0000	659
27/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	76,479.0000	65,293.0000	(14.626)	0	0	0
27/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,191.0000	7,612.0000	46.638	0	0	0
27/09/2007	R209	2008/05/02			Bond Future	7.6270	7.4920	(1.770)	0.0000	0.0000	0
27/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	27,764.0000	22,326.0000	(19.587)	0	0	0
27/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	39,939.0000	48,198.0000	20.679	0	0	0
27/09/2007	TRT1	2007/11/01			Index Future	254.0090	255.8790	0.736	0.0000	0.0000	400
27/09/2007	TRT1	2008/02/07			Index Future	260.8520	262.7710	0.736	0.0000	0.0000	0
Grand Total:											34,839