



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/03/2007

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
23/03/2007	ALBI	2007/05/03			Index Future	256.7390	255.9740	(0.298)	0.0000	0.0000	0
23/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	34,318.0000	28,704.0000	(16.359)	0	0	0
23/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	6,928.0000	8,964.0000	29.388	0	0	0
23/03/2007	ALBI	2007/08/02			Index Future	262.6240	261.8740	(0.286)	0.0000	0.0000	0
23/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	5,283.0000	6,274.0000	18.758	0	0	0
23/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	91,523.0000	85,014.0000	(7.112)	0	0	0
23/03/2007	ALBI	2007/11/01			Index Future	268.6350	267.9090	(0.270)	0.0000	0.0000	0
23/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,509.0000	4,043.0000	15.218	0	0	0
23/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	149,859.0000	143,133.0000	(4.488)	0	0	0
23/03/2007	ALBI	2008/02/07			Index Future	275.2320	274.5280	(0.256)	0.0000	0.0000	0
23/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	214,539.0000	207,789.0000	(3.146)	0	0	0
23/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,219.0000	2,509.0000	13.069	0	0	0
23/03/2007	CRD1	2007/05/03			Index Future	109.6560	109.2930	(0.331)	0.0000	0.0000	10
23/03/2007	GOVI	2007/05/03			jGovi	257.4200	256.6720	(0.291)	0.0000	0.0000	144
23/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	224,200.0000	216,720.0000	(3.336)	0	0	0
23/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/03/2007	GOVI	2007/08/02			jGovi	262.9790	262.2150	(0.291)	0.0000	0.0000	69
23/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	224,791.0000	217,152.0000	(3.398)	0	0	0
23/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	2.0000	100.000	0	0	0

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23/03/2007	GOVI	2007/11/01			jGovi	268.8210	268.0400	(0.291)	0.0000	0.0000	0
23/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	25,355.0000	28,109.0000	10.862	0	0	0
23/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	63,565.0000	58,509.0000	(7.954)	0	0	0
23/03/2007	GOVI	2008/02/07			jGovi	275.4440	274.6660	(0.282)	0.0000	0.0000	0
23/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,638.0000	16,191.0000	10.609	0	0	0
23/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	119,078.0000	112,851.0000	(5.229)	0	0	0
23/03/2007	ILBI	2007/05/03			Index Future	274.3240	274.3710	0.017	0.0000	0.0000	0
23/03/2007	ILBI	2007/08/02			Index Future	280.6120	280.6960	0.030	0.0000	0.0000	0
23/03/2007	J153	2010/08/31			jSwap	8.6540	8.7510	1.121	0.0000	0.0000	0
23/03/2007	J157	2015/09/15			jSwap	8.2490	8.3100	0.739	0.0000	0.0000	0
23/03/2007	J186	2026/12/21			jSwap	7.7790	7.8420	0.810	0.0000	0.0000	0
23/03/2007	J201	2014/12/22			jSwap	8.3230	8.3880	0.781	0.0000	0.0000	0
23/03/2007	J203	2017/09/15			jSwap	8.1540	8.2130	0.724	0.0000	0.0000	0
23/03/2007	J204	2018/12/21			jSwap	8.1260	8.1880	0.763	0.0000	0.0000	0
23/03/2007	J207	2020/01/15			jSwap	8.0650	8.1300	0.806	0.0000	0.0000	0
23/03/2007	JBAR	2005/12/21			jBar	9.1330	9.1330	-	0.0000	0.0000	0
23/03/2007	JFRA	2007/05/03			jFra	9.1900	9.2340	0.479	0.0000	0.0000	0
23/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,119.0000	4,226.0000	2.598	0	0	0
23/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/03/2007	JFRA	2007/08/02			jFra	9.1910	9.2620	0.772	0.0000	0.0000	0
23/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,150.0000	4,316.0000	4.000	0	0	0

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23/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	28.0000	22.0000	(21.429)	0	0	0
23/03/2007	JFRA	2007/11/01			jFra	9.1430	9.1950	0.569	0.0000	0.0000	0
23/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	107.0000	95.0000	(11.215)	0	0	0
23/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,412.0000	4,537.0000	2.833	0	0	0
23/03/2007	JFRA	2008/02/07			jFra	9.0410	9.1330	1.018	0.0000	0.0000	0
23/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,629.0000	20,717.0000	0.427	0	0	0
23/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,887.0000	16,752.0000	(0.799)	0	0	0
23/03/2007	JN02	2007/05/03			jNote	8.8670	8.9510	0.947	0.0000	0.0000	0
23/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,862.0000	4,329.0000	12.092	0	0	0
23/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	10,845.0000	9,777.0000	(9.848)	0	0	0
23/03/2007	JN02	2007/08/02			jNote	8.7330	8.8310	1.122	0.0000	0.0000	0
23/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,396.0000	16,245.0000	(6.616)	0	0	0
23/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,960.0000	8,604.0000	8.090	0	0	0
23/03/2007	JN05	2007/05/03			jNote	8.3410	8.4350	1.127	0.0000	0.0000	0
23/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	105.0000	176.0000	67.619	0	0	0
23/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,786.0000	32,990.0000	(10.319)	0	0	0
23/03/2007	JN05	2007/08/02			jNote	8.2680	8.3630	1.149	0.0000	0.0000	0
23/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,430.0000	1,827.0000	27.762	0	0	0
23/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,146.0000	37,616.0000	(8.579)	0	0	0
23/03/2007	JN10	2007/05/03			jNote	8.0730	8.1300	0.706	0.0000	0.0000	0
23/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,727.0000	58,686.0000	(6.442)	0	0	0
23/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	1.0000	-	0	0	0
23/03/2007	JN10	2007/08/02			jNote	8.0190	8.0770	0.723	0.0000	0.0000	0
23/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,753.0000	62,688.0000	(6.090)	0	0	0
23/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	183.0000	253.0000	38.251	0	0	0
23/03/2007	JROD	2007/03/30			jRod	8.6720	8.6700	(0.023)	0.0000	0.0000	0

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23/03/2007	JROD	2007/04/30			jRod	8.7610	8.7520	(0.103)	0.0000	0.0000	0
23/03/2007	JROD	2007/05/31			jRod	8.9540	8.9390	(0.168)	0.0000	0.0000	0
23/03/2007	JROD	2007/06/29			jRod	0.0000	8.9210	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/07/31			jRod	0.0000	9.0530	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/08/31			jRod	0.0000	9.1740	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/09/28			jRod	0.0000	9.0810	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/10/31			jRod	0.0000	9.1670	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/11/30			jRod	0.0000	9.2430	100.000	0.0000	0.0000	0
23/03/2007	JROD	2007/12/31			jRod	0.0000	9.1570	100.000	0.0000	0.0000	0
23/03/2007	OTH1	2007/05/03			Index Future	253.6250	252.9410	(0.270)	0.0000	0.0000	15
23/03/2007	R153	2007/05/03			Bond Future	7.9550	8.0250	0.880	0.0000	0.0000	366
23/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	699.0000	929.0000	32.904	0	0	0
23/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,551.0000	15,599.0000	(11.122)	0	0	0
23/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	221.0000	303.0000	37.104	0	0	0
23/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,166.0000	24,049.0000	(8.091)	0	0	0
23/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,238.0000	21,158.0000	(8.951)	0	0	0
23/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	281.0000	384.0000	36.655	0	0	0
23/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,697.0000	22,597.0000	(8.503)	0	0	0
23/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	173.0000	238.0000	37.572	0	0	0
23/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,097.0000	29,940.0000	(6.720)	0	0	0
23/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	61.0000	86.0000	40.984	0	0	0
23/03/2007	R153	2007/08/02			Bond Future	7.9100	7.9800	0.885	0.0000	0.0000	0
23/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,008.0000	18,437.0000	(7.852)	0	0	0
23/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,043.0000	3,502.0000	15.084	0	0	0

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23/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,875.0000	2,179.0000	16.213	0	0	0
23/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,931.0000	24,205.0000	(6.656)	0	0	0
23/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,070.0000	2,401.0000	15.990	0	0	0
23/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,712.0000	23,013.0000	(6.875)	0	0	0
23/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,164.0000	25,413.0000	(6.446)	0	0	0
23/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,697.0000	1,976.0000	16.441	0	0	0
23/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,130.0000	1,325.0000	17.257	0	0	0
23/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,220.0000	30,385.0000	(5.695)	0	0	0
23/03/2007	R157	2007/05/03			Bond Future	7.6050	7.6650	0.789	0.0000	0.0000	481
23/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	88.0000	118.0000	34.091	0	0	0
23/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,893.0000	74,440.0000	(5.644)	0	0	0
23/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,139.0000	60,743.0000	(6.749)	0	0	0
23/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	15.0000	20.0000	33.333	0	0	0
23/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	99,338.0000	94,860.0000	(4.508)	0	0	0
23/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	2,833.0000	3,569.0000	25.980	0	0	60
23/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	263.0000	350.0000	33.080	0	0	0
23/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	82,322.0000	77,862.0000	(5.418)	0	0	0
23/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	31,988.0000	28,242.0000	(11.711)	0	0	0
23/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,743.0000	81,278.0000	(5.207)	0	0	0
23/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	49.0000	67.0000	36.735	0	0	0
23/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	66.0000	89.0000	34.848	0	0	0
23/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,066.0000	18,768.0000	16.818	0	0	0
23/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,173.0000	6,392.0000	(21.791)	0	0	75
23/03/2007	R157	2007/08/02			Bond Future	7.5700	7.6300	0.793	0.0000	0.0000	3
23/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,521.0000	96,327.0000	(4.172)	0	0	0
23/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,117.0000	1,301.0000	16.473	0	0	0
23/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,856.0000	83,756.0000	(4.667)	0	0	0
23/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,192.0000	2,532.0000	15.511	0	0	0
23/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,755.0000	2,033.0000	15.840	0	0	0
23/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,570.0000	77,533.0000	(4.949)	0	0	0
23/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,962.0000	2,270.0000	15.698	0	0	0
23/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,707.0000	80,638.0000	(4.804)	0	0	0
23/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,389.0000	3,891.0000	14.813	0	0	0
23/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,178.0000	65,303.0000	(5.601)	0	0	0

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23/03/2007	R186	2007/05/03			Bond Future	7.3380	7.3840	0.627	0.0000	0.0000	0
23/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	315.0000	392.0000	24.444	0	0	0
23/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	109,559.0000	103,778.0000	(5.277)	0	0	0
23/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	142,258.0000	136,414.0000	(4.108)	0	0	0
23/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	131,470.0000	125,637.0000	(4.437)	0	0	0
23/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	55.0000	69.0000	25.455	0	0	0
23/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	100.0000	125.0000	25.000	0	0	0
23/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	16.0000	20.0000	25.000	0	0	0
23/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	163,435.0000	157,581.0000	(3.582)	0	0	0
23/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	74.0000	93.0000	25.676	0	0	0
23/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	136,880.0000	131,041.0000	(4.266)	0	0	0
23/03/2007	R186	2007/08/02			Bond Future	7.2890	7.3350	0.631	0.0000	0.0000	0
23/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,744.0000	5,296.0000	11.636	0	0	0
23/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	119,461.0000	114,159.0000	(4.438)	0	0	0
23/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,681.0000	3,009.0000	12.234	0	0	0
23/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	144,787.0000	139,260.0000	(3.817)	0	0	0
23/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,008.0000	3,373.0000	12.134	0	0	0
23/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,499.0000	1,690.0000	12.742	0	0	0
23/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	139,712.0000	134,222.0000	(3.930)	0	0	0
23/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	170,059.0000	164,395.0000	(3.331)	0	0	0
23/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,388.0000	2,683.0000	12.353	0	0	0
23/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	149,859.0000	144,299.0000	(3.710)	0	0	0
23/03/2007	R196	2007/05/03			Bond Future	8.3310	8.3850	0.648	0.0000	0.0000	0
23/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,960.0000	3,331.0000	(15.884)	0	0	0
23/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,314.0000	6,501.0000	(11.116)	0	0	0
23/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	292.0000	388.0000	32.877	0	0	0
23/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,120.0000	1,400.0000	25.000	0	0	0
23/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,649.0000	1,283.0000	(22.195)	0	0	0
23/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,014.0000	3,556.0000	17.983	0	0	0
23/03/2007	R196	2007/08/02			Bond Future	8.1580	8.2220	0.785	0.0000	0.0000	0
23/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,152.0000	1,339.0000	16.233	0	0	0
23/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,085.0000	2,379.0000	14.101	0	0	0

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23/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,800.0000	9,048.0000	(7.673)	0	0	0
23/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,093.0000	6,447.0000	(9.108)	0	0	0
23/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,480.0000	3,900.0000	12.069	0	0	0
23/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,830.0000	4,311.0000	(10.745)	0	0	0
23/03/2007	R201	2007/05/03			Bond Future	7.6400	7.7000	0.785	0.0000	0.0000	0
23/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	244.0000	325.0000	33.197	0	0	0
23/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,683.0000	46,217.0000	(6.976)	0	0	0
23/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	66,041.0000	62,510.0000	(5.347)	0	0	0
23/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,597.0000	57,078.0000	(5.807)	0	0	0
23/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	62.0000	83.0000	33.871	0	0	0
23/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	46.0000	63.0000	36.957	0	0	0
23/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,855.0000	73,313.0000	(4.609)	0	0	0
23/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	82.0000	111.0000	35.366	0	0	0
23/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	14.0000	19.0000	35.714	0	0	0
23/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	63,321.0000	59,796.0000	(5.567)	0	0	0
23/03/2007	R201	2007/08/02			Bond Future	7.5850	7.6450	0.791	0.0000	0.0000	0
23/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,721.0000	3,126.0000	14.884	0	0	0
23/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,121.0000	51,055.0000	(5.665)	0	0	0
23/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,394.0000	1,616.0000	15.925	0	0	0
23/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,958.0000	65,710.0000	(4.710)	0	0	0
23/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,560.0000	1,806.0000	15.769	0	0	0
23/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,453.0000	63,229.0000	(4.852)	0	0	0
23/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,959.0000	60,762.0000	(4.999)	0	0	0
23/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,746.0000	2,019.0000	15.636	0	0	0
23/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,043.0000	75,718.0000	(4.207)	0	0	0
23/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	883.0000	1,029.0000	16.535	0	0	0
23/03/2007	R203	2007/05/03			Bond Future	7.5220	7.5830	0.811	0.0000	0.0000	0
23/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,591.0000	97,123.0000	(4.398)	0	0	0
23/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,626.0000	84,158.0000	(5.041)	0	0	0
23/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,348.0000	80,881.0000	(5.234)	0	0	0
23/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	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
23/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
23/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,056.0000	77,590.0000	(5.443)	0	0	0
23/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	19.0000	31.0000	63.158	0	0	0
23/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,751.0000	64,295.0000	(6.481)	0	0	0
23/03/2007	R203	2007/08/02			Bond Future	7.4570	7.5210	0.858	0.0000	0.0000	0
23/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,253.0000	87,703.0000	(4.932)	0	0	0
23/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,854.0000	100,257.0000	(4.384)	0	0	0
23/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,094.0000	84,560.0000	(5.089)	0	0	0
23/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	128.0000	167.0000	30.469	0	0	0
23/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	307.0000	392.0000	27.687	0	0	0
23/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	378.0000	481.0000	27.249	0	0	0
23/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	999.0000	1,238.0000	23.924	0	0	0
23/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	463.0000	586.0000	26.566	0	0	0
23/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,934.0000	81,421.0000	(5.252)	0	0	0
23/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,346.0000	68,950.0000	(5.994)	0	0	0
23/03/2007	R204	2007/05/03			Bond Future	7.5140	7.5710	0.759	0.0000	0.0000	0
23/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	74,132.0000	69,771.0000	(5.883)	0	0	0
23/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	417.0000	518.0000	24.221	0	0	0
23/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	81.0000	103.0000	27.160	0	0	0
23/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,828.0000	90,388.0000	(4.682)	0	0	0
23/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,950.0000	83,526.0000	(5.030)	0	0	0
23/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	144.0000	182.0000	26.389	0	0	0
23/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	109.0000	138.0000	26.606	0	0	0
23/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	91,394.0000	86,960.0000	(4.852)	0	0	0
23/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	108,449.0000	103,993.0000	(4.109)	0	0	0
23/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	24.0000	31.0000	29.167	0	0	0
23/03/2007	R204	2007/08/02			Bond Future	7.4570	7.5150	0.778	0.0000	0.0000	0
23/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,113.0000	2,396.0000	13.393	0	0	0
23/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,386.0000	2,700.0000	13.160	0	0	0
23/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,903.0000	92,715.0000	(4.322)	0	0	0
23/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,689.0000	3,037.0000	12.942	0	0	0
23/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	81,413.0000	77,424.0000	(4.900)	0	0	0
23/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,769.0000	89,615.0000	(4.430)	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
23/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	100,050.0000	95,831.0000	(4.217)	0	0	0
23/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,251.0000	4,763.0000	12.044	0	0	0
23/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,726.0000	108,407.0000	(3.831)	0	0	0
23/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,272.0000	1,454.0000	14.308	0	0	0
23/03/2007	R206	2007/05/03			Bond Future	7.6310	7.6930	0.812	0.0000	0.0000	0
23/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,440.0000	17,776.0000	(13.033)	0	0	0
23/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	412.0000	571.0000	38.592	0	0	0
23/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,683.0000	2,202.0000	30.838	0	0	0
23/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,629.0000	28,605.0000	(9.561)	0	0	0
23/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,058.0000	6,253.0000	23.626	0	0	0
23/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,155.0000	9,168.0000	(17.813)	0	0	0
23/03/2007	R206	2007/08/02			Bond Future	7.5530	7.6180	0.861	0.0000	0.0000	0
23/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,846.0000	34,077.0000	(7.515)	0	0	0
23/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,101.0000	5,919.0000	16.036	0	0	0
23/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,617.0000	3,103.0000	18.571	0	0	0
23/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,909.0000	16,897.0000	(10.640)	0	0	0
23/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,084.0000	10,327.0000	13.683	0	0	0
23/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,222.0000	24,785.0000	(8.952)	0	0	0
23/03/2007	R207	2007/05/03			Bond Future	7.4560	7.5120	0.751	0.0000	0.0000	0
23/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	19.0000	29.0000	52.632	0	0	0
23/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
23/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,241.0000	74,769.0000	(5.644)	0	0	0
23/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,388.0000	95,908.0000	(4.463)	0	0	0
23/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
23/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,125.0000	109,645.0000	(3.926)	0	0	0
23/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	96,908.0000	92,428.0000	(4.623)	0	0	0
23/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,410.0000	88,931.0000	(4.795)	0	0	0
23/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
23/03/2007	R207	2007/08/02			Bond Future	7.4020	7.4600	0.784	0.0000	0.0000	0
23/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	932.0000	1,133.0000	21.567	0	0	0
23/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,560.0000	79,150.0000	(5.278)	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
23/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,303.0000	112,724.0000	(3.904)	0	0	0
23/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,099.0000	92,590.0000	(4.644)	0	0	0
23/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	103,865.0000	99,324.0000	(4.372)	0	0	0
23/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	118.0000	150.0000	27.119	0	0	0
23/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	284.0000	354.0000	24.648	0	0	0
23/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,484.0000	95,958.0000	(4.504)	0	0	0
23/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	350.0000	435.0000	24.286	0	0	0
23/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	429.0000	531.0000	23.776	0	0	0
23/03/2007	R209	2007/05/03			Bond Future	7.0700	7.1000	0.424	0.0000	0.0000	0
23/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	19,891.0000	21,696.0000	9.074	0	0	0
23/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	3,730.0000	3,049.0000	(18.257)	0	0	0
23/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	11,954.0000	10,390.0000	(13.083)	0	0	0
23/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	7,417.0000	8,295.0000	11.838	0	0	0
23/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	40,944.0000	43,631.0000	6.563	0	0	0
23/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	27,327.0000	24,836.0000	(9.116)	0	0	0
23/03/2007	R209	2007/08/02			Bond Future	7.0350	7.0650	0.426	0.0000	0.0000	0
23/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,109.0000	50,295.0000	4.544	0	0	0
23/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,929.0000	13,732.0000	(8.018)	0	0	0
23/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	17,349.0000	18,469.0000	6.456	0	0	0
23/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	26,118.0000	24,379.0000	(6.658)	0	0	0
23/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,092.0000	31,737.0000	5.467	0	0	0
23/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	41,162.0000	38,898.0000	(5.500)	0	0	0
23/03/2007	TRT1	2007/05/03			Index Future	254.3510	253.6130	(0.290)	0.0000	0.0000	500
Grand Total:											1,723