



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/03/2007

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
26/03/2007	ALBI	2007/05/03			Index Future	255.9740	255.4310	(0.212)	0.0000	0.0000	0
26/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	28,704.0000	24,533.0000	(14.531)	0	0	0
26/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	8,964.0000	10,223.0000	14.045	0	0	0
26/03/2007	ALBI	2007/08/02			Index Future	261.8740	261.3310	(0.207)	0.0000	0.0000	0
26/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	85,014.0000	80,227.0000	(5.631)	0	0	0
26/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,274.0000	6,917.0000	10.249	0	0	0
26/03/2007	ALBI	2007/11/01			Index Future	267.9090	267.3720	(0.200)	0.0000	0.0000	0
26/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	143,133.0000	138,116.0000	(3.505)	0	0	0
26/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,043.0000	4,396.0000	8.731	0	0	0
26/03/2007	ALBI	2008/02/07			Index Future	274.5280	274.0130	(0.188)	0.0000	0.0000	0
26/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,509.0000	2,696.0000	7.453	0	0	0
26/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	207,789.0000	202,826.0000	(2.388)	0	0	0
26/03/2007	CRD1	2007/05/03			Index Future	109.2930	108.8780	(0.380)	0.0000	0.0000	10
26/03/2007	GOVI	2007/05/03			jGovi	256.6720	256.0450	(0.244)	0.0000	0.0000	144
26/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	216,720.0000	210,450.0000	(2.893)	0	0	0
26/03/2007	GOVI	2007/08/02			jGovi	262.2150	261.5750	(0.244)	0.0000	0.0000	69
26/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	2.0000	2.0000	-	0	0	0
26/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	217,152.0000	210,752.0000	(2.947)	0	0	0

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26/03/2007	GOVI	2007/11/01			jGovi	268.0400	267.3850	(0.244)	0.0000	0.0000	0
26/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	58,509.0000	54,238.0000	(7.300)	0	0	0
26/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	28,109.0000	30,388.0000	8.108	0	0	0
26/03/2007	GOVI	2008/02/07			jGovi	274.6660	273.9940	(0.245)	0.0000	0.0000	0
26/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	112,851.0000	107,449.0000	(4.787)	0	0	0
26/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,191.0000	17,509.0000	8.140	0	0	0
26/03/2007	ILBI	2007/05/03			Index Future	274.3710	274.3480	(0.008)	0.0000	0.0000	0
26/03/2007	ILBI	2007/08/02			Index Future	280.6960	280.6850	(0.004)	0.0000	0.0000	0
26/03/2007	J153	2010/08/31			jSwap	8.7510	8.8220	0.811	0.0000	0.0000	0
26/03/2007	J157	2015/09/15			jSwap	8.3100	8.3320	0.265	0.0000	0.0000	0
26/03/2007	J186	2026/12/21			jSwap	7.8420	7.8380	(0.051)	0.0000	0.0000	0
26/03/2007	J201	2014/12/22			jSwap	8.3880	8.4130	0.298	0.0000	0.0000	0
26/03/2007	J203	2017/09/15			jSwap	8.2130	8.2270	0.170	0.0000	0.0000	0
26/03/2007	J204	2018/12/21			jSwap	8.1880	8.1980	0.122	0.0000	0.0000	0
26/03/2007	J207	2020/01/15			jSwap	8.1300	8.1370	0.086	0.0000	0.0000	0
26/03/2007	JBAR	2005/12/21			jBar	9.1330	9.1250	(0.088)	0.0000	0.0000	0
26/03/2007	JFRA	2007/05/03			jFra	9.2340	9.2490	0.162	0.0000	0.0000	0
26/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,226.0000	4,262.0000	0.852	0	0	0
26/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/03/2007	JFRA	2007/08/02			jFra	9.2620	9.2930	0.335	0.0000	0.0000	0
26/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	22.0000	19.0000	(13.636)	0	0	0

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26/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,316.0000	4,388.0000	1.668	0	0	0
26/03/2007	JFRA	2007/11/01			jFra	9.1950	9.2430	0.522	0.0000	0.0000	0
26/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	95.0000	84.0000	(11.579)	0	0	0
26/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,537.0000	4,651.0000	2.513	0	0	0
26/03/2007	JFRA	2008/02/07			jFra	9.1330	9.1690	0.394	0.0000	0.0000	0
26/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,752.0000	16,621.0000	(0.782)	0	0	0
26/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,717.0000	20,678.0000	(0.188)	0	0	0
26/03/2007	JN02	2007/05/03			jNote	8.9510	8.9990	0.536	0.0000	0.0000	0
26/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,329.0000	4,421.0000	2.125	0	0	0
26/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	9,777.0000	8,993.0000	(8.019)	0	0	0
26/03/2007	JN02	2007/08/02			jNote	8.8310	8.8950	0.725	0.0000	0.0000	0
26/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,604.0000	8,940.0000	3.905	0	0	0
26/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	16,245.0000	15,410.0000	(5.140)	0	0	0
26/03/2007	JN05	2007/05/03			jNote	8.4350	8.4860	0.605	0.0000	0.0000	0
26/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	176.0000	193.0000	9.659	0	0	0
26/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,990.0000	30,914.0000	(6.293)	0	0	0
26/03/2007	JN05	2007/08/02			jNote	8.3630	8.4140	0.610	0.0000	0.0000	0
26/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,827.0000	2,015.0000	10.290	0	0	0
26/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,616.0000	35,699.0000	(5.096)	0	0	0
26/03/2007	JN10	2007/05/03			jNote	8.1300	8.1470	0.209	0.0000	0.0000	0
26/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,686.0000	57,453.0000	(2.101)	0	0	0
26/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	1.0000	-	0	0	0
26/03/2007	JN10	2007/08/02			jNote	8.0770	8.0930	0.198	0.0000	0.0000	0
26/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	253.0000	260.0000	2.767	0	0	0
26/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,688.0000	61,521.0000	(1.862)	0	0	0
26/03/2007	JROD	2007/03/30			jRod	8.6700	8.6690	(0.012)	0.0000	0.0000	0

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26/03/2007	JROD	2007/04/30			jRod	8.7520	8.7370	(0.171)	0.0000	0.0000	0
26/03/2007	JROD	2007/05/31			jRod	8.9390	8.9150	(0.268)	0.0000	0.0000	0
26/03/2007	JROD	2007/06/29			jRod	8.9210	8.9090	(0.135)	0.0000	0.0000	0
26/03/2007	JROD	2007/07/31			jRod	9.0530	9.0480	(0.055)	0.0000	0.0000	0
26/03/2007	JROD	2007/08/31			jRod	9.1740	9.1800	0.065	0.0000	0.0000	0
26/03/2007	JROD	2007/09/28			jRod	9.0810	9.0930	0.132	0.0000	0.0000	0
26/03/2007	JROD	2007/10/31			jRod	9.1670	9.1870	0.218	0.0000	0.0000	0
26/03/2007	JROD	2007/11/30			jRod	9.2430	9.2680	0.270	0.0000	0.0000	0
26/03/2007	JROD	2007/12/31			jRod	9.1570	9.1790	0.240	0.0000	0.0000	0
26/03/2007	OTH1	2007/05/03			Index Future	252.9410	252.3890	(0.218)	0.0000	0.0000	15
26/03/2007	R153	2007/05/03			Bond Future	8.0250	8.0850	0.748	0.0000	0.0000	366
26/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	15,599.0000	13,891.0000	(10.949)	0	0	0
26/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	929.0000	1,088.0000	17.115	0	0	0
26/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	303.0000	349.0000	15.182	0	0	0
26/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,049.0000	22,218.0000	(7.614)	0	0	0
26/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	238.0000	273.0000	14.706	0	0	0
26/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,597.0000	20,777.0000	(8.054)	0	0	0
26/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,158.0000	19,352.0000	(8.536)	0	0	0
26/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	384.0000	444.0000	15.625	0	0	0
26/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	86.0000	96.0000	11.628	0	0	0
26/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,940.0000	28,083.0000	(6.202)	0	0	0
26/03/2007	R153	2007/08/02			Bond Future	7.9800	8.0400	0.752	0.0000	0.0000	0
26/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,013.0000	21,540.0000	(6.401)	0	0	0
26/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,205.0000	22,709.0000	(6.181)	0	0	0

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26/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,401.0000	2,664.0000	10.954	0	0	0
26/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,179.0000	2,420.0000	11.060	0	0	0
26/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,437.0000	17,074.0000	(7.393)	0	0	0
26/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,502.0000	3,875.0000	10.651	0	0	0
26/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,325.0000	1,474.0000	11.245	0	0	0
26/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,413.0000	23,896.0000	(5.969)	0	0	0
26/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,976.0000	2,195.0000	11.083	0	0	0
26/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,385.0000	28,797.0000	(5.226)	0	0	0
26/03/2007	R157	2007/05/03			Bond Future	7.6650	7.7150	0.652	0.0000	0.0000	481
26/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	20.0000	20.0000	-	0	0	0
26/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	118.0000	123.0000	4.237	0	0	0
26/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,440.0000	70,724.0000	(4.992)	0	0	0
26/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,860.0000	91,139.0000	(3.923)	0	0	0
26/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,569.0000	4,047.0000	13.393	0	0	60
26/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	28,242.0000	24,998.0000	(11.486)	0	0	0
26/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	350.0000	378.0000	8.000	0	0	0
26/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,862.0000	74,143.0000	(4.776)	0	0	0
26/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	81,278.0000	77,558.0000	(4.577)	0	0	0
26/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,743.0000	57,050.0000	(6.080)	0	0	0
26/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	67.0000	68.0000	1.493	0	0	0
26/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	89.0000	92.0000	3.371	0	0	0
26/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	6,392.0000	4,854.0000	(24.061)	0	0	75
26/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,768.0000	20,951.0000	11.632	0	0	0
26/03/2007	R157	2007/08/02			Bond Future	7.6300	7.6800	0.655	0.0000	0.0000	3
26/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,270.0000	2,478.0000	9.163	0	0	0
26/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,327.0000	92,811.0000	(3.650)	0	0	0
26/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,301.0000	1,418.0000	8.993	0	0	0
26/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,638.0000	77,212.0000	(4.249)	0	0	0
26/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,303.0000	62,027.0000	(5.017)	0	0	0
26/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,533.0000	74,131.0000	(4.388)	0	0	0
26/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,532.0000	2,764.0000	9.163	0	0	0
26/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,891.0000	4,249.0000	9.201	0	0	0
26/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,756.0000	80,308.0000	(4.117)	0	0	0
26/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,033.0000	2,219.0000	9.149	0	0	0

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26/03/2007	R186	2007/05/03			Bond Future	7.3840	7.4250	0.555	0.0000	0.0000	0
26/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	392.0000	401.0000	2.296	0	0	0
26/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	103,778.0000	98,598.0000	(4.991)	0	0	0
26/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	125,637.0000	120,446.0000	(4.132)	0	0	0
26/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	125.0000	122.0000	(2.400)	0	0	0
26/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	136,414.0000	131,222.0000	(3.806)	0	0	0
26/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	69.0000	66.0000	(4.348)	0	0	0
26/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
26/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	157,581.0000	152,390.0000	(3.294)	0	0	0
26/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	131,041.0000	125,849.0000	(3.962)	0	0	0
26/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	93.0000	90.0000	(3.226)	0	0	0
26/03/2007	R186	2007/08/02			Bond Future	7.3350	7.3780	0.586	0.0000	0.0000	0
26/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	114,159.0000	109,134.0000	(4.402)	0	0	0
26/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,296.0000	5,710.0000	7.817	0	0	0
26/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	134,222.0000	129,044.0000	(3.858)	0	0	0
26/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,373.0000	3,633.0000	7.708	0	0	0
26/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,009.0000	3,239.0000	7.644	0	0	0
26/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,683.0000	2,887.0000	7.603	0	0	0
26/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	139,260.0000	134,052.0000	(3.740)	0	0	0
26/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,299.0000	139,064.0000	(3.628)	0	0	0
26/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	164,395.0000	159,080.0000	(3.233)	0	0	0
26/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,690.0000	1,813.0000	7.278	0	0	0
26/03/2007	R196	2007/05/03			Bond Future	8.3850	8.4460	0.727	0.0000	0.0000	0
26/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,283.0000	895.0000	(30.242)	0	0	0
26/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,556.0000	4,193.0000	17.913	0	0	0
26/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	388.0000	496.0000	27.835	0	0	0
26/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,501.0000	5,584.0000	(14.106)	0	0	0
26/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,331.0000	2,633.0000	(20.955)	0	0	0
26/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,400.0000	1,727.0000	23.357	0	0	0
26/03/2007	R196	2007/08/02			Bond Future	8.2220	8.2950	0.888	0.0000	0.0000	0
26/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,447.0000	5,721.0000	(11.261)	0	0	0
26/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,048.0000	8,197.0000	(9.405)	0	0	0

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26/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,339.0000	1,559.0000	16.430	0	0	0
26/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,311.0000	3,732.0000	(13.431)	0	0	0
26/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,379.0000	2,723.0000	14.460	0	0	0
26/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,900.0000	4,392.0000	12.615	0	0	0
26/03/2007	R201	2007/05/03			Bond Future	7.7000	7.7600	0.779	0.0000	0.0000	0
26/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	325.0000	375.0000	15.385	0	0	0
26/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,217.0000	42,735.0000	(7.534)	0	0	0
26/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,510.0000	58,984.0000	(5.641)	0	0	0
26/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	63.0000	69.0000	9.524	0	0	0
26/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,796.0000	56,273.0000	(5.892)	0	0	0
26/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	83.0000	93.0000	12.048	0	0	0
26/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	57,078.0000	53,559.0000	(6.165)	0	0	0
26/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	111.0000	124.0000	11.712	0	0	0
26/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,313.0000	69,781.0000	(4.818)	0	0	0
26/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
26/03/2007	R201	2007/08/02			Bond Future	7.6450	7.7050	0.785	0.0000	0.0000	0
26/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,616.0000	1,813.0000	12.191	0	0	0
26/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,710.0000	62,452.0000	(4.958)	0	0	0
26/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,806.0000	2,026.0000	12.182	0	0	0
26/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,229.0000	59,993.0000	(5.118)	0	0	0
26/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,762.0000	57,551.0000	(5.285)	0	0	0
26/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,019.0000	2,264.0000	12.135	0	0	0
26/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,126.0000	3,499.0000	11.932	0	0	0
26/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	51,055.0000	47,973.0000	(6.037)	0	0	0
26/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,718.0000	72,388.0000	(4.398)	0	0	0
26/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,029.0000	1,154.0000	12.148	0	0	0
26/03/2007	R203	2007/05/03			Bond Future	7.5830	7.6300	0.620	0.0000	0.0000	0
26/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	77,590.0000	74,164.0000	(4.416)	0	0	0
26/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
26/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	97,123.0000	93,698.0000	(3.526)	0	0	0
26/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	80,881.0000	77,455.0000	(4.236)	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
26/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	84,158.0000	80,733.0000	(4.070)	0	0	0
26/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
26/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	64,295.0000	60,872.0000	(5.324)	0	0	0
26/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
26/03/2007	R203	2007/08/02			Bond Future	7.5210	7.5690	0.638	0.0000	0.0000	0
26/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	100,257.0000	96,821.0000	(3.427)	0	0	0
26/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,950.0000	65,649.0000	(4.788)	0	0	0
26/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	87,703.0000	84,297.0000	(3.884)	0	0	0
26/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	167.0000	190.0000	13.772	0	0	0
26/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	586.0000	664.0000	13.311	0	0	0
26/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	392.0000	446.0000	13.776	0	0	0
26/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,238.0000	1,397.0000	12.843	0	0	0
26/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	481.0000	546.0000	13.514	0	0	0
26/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,421.0000	78,040.0000	(4.152)	0	0	0
26/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	84,560.0000	81,166.0000	(4.014)	0	0	0
26/03/2007	R204	2007/05/03			Bond Future	7.5710	7.6170	0.608	0.0000	0.0000	0
26/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	69,771.0000	66,200.0000	(5.118)	0	0	0
26/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	518.0000	529.0000	2.124	0	0	0
26/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,388.0000	86,802.0000	(3.967)	0	0	0
26/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	182.0000	180.0000	(1.099)	0	0	0
26/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,526.0000	79,941.0000	(4.292)	0	0	0
26/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,960.0000	83,375.0000	(4.123)	0	0	0
26/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	138.0000	135.0000	(2.174)	0	0	0
26/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	103.0000	100.0000	(2.913)	0	0	0
26/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	31.0000	28.0000	(9.677)	0	0	0
26/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	103,993.0000	100,408.0000	(3.447)	0	0	0
26/03/2007	R204	2007/08/02			Bond Future	7.5150	7.5630	0.639	0.0000	0.0000	0
26/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,424.0000	74,051.0000	(4.357)	0	0	0
26/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,763.0000	5,096.0000	6.991	0	0	0
26/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,037.0000	3,254.0000	7.145	0	0	0
26/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	92,715.0000	89,203.0000	(3.788)	0	0	0
26/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,700.0000	2,894.0000	7.185	0	0	0
26/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	89,615.0000	86,126.0000	(3.893)	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
26/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,831.0000	92,297.0000	(3.688)	0	0	0
26/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,454.0000	1,559.0000	7.221	0	0	0
26/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	108,407.0000	104,806.0000	(3.322)	0	0	0
26/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,396.0000	2,568.0000	7.179	0	0	0
26/03/2007	R206	2007/05/03			Bond Future	7.6930	7.7560	0.819	0.0000	0.0000	0
26/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	571.0000	713.0000	24.869	0	0	0
26/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,776.0000	15,065.0000	(15.251)	0	0	0
26/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	28,605.0000	25,526.0000	(10.764)	0	0	0
26/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,202.0000	2,711.0000	23.115	0	0	0
26/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,253.0000	7,480.0000	19.623	0	0	0
26/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	9,168.0000	7,174.0000	(21.750)	0	0	0
26/03/2007	R206	2007/08/02			Bond Future	7.6180	7.6840	0.866	0.0000	0.0000	0
26/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,897.0000	14,885.0000	(11.907)	0	0	0
26/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,103.0000	3,600.0000	16.017	0	0	0
26/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,327.0000	11,607.0000	12.395	0	0	0
26/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,077.0000	31,282.0000	(8.202)	0	0	0
26/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,785.0000	22,333.0000	(9.893)	0	0	0
26/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,919.0000	6,759.0000	14.192	0	0	0
26/03/2007	R207	2007/05/03			Bond Future	7.5120	7.5540	0.559	0.0000	0.0000	0
26/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	29.0000	29.0000	-	0	0	0
26/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	74,769.0000	71,427.0000	(4.470)	0	0	0
26/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	92,428.0000	89,086.0000	(3.616)	0	0	0
26/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
26/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	109,645.0000	106,302.0000	(3.049)	0	0	0
26/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
26/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	95,908.0000	92,565.0000	(3.486)	0	0	0
26/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	88,931.0000	85,588.0000	(3.759)	0	0	0
26/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/03/2007	R207	2007/08/02			Bond Future	7.4600	7.5030	0.576	0.0000	0.0000	0
26/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	435.0000	483.0000	11.034	0	0	0
26/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	95,958.0000	92,607.0000	(3.492)	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
26/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,150.0000	75,872.0000	(4.142)	0	0	0
26/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	150.0000	166.0000	10.667	0	0	0
26/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,133.0000	1,254.0000	10.680	0	0	0
26/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	92,590.0000	89,249.0000	(3.608)	0	0	0
26/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	531.0000	590.0000	11.111	0	0	0
26/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	354.0000	394.0000	11.299	0	0	0
26/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	112,724.0000	109,341.0000	(3.001)	0	0	0
26/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,324.0000	95,963.0000	(3.384)	0	0	0
26/03/2007	R209	2007/05/03			Bond Future	7.1000	7.1400	0.563	0.0000	0.0000	0
26/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	21,696.0000	23,978.0000	10.518	0	0	0
26/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	10,390.0000	8,213.0000	(20.953)	0	0	0
26/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	3,049.0000	2,125.0000	(30.305)	0	0	0
26/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	8,295.0000	9,300.0000	12.116	0	0	0
26/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,631.0000	47,167.0000	8.104	0	0	0
26/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	24,836.0000	21,382.0000	(13.907)	0	0	0
26/03/2007	R209	2007/08/02			Bond Future	7.0650	7.1050	0.566	7.1200	7.1200	212
26/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	50,295.0000	53,135.0000	5.647	0	0	0
26/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	13,732.0000	12,091.0000	(11.950)	0	0	0
26/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	24,379.0000	22,003.0000	(9.746)	0	0	0
26/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	18,469.0000	19,873.0000	7.602	0	0	0
26/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	31,737.0000	33,841.0000	6.629	0	0	0
26/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,898.0000	35,821.0000	(7.910)	0	0	0
26/03/2007	TRT1	2007/05/03			Index Future	253.6130	252.9920	(0.245)	0.0000	0.0000	500
Grand Total:											1,935