



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 21/12/2007

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
21/12/2007	\$ / R 2008/03/17			Currency Future	7.1292	7.1335	0.060	7.1200	0.0000	46,808
21/12/2007	\$ / R 2008/06/13			Currency Future	7.2552	7.2602	0.069	7.2300	0.0000	14,253
21/12/2007	\$ / R 2008/09/15			Currency Future	7.3918	7.3966	0.065	0.0000	0.0000	1,172
21/12/2007	£ / R 2008/03/17			Currency Future	14.1267	14.1261	(0.004)	0.0000	0.0000	2,037
21/12/2007	£ / R 2008/06/13			Currency Future	14.3357	14.3360	0.002	0.0000	0.0000	1,155
21/12/2007	£ / R 2008/09/15			Currency Future	14.5535	14.5546	0.008	0.0000	0.0000	36
21/12/2007	€ / R 2008/03/17			Currency Future	10.2332	10.2684	0.344	0.0000	0.0000	1,752
21/12/2007	€ / R 2008/06/13			Currency Future	10.4113	10.4471	0.344	10.4100	0.0000	1,248
21/12/2007	€ / R 2008/09/15			Currency Future	10.5934	10.6288	0.334	0.0000	0.0000	50
21/12/2007	ALBI 2008/02/07			Index Future	259.5250	259.3190	(0.079)	0.0000	0.0000	517
21/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,779.0000	2,931.0000	5.470	0	0	0
21/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	58,029.0000	56,121.0000	(3.288)	0	0	0
21/12/2007	ALBI 2008/05/02			Index Future	268.4390	261.6550	(2.527)	0.0000	0.0000	0
21/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	52,306.0000	17,748.0000	(66.069)	0	0	0
21/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	17,916.0000	51,198.0000	185.767	0	0	0

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21/12/2007	ALBI	2008/08/07			Index Future	276.5060	276.4220	(0.030)	0.0000	0.0000	0
21/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	122,919.0000	122,143.0000	(0.631)	0	0	0
21/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,859.0000	7,923.0000	0.814	0	0	0
21/12/2007	ALBI	2008/11/06			Index Future	284.0860	284.0000	(0.030)	0.0000	0.0000	0
21/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,943.0000	3,973.0000	0.761	0	0	0
21/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	194,803.0000	193,973.0000	(0.426)	0	0	0
21/12/2007	CRD1	2008/02/07			Index Future	111.6640	111.6000	(0.057)	0.0000	0.0000	0
21/12/2007	CRD1	2008/05/02			Index Future	114.5890	114.5220	(0.058)	0.0000	0.0000	0
21/12/2007	CRD1	2008/08/07			Index Future	119.8900	119.8530	(0.031)	0.0000	0.0000	0
21/12/2007	CRD1	2008/11/06			Index Future	121.2510	121.1810	(0.058)	0.0000	0.0000	8
21/12/2007	GOVI	2008/02/07			jGovi	260.9430	260.7325	(0.081)	0.0000	0.0000	7
21/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	2,662.0000	2,299.0000	(13.636)	0	0	0
21/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	43,232.0000	44,974.0000	4.029	0	0	0
21/12/2007	GOVI	2008/05/02			jGovi	268.2495	268.0325	(0.081)	0.0000	0.0000	0
21/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	15,282.0000	15,824.0000	3.547	0	0	0
21/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	57,777.0000	56,149.0000	(2.818)	0	0	0
21/12/2007	GOVI	2008/08/07			jGovi	275.8080	275.5845	(0.081)	0.0000	0.0000	0
21/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	53,255.0000	51,889.0000	(2.565)	0	0	0
21/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	35,175.0000	36,044.0000	2.471	0	0	0
21/12/2007	GOVI	2008/11/06			jGovi	283.3465	283.1185	(0.080)	0.0000	0.0000	60
21/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	111,712.0000	109,899.0000	(1.623)	0	0	0
21/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,247.0000	18,714.0000	2.559	0	0	0
21/12/2007	ILBI	2008/02/07			Index Future	298.8090	298.7190	(0.030)	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
21/12/2007	J153	2010/08/31			jSwap	10.5900	10.6050	0.142	0.0000	0.0000	0
21/12/2007	J157	2015/09/15			jSwap	9.5120	9.6160	1.093	0.0000	0.0000	0
21/12/2007	J186	2026/12/21			jSwap	8.6070	8.8840	3.218	0.0000	0.0000	0
21/12/2007	J201	2014/12/22			jSwap	9.6120	10.0850	4.921	0.0000	0.0000	0
21/12/2007	J203	2017/09/15			jSwap	9.3060	9.4260	1.289	0.0000	0.0000	0
21/12/2007	J204	2018/12/21			jSwap	9.2090	9.5860	4.094	0.0000	0.0000	0
21/12/2007	J207	2020/01/15			jSwap	9.1150	9.2210	1.163	0.0000	0.0000	0
21/12/2007	JBAR	2005/12/21			jBar	11.2290	11.2290	-	0.0000	0.0000	0
21/12/2007	JFRA	2008/02/07			jFra	11.2620	11.2600	(0.018)	0.0000	0.0000	0
21/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,585.0000	3,520.0000	(1.813)	0	0	0
21/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,773.0000	12,706.0000	(0.525)	0	0	0
21/12/2007	JFRA	2008/05/02			jFra	11.3020	11.3070	0.044	0.0000	0.0000	0
21/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,470.0000	13,432.0000	(0.282)	0	0	0
21/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,765.0000	10,714.0000	(0.474)	0	0	0
21/12/2007	JFRA	2008/08/07			jFra	11.1590	11.1800	0.188	0.0000	0.0000	0
21/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	16,977.0000	16,969.0000	(0.047)	0	0	0
21/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,772.0000	14,713.0000	(0.399)	0	0	0
21/12/2007	JFRA	2008/11/06			jFra	10.9360	10.9840	0.439	0.0000	0.0000	0
21/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,897.0000	17,811.0000	(0.481)	0	0	0
21/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,562.0000	19,592.0000	0.153	0	0	0
21/12/2007	JFRA	2009/02/05			jFra	10.6130	10.6240	0.104	0.0000	0.0000	0
21/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,953.0000	21,940.0000	(0.059)	0	0	0
21/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,464.0000	20,425.0000	(0.191)	0	0	0

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21/12/2007	JFRA	2009/05/07			jFra	10.2610	10.3030	0.409	0.0000	0.0000	0
21/12/2007	JFRA	2009/08/06			jFra	9.9410	10.0020	0.614	0.0000	0.0000	0
21/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,394.0000	25,445.0000	0.201	0	0	0
21/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,537.0000	25,440.0000	(0.380)	0	0	0
21/12/2007	JFRA	2009/11/05			jFra	9.7550	9.7740	0.195	0.0000	0.0000	0
21/12/2007	JN02	2008/02/07			jNote	10.6870	10.7120	0.234	0.0000	0.0000	0
21/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	368.0000	329.0000	(10.598)	0	0	0
21/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,227.0000	30,625.0000	1.317	0	0	0
21/12/2007	JN02	2008/05/02			jNote	10.4880	10.5100	0.210	0.0000	0.0000	0
21/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,575.0000	7,388.0000	(2.469)	0	0	0
21/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,858.0000	18,062.0000	1.142	0	0	0
21/12/2007	JN02	2008/08/07			jNote	10.2380	10.2610	0.225	0.0000	0.0000	0
21/12/2007	JN05	2008/02/07			jNote	9.7180	9.7710	0.545	0.0000	0.0000	0
21/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,375.0000	30,279.0000	6.710	0	0	0
21/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	478.0000	346.0000	(27.615)	0	0	0
21/12/2007	JN05	2008/05/02			jNote	9.5820	9.6410	0.616	0.0000	0.0000	0
21/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,871.0000	8,841.0000	(10.435)	0	0	0
21/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,529.0000	15,795.0000	8.714	0	0	0
21/12/2007	JN05	2008/08/07			jNote	9.4180	9.4850	0.711	0.0000	0.0000	0
21/12/2007	JN10	2008/02/07			jNote	9.0830	9.2110	1.409	0.0000	0.0000	0
21/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	4,936.0000	2,370.0000	(51.985)	0	0	0
21/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,255.0000	15,844.0000	54.500	0	0	0
21/12/2007	JN10	2008/05/02			jNote	8.9810	9.1150	1.492	0.0000	0.0000	0
21/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,015.0000	8,115.0000	(32.459)	0	0	0

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21/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,155.0000	16,872.0000	38.807	0	0	0
21/12/2007	JN10	2008/08/07			jNote	8.8630	9.0030	1.580	0.0000	0.0000	0
21/12/2007	JROD	2007/12/31			jRod	10.2500	10.2470	(0.029)	0.0000	0.0000	0
21/12/2007	JROD	2008/01/31			jRod	10.6260	10.6180	(0.075)	0.0000	0.0000	0
21/12/2007	JROD	2008/02/29			jRod	11.0120	11.0040	(0.073)	0.0000	0.0000	0
21/12/2007	JROD	2008/03/31			jRod	10.7640	10.7660	0.019	0.0000	0.0000	0
21/12/2007	JROD	2008/04/30			jRod	11.0170	11.0320	0.136	0.0000	0.0000	0
21/12/2007	JROD	2008/05/30			jRod	11.2140	11.2460	0.285	0.0000	0.0000	0
21/12/2007	JROD	2008/06/30			jRod	10.9610	10.9930	0.292	0.0000	0.0000	0
21/12/2007	JROD	2008/07/31			jRod	11.1320	11.1730	0.368	0.0000	0.0000	0
21/12/2007	OTH1	2008/02/07			Index Future	253.1130	252.9280	(0.073)	0.0000	0.0000	0
21/12/2007	OTH1	2008/05/02			Index Future	259.7430	259.5520	(0.074)	0.0000	0.0000	0
21/12/2007	OTH1	2008/08/07			Index Future	270.9780	270.8960	(0.030)	0.0000	0.0000	0
21/12/2007	OTH1	2008/11/06			Index Future	274.8440	274.6430	(0.073)	0.0000	0.0000	12
21/12/2007	R153	2008/02/07			Bond Future	9.3820	9.3920	0.107	0.0000	0.0000	8,063
21/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,685.0000	2,708.0000	0.857	0	0	0
21/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,894.0000	3,917.0000	0.591	0	0	0
21/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,286.0000	3,309.0000	0.700	0	0	0
21/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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21/12/2007	R153	2008/05/02			Bond Future	9.1350	9.1450	0.109	0.0000	0.0000	0
21/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	569.0000	557.0000	(2.109)	0	0	0
21/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	860.0000	869.0000	1.047	0	0	0
21/12/2007	R153	2008/08/07			Bond Future	8.8580	8.8680	0.113	0.0000	0.0000	0
21/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,196.0000	1,207.0000	0.920	0	0	0
21/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	502.0000	493.0000	(1.793)	0	0	0
21/12/2007	R157	2008/02/07			Bond Future	8.5390	8.5590	0.234	0.0000	0.0000	9,138
21/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,700.0000	8,828.0000	1.471	0	0	0
21/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	5,283.0000	5,405.0000	2.309	0	0	0
21/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
21/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	520.0000	475.0000	(8.654)	0	0	250
21/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	2,405.0000	2,489.0000	3.493	0	0	0
21/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,961.0000	7,088.0000	1.824	0	0	0
21/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	49.0000	42.0000	(14.286)	0	0	0
21/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,141.0000	1,068.0000	(6.398)	0	0	0
21/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,393.0000	1,450.0000	4.092	0	0	250
21/12/2007	R157	2008/05/02			Bond Future	8.4030	8.4230	0.238	0.0000	0.0000	0
21/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,737.0000	1,786.0000	2.821	0	0	2,000
21/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,351.0000	2,273.0000	(3.318)	0	0	0
21/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,155.0000	1,190.0000	3.030	0	0	0
21/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,333.0000	3,241.0000	(2.760)	0	0	0
21/12/2007	R157	2008/08/07			Bond Future	8.2650	8.2850	0.242	0.0000	0.0000	2,500
21/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	1,848.0000	1,792.0000	(3.030)	0	0	0
21/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,507.0000	3,576.0000	1.967	0	0	0
21/12/2007	R186	2008/02/07			Bond Future	8.1790	8.1990	0.245	0.0000	0.0000	0
21/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	5,359.0000	5,532.0000	3.228	0	0	0
21/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	11,030.0000	11,247.0000	1.967	0	0	0
21/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
21/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	453.0000	403.0000	(11.038)	0	0	0

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21/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	124.0000	106.0000	(14.516)	0	0	0
21/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	8,027.0000	8,231.0000	2.541	0	0	0
21/12/2007	R186	2008/05/02			Bond Future	8.0960	8.1160	0.247	0.0000	0.0000	0
21/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,974.0000	4,083.0000	2.743	0	0	0
21/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	2,896.0000	2,782.0000	(3.936)	0	0	0
21/12/2007	R186	2008/08/07			Bond Future	8.0150	8.0350	0.250	0.0000	0.0000	0
21/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,244.0000	3,143.0000	(3.113)	0	0	0
21/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	6,264.0000	6,386.0000	1.948	0	0	0
21/12/2007	R196	2008/02/07			Bond Future	10.1770	10.2230	0.452	0.0000	0.0000	0
21/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,643.0000	1,687.0000	2.678	0	0	0
21/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,890.0000	1,935.0000	2.381	0	0	0
21/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,397.0000	1,441.0000	3.150	0	0	0
21/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/12/2007	R196	2008/05/02			Bond Future	9.8860	9.9440	0.587	0.0000	0.0000	0
21/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	66.0000	58.0000	(12.121)	0	0	0
21/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	749.0000	786.0000	4.940	0	0	0
21/12/2007	R196	2008/08/07			Bond Future	9.5000	9.5640	0.674	0.0000	0.0000	0
21/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,871.0000	1,886.0000	0.802	0	0	0
21/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,474.0000	1,455.0000	(1.289)	0	0	0
21/12/2007	R201	2008/02/07			Bond Future	8.5920	8.6120	0.233	0.0000	0.0000	0
21/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
21/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,464.0000	4,562.0000	2.195	0	0	0
21/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,806.0000	5,908.0000	1.757	0	0	0
21/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
21/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	7,189.0000	7,292.0000	1.433	0	0	0
21/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/12/2007	R201	2008/05/02			Bond Future	8.4590	8.4790	0.236	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
21/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,490.0000	1,532.0000	2.819	0	0	0
21/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	1,696.0000	1,637.0000	(3.479)	0	0	0
21/12/2007	R201	2008/08/07			Bond Future	8.3270	8.3470	0.240	0.0000	0.0000	0
21/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,944.0000	3,001.0000	1.936	0	0	0
21/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,318.0000	1,276.0000	(3.187)	0	0	0
21/12/2007	R203	2008/02/07			Bond Future	8.4140	8.4240	0.119	0.0000	0.0000	0
21/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	6,150.0000	6,212.0000	1.008	0	0	0
21/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
21/12/2007	R203	2008/05/02			Bond Future	8.3050	8.3150	0.120	0.0000	0.0000	0
21/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,472.0000	1,436.0000	(2.446)	0	0	0
21/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,825.0000	1,853.0000	1.534	0	0	0
21/12/2007	R203	2008/08/07			Bond Future	8.1950	8.2050	0.122	0.0000	0.0000	0
21/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	611.0000	592.0000	(3.110)	0	0	0
21/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,484.0000	3,528.0000	1.263	0	0	0
21/12/2007	R204	2008/02/07			Bond Future	8.4090	8.4190	0.119	0.0000	0.0000	3,331
21/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	97.0000	89.0000	(8.247)	0	0	0
21/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,643.0000	6,703.0000	0.903	0	0	0
21/12/2007	R204	2008/05/02			Bond Future	8.3100	8.3200	0.120	0.0000	0.0000	0
21/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,563.0000	1,524.0000	(2.495)	0	0	0
21/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,976.0000	2,006.0000	1.518	0	0	0
21/12/2007	R204	2008/08/07			Bond Future	8.2120	8.2220	0.122	0.0000	0.0000	0
21/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	485.0000	468.0000	(3.505)	0	0	0
21/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,704.0000	3,755.0000	1.377	0	0	0
21/12/2007	R206	2008/02/07			Bond Future	8.6960	8.7160	0.230	0.0000	0.0000	0
21/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
21/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	4,289.0000	4,375.0000	2.005	0	0	0
21/12/2007	R206	2008/05/02			Bond Future	8.5570	8.5770	0.234	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
21/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,945.0000	1,999.0000	2.776	0	0	0
21/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	612.0000	581.0000	(5.065)	0	0	0
21/12/2007	R206	2008/08/07			Bond Future	8.4140	8.4340	0.238	0.0000	0.0000	0
21/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,578.0000	2,631.0000	2.056	0	0	0
21/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	827.0000	797.0000	(3.628)	0	0	0
21/12/2007	R207	2008/02/07			Bond Future	8.3820	8.3920	0.119	0.0000	0.0000	0
21/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	6,501.0000	6,569.0000	1.046	0	0	0
21/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
21/12/2007	R207	2008/05/02			Bond Future	8.2910	8.3010	0.121	0.0000	0.0000	0
21/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,947.0000	1,976.0000	1.489	0	0	0
21/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	1,658.0000	1,618.0000	(2.413)	0	0	0
21/12/2007	R207	2008/08/07			Bond Future	8.2000	8.2100	0.122	0.0000	0.0000	0
21/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,306.0000	2,348.0000	1.821	0	0	0
21/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	895.0000	867.0000	(3.128)	0	0	0
21/12/2007	R209	2008/02/07			Bond Future	7.8850	7.8950	0.127	0.0000	0.0000	6,590
21/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
21/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,231.0000	9,324.0000	1.007	0	0	0
21/12/2007	R209	2008/05/02			Bond Future	7.8160	7.8260	0.128	0.0000	0.0000	0
21/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	2,284.0000	2,228.0000	(2.452)	0	0	0
21/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,925.0000	2,967.0000	1.436	0	0	0
21/12/2007	R209	2008/08/07			Bond Future	7.7470	7.7570	0.129	0.0000	0.0000	0
21/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	1,339.0000	1,384.0000	3.361	0	0	0
21/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,368.0000	1,316.0000	(3.801)	0	0	0
21/12/2007	TRT1	2008/02/07			Index Future	257.7230	257.5160	(0.080)	0.0000	0.0000	0
21/12/2007	TRT1	2008/05/02			Index Future	264.4730	264.2600	(0.081)	0.0000	0.0000	0
21/12/2007	TRT1	2008/08/07			Index Future	274.6700	274.3470	(0.118)	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
21/12/2007	TRT1 2008/11/06			Index Future	279.8490	279.6250	(0.080)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>101,637</b>