



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/03/2007

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
28/03/2007	ALBI	2007/05/03			Index Future	254.4680	254.3520	(0.046)	0.0000	0.0000	0
28/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	18,594.0000	17,744.0000	(4.571)	0	0	0
28/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	13,914.0000	14,224.0000	2.228	0	0	0
28/03/2007	ALBI	2007/08/02			Index Future	260.3520	260.2080	(0.055)	0.0000	0.0000	0
28/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	72,133.0000	70,897.0000	(1.714)	0	0	0
28/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	8,613.0000	8,817.0000	2.369	0	0	0
28/03/2007	ALBI	2007/11/01			Index Future	266.3900	266.2340	(0.059)	0.0000	0.0000	0
28/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	5,315.0000	5,439.0000	2.333	0	0	0
28/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	129,215.0000	127,779.0000	(1.111)	0	0	0
28/03/2007	ALBI	2008/02/07			Index Future	273.0320	272.8480	(0.067)	0.0000	0.0000	0
28/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	193,520.0000	191,764.0000	(0.907)	0	0	0
28/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	3,200.0000	3,284.0000	2.625	0	0	0
28/03/2007	CRD1	2007/05/03			Index Future	108.6930	109.0120	0.293	0.0000	0.0000	10
28/03/2007	GOVI	2007/05/03			jGovi	255.1150	255.0190	(0.038)	0.0000	0.0000	144
28/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
28/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	201,150.0000	200,190.0000	(0.477)	0	0	0
28/03/2007	GOVI	2007/08/02			jGovi	260.6250	260.5290	(0.037)	0.0000	0.0000	69
28/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	4.0000	4.0000	-	0	0	0
28/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	201,254.0000	200,294.0000	(0.477)	0	0	0

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28/03/2007	GOVI	2007/11/01			jGovi	266.4150	266.3160	(0.037)	0.0000	0.0000	0
28/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	48,514.0000	47,866.0000	(1.336)	0	0	0
28/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	34,364.0000	34,706.0000	0.995	0	0	0
28/03/2007	GOVI	2008/02/07			jGovi	273.0920	273.0790	(0.005)	0.0000	0.0000	0
28/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,619.0000	19,587.0000	(0.163)	0	0	0
28/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	100,539.0000	100,377.0000	(0.161)	0	0	0
28/03/2007	ILBI	2007/05/03			Index Future	274.8020	265.6880	(3.317)	0.0000	0.0000	0
28/03/2007	ILBI	2007/08/02			Index Future	281.1550	271.8050	(3.326)	0.0000	0.0000	0
28/03/2007	J153	2010/08/31			jSwap	8.8810	8.8540	(0.304)	0.0000	0.0000	0
28/03/2007	J157	2015/09/15			jSwap	8.4050	8.3880	(0.202)	0.0000	0.0000	0
28/03/2007	J186	2026/12/21			jSwap	7.8980	7.8980	-	0.0000	0.0000	0
28/03/2007	J201	2014/12/22			jSwap	8.4850	8.4710	(0.165)	0.0000	0.0000	0
28/03/2007	J203	2017/09/15			jSwap	8.2950	8.2770	(0.217)	0.0000	0.0000	0
28/03/2007	J204	2018/12/21			jSwap	8.2570	8.2420	(0.182)	0.0000	0.0000	0
28/03/2007	J207	2020/01/15			jSwap	8.1950	8.1810	(0.171)	0.0000	0.0000	0
28/03/2007	JBAR	2005/12/21			jBar	9.1710	9.1750	0.044	0.0000	0.0000	0
28/03/2007	JFRA	2007/05/03			jFra	9.2660	9.2330	(0.356)	0.0000	0.0000	0
28/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,304.0000	4,223.0000	(1.882)	0	0	0
28/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
28/03/2007	JFRA	2007/08/02			jFra	9.3150	9.2970	(0.193)	0.0000	0.0000	0
28/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	17.0000	18.0000	5.882	0	0	0

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28/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,440.0000	4,397.0000	(0.968)	0	0	0
28/03/2007	JFRA	2007/11/01			jFra	9.2810	9.2490	(0.345)	0.0000	0.0000	0
28/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	77.0000	82.0000	6.494	0	0	0
28/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,743.0000	4,664.0000	(1.666)	0	0	0
28/03/2007	JFRA	2008/02/07			jFra	9.2230	9.1980	(0.271)	0.0000	0.0000	0
28/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,528.0000	16,528.0000	-	0	0	0
28/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,720.0000	20,659.0000	(0.294)	0	0	0
28/03/2007	JN02	2007/05/03			jNote	9.0480	9.0150	(0.365)	0.0000	0.0000	0
28/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,692.0000	4,369.0000	(6.884)	0	0	0
28/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,370.0000	8,648.0000	3.321	0	0	0
28/03/2007	JN02	2007/08/02			jNote	8.9540	8.9200	(0.380)	0.0000	0.0000	0
28/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,735.0000	15,051.0000	2.145	0	0	0
28/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,342.0000	9,037.0000	(3.265)	0	0	0
28/03/2007	JN05	2007/05/03			jNote	8.5580	8.5320	(0.304)	0.0000	0.0000	0
28/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	280.0000	221.0000	(21.071)	0	0	0
28/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	28,064.0000	29,070.0000	3.585	0	0	0
28/03/2007	JN05	2007/08/02			jNote	8.4870	8.4640	(0.271)	0.0000	0.0000	0
28/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	33,099.0000	33,880.0000	2.360	0	0	0
28/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,406.0000	2,240.0000	(6.899)	0	0	0
28/03/2007	JN10	2007/05/03			jNote	8.2170	8.1990	(0.219)	0.0000	0.0000	0
28/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	3.0000	2.0000	(33.333)	0	0	0
28/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,581.0000	53,836.0000	2.387	0	0	0
28/03/2007	JN10	2007/08/02			jNote	8.1640	8.1460	(0.220)	0.0000	0.0000	0
28/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,672.0000	57,887.0000	2.144	0	0	0
28/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	383.0000	338.0000	(11.749)	0	0	0
28/03/2007	JROD	2007/03/30			jRod	8.6690	8.6690	-	0.0000	0.0000	0

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28/03/2007	JROD	2007/04/30			jRod	8.7440	8.7400	(0.046)	0.0000	0.0000	0
28/03/2007	JROD	2007/05/31			jRod	8.9400	8.9350	(0.056)	0.0000	0.0000	0
28/03/2007	JROD	2007/06/29			jRod	8.9280	8.9260	(0.022)	0.0000	0.0000	0
28/03/2007	JROD	2007/07/31			jRod	9.0680	9.0650	(0.033)	0.0000	0.0000	0
28/03/2007	JROD	2007/08/31			jRod	9.1950	9.1910	(0.044)	0.0000	0.0000	0
28/03/2007	JROD	2007/09/28			jRod	9.1010	9.0970	(0.044)	0.0000	0.0000	0
28/03/2007	JROD	2007/10/31			jRod	9.1970	9.1930	(0.043)	0.0000	0.0000	0
28/03/2007	JROD	2007/11/30			jRod	9.2860	9.2820	(0.043)	0.0000	0.0000	0
28/03/2007	JROD	2007/12/31			jRod	9.2030	9.2000	(0.033)	0.0000	0.0000	0
28/03/2007	OTH1	2007/05/03			Index Future	251.5070	251.3920	(0.046)	0.0000	0.0000	15
28/03/2007	R153	2007/05/03			Bond Future	8.1650	8.1550	(0.122)	0.0000	0.0000	366
28/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,495.0000	1,383.0000	(7.492)	0	0	0
28/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	19,859.0000	20,126.0000	1.344	0	0	0
28/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	396.0000	353.0000	(10.859)	0	0	0
28/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	11,816.0000	12,014.0000	1.676	0	0	0
28/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	633.0000	572.0000	(9.637)	0	0	0
28/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	17,059.0000	17,308.0000	1.460	0	0	0
28/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	18,448.0000	18,707.0000	1.404	0	0	0
28/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	144.0000	125.0000	(13.194)	0	0	0
28/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	25,649.0000	25,939.0000	1.131	0	0	0
28/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	502.0000	451.0000	(10.159)	0	0	0
28/03/2007	R153	2007/08/02			Bond Future	8.1200	8.1050	(0.185)	0.0000	0.0000	0
28/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,409.0000	15,679.0000	1.752	0	0	0
28/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,520.0000	4,357.0000	(3.606)	0	0	0

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28/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,139.0000	3,013.0000	(4.014)	0	0	0
28/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	19,706.0000	20,012.0000	1.553	0	0	0
28/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,858.0000	2,740.0000	(4.129)	0	0	0
28/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	21,990.0000	22,313.0000	1.469	0	0	0
28/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,599.0000	2,489.0000	(4.232)	0	0	0
28/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	26,774.0000	27,125.0000	1.311	0	0	0
28/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	20,838.0000	21,153.0000	1.512	0	0	0
28/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,760.0000	1,679.0000	(4.602)	0	0	0
28/03/2007	R157	2007/05/03			Bond Future	7.7850	7.7900	0.064	0.0000	0.0000	481
28/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	52,020.0000	51,629.0000	(0.752)	0	0	0
28/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	99.0000	92.0000	(7.071)	0	0	0
28/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	534.0000	512.0000	(4.120)	0	0	0
28/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	65,592.0000	65,212.0000	(0.579)	0	0	0
28/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	29.0000	26.0000	(10.345)	0	0	0
28/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	178.0000	167.0000	(6.180)	0	0	0
28/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	72,403.0000	72,026.0000	(0.521)	0	0	0
28/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	85,962.0000	85,589.0000	(0.434)	0	0	0
28/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	68,998.0000	68,620.0000	(0.548)	0	0	0
28/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	3,427.0000	3,238.0000	(5.515)	0	0	75
28/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	24,711.0000	24,891.0000	0.728	0	0	0
28/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	133.0000	124.0000	(6.767)	0	0	0
28/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,269.0000	5,242.0000	(0.512)	0	0	60
28/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	21,034.0000	20,637.0000	(1.887)	0	0	0
28/03/2007	R157	2007/08/02			Bond Future	7.7500	7.7500	-	0.0000	0.0000	3
28/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,264.0000	3,220.0000	(1.348)	0	0	0
28/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,691.0000	1,662.0000	(1.715)	0	0	0
28/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	75,654.0000	75,615.0000	(0.052)	0	0	0
28/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	88,019.0000	87,990.0000	(0.033)	0	0	0
28/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,629.0000	2,591.0000	(1.445)	0	0	0
28/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,976.0000	4,922.0000	(1.085)	0	0	0
28/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	69,566.0000	69,522.0000	(0.063)	0	0	0
28/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	57,689.0000	57,635.0000	(0.094)	0	0	0
28/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,931.0000	2,890.0000	(1.399)	0	0	0
28/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	72,600.0000	72,559.0000	(0.056)	0	0	0

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28/03/2007	R186	2007/05/03			Bond Future	7.4960	7.4970	0.013	0.0000	0.0000	0
28/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	89,872.0000	89,705.0000	(0.186)	0	0	0
28/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	111,594.0000	111,452.0000	(0.127)	0	0	0
28/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	184.0000	166.0000	(9.783)	0	0	0
28/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	100.0000	89.0000	(11.000)	0	0	0
28/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	122,342.0000	122,207.0000	(0.110)	0	0	0
28/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	588.0000	546.0000	(7.143)	0	0	0
28/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	143,487.0000	143,358.0000	(0.090)	0	0	0
28/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	28.0000	24.0000	(14.286)	0	0	0
28/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	116,981.0000	116,843.0000	(0.118)	0	0	0
28/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	136.0000	122.0000	(10.294)	0	0	0
28/03/2007	R186	2007/08/02			Bond Future	7.4490	7.4500	0.013	0.0000	0.0000	0
28/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,352.0000	4,301.0000	(1.172)	0	0	0
28/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	125,794.0000	125,621.0000	(0.138)	0	0	0
28/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,888.0000	3,840.0000	(1.235)	0	0	0
28/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	101,298.0000	101,110.0000	(0.186)	0	0	0
28/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	120,855.0000	120,680.0000	(0.145)	0	0	0
28/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,782.0000	6,718.0000	(0.944)	0	0	0
28/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,196.0000	2,162.0000	(1.548)	0	0	0
28/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	130,742.0000	130,572.0000	(0.130)	0	0	0
28/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,472.0000	3,427.0000	(1.296)	0	0	0
28/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	150,556.0000	150,397.0000	(0.106)	0	0	0
28/03/2007	R196	2007/05/03			Bond Future	8.5260	8.5220	(0.047)	0.0000	0.0000	0
28/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	749.0000	711.0000	(5.073)	0	0	0
28/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,204.0000	5,130.0000	(1.422)	0	0	0
28/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,495.0000	4,524.0000	0.645	0	0	0
28/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	563.0000	556.0000	(1.243)	0	0	0
28/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,345.0000	2,281.0000	(2.729)	0	0	0
28/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,909.0000	1,912.0000	0.157	0	0	0
28/03/2007	R196	2007/08/02			Bond Future	8.3760	8.3740	(0.024)	0.0000	0.0000	0
28/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,322.0000	7,329.0000	0.096	0	0	0
28/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,870.0000	1,848.0000	(1.176)	0	0	0

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28/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,180.0000	3,177.0000	(0.094)	0	0	0
28/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,026.0000	4,993.0000	(0.657)	0	0	0
28/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,187.0000	3,159.0000	(0.879)	0	0	0
28/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,999.0000	5,001.0000	0.040	0	0	0
28/03/2007	R201	2007/05/03			Bond Future	7.8300	7.8400	0.128	0.0000	0.0000	0
28/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	527.0000	523.0000	(0.759)	0	0	0
28/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	179.0000	174.0000	(2.793)	0	0	0
28/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	49,512.0000	48,923.0000	(1.190)	0	0	0
28/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	38,785.0000	38,196.0000	(1.519)	0	0	0
28/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	134.0000	130.0000	(2.985)	0	0	0
28/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	52,212.0000	51,624.0000	(1.126)	0	0	0
28/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	65,689.0000	65,103.0000	(0.892)	0	0	0
28/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	100.0000	97.0000	(3.000)	0	0	0
28/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	54,914.0000	54,326.0000	(1.071)	0	0	0
28/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	30.0000	28.0000	(6.667)	0	0	0
28/03/2007	R201	2007/08/02			Bond Future	7.7750	7.7680	(0.090)	0.0000	0.0000	0
28/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,097.0000	3,986.0000	(2.709)	0	0	0
28/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	44,557.0000	44,847.0000	0.651	0	0	0
28/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	56,351.0000	56,676.0000	0.577	0	0	0
28/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	53,947.0000	54,266.0000	0.591	0	0	0
28/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,397.0000	2,321.0000	(3.171)	0	0	0
28/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,674.0000	2,592.0000	(3.067)	0	0	0
28/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,149.0000	2,079.0000	(3.257)	0	0	0
28/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,377.0000	1,328.0000	(3.558)	0	0	0
28/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	68,597.0000	68,948.0000	0.512	0	0	0
28/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	58,774.0000	59,105.0000	0.563	0	0	0
28/03/2007	R203	2007/05/03			Bond Future	7.7010	7.7020	0.013	0.0000	0.0000	0
28/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	88,551.0000	88,478.0000	(0.082)	0	0	0
28/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
28/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	72,310.0000	72,237.0000	(0.101)	0	0	0
28/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	55,749.0000	55,671.0000	(0.140)	0	0	0
28/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	75,587.0000	75,514.0000	(0.097)	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
28/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
28/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	58.0000	52.0000	(10.345)	0	0	0
28/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	69,021.0000	68,947.0000	(0.107)	0	0	0
28/03/2007	R203	2007/08/02			Bond Future	7.6410	7.6420	0.013	0.0000	0.0000	0
28/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	79,274.0000	79,192.0000	(0.103)	0	0	0
28/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	711.0000	699.0000	(1.688)	0	0	0
28/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	76,170.0000	76,086.0000	(0.110)	0	0	0
28/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	584.0000	574.0000	(1.712)	0	0	0
28/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	60,857.0000	60,764.0000	(0.153)	0	0	0
28/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,766.0000	1,745.0000	(1.189)	0	0	0
28/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	91,724.0000	91,647.0000	(0.084)	0	0	0
28/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	860.0000	847.0000	(1.512)	0	0	0
28/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	255.0000	249.0000	(2.353)	0	0	0
28/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	73,074.0000	72,989.0000	(0.116)	0	0	0
28/03/2007	R204	2007/05/03			Bond Future	7.6880	7.6950	0.091	0.0000	0.0000	0
28/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	40.0000	36.0000	(10.000)	0	0	0
28/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	246.0000	234.0000	(4.878)	0	0	0
28/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	94,923.0000	94,380.0000	(0.572)	0	0	0
28/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	139.0000	130.0000	(6.475)	0	0	0
28/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	706.0000	683.0000	(3.258)	0	0	0
28/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	74,510.0000	73,957.0000	(0.742)	0	0	0
28/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	60,880.0000	60,316.0000	(0.926)	0	0	0
28/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	81,343.0000	80,795.0000	(0.674)	0	0	0
28/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	77,928.0000	77,378.0000	(0.706)	0	0	0
28/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	186.0000	175.0000	(5.914)	0	0	0
28/03/2007	R204	2007/08/02			Bond Future	7.6350	7.6410	0.079	0.0000	0.0000	0
28/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,003.0000	3,002.0000	(0.033)	0	0	0
28/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	69,293.0000	68,843.0000	(0.649)	0	0	0
28/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,843.0000	1,839.0000	(0.217)	0	0	0
28/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,865.0000	5,874.0000	0.153	0	0	0
28/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	81,130.0000	80,672.0000	(0.565)	0	0	0
28/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,785.0000	3,786.0000	0.026	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
28/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	99,563.0000	99,100.0000	(0.465)	0	0	0
28/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	84,157.0000	83,698.0000	(0.545)	0	0	0
28/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,375.0000	3,375.0000	-	0	0	0
28/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	87,206.0000	86,746.0000	(0.527)	0	0	0
28/03/2007	R206	2007/05/03			Bond Future	7.8330	7.8340	0.013	0.0000	0.0000	0
28/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	21,960.0000	21,866.0000	(0.428)	0	0	0
28/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,066.0000	1,023.0000	(4.034)	0	0	0
28/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,299.0000	5,182.0000	(2.208)	0	0	0
28/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,524.0000	9,459.0000	(0.682)	0	0	0
28/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,728.0000	3,657.0000	(1.905)	0	0	0
28/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	12,163.0000	12,041.0000	(1.003)	0	0	0
28/03/2007	R206	2007/08/02			Bond Future	7.7610	7.7630	0.026	0.0000	0.0000	0
28/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	28,223.0000	28,108.0000	(0.407)	0	0	0
28/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,364.0000	4,348.0000	(0.367)	0	0	0
28/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	12,834.0000	12,734.0000	(0.779)	0	0	0
28/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,983.0000	7,970.0000	(0.163)	0	0	0
28/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	19,734.0000	19,622.0000	(0.568)	0	0	0
28/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	13,380.0000	13,378.0000	(0.015)	0	0	0
28/03/2007	R207	2007/05/03			Bond Future	7.6250	7.6210	(0.052)	0.0000	0.0000	0
28/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	49.0000	42.0000	(14.286)	0	0	0
28/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	65,832.0000	66,140.0000	0.468	0	0	0
28/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	79,975.0000	80,289.0000	0.393	0	0	0
28/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
28/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
28/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	86,951.0000	87,265.0000	0.361	0	0	0
28/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	83,472.0000	83,786.0000	0.376	0	0	0
28/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	100,686.0000	101,001.0000	0.313	0	0	0
28/03/2007	R207	2007/08/02			Bond Future	7.5740	7.5700	(0.053)	0.0000	0.0000	0
28/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	763.0000	736.0000	(3.539)	0	0	0
28/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	83,843.0000	84,128.0000	0.340	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
28/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,587.0000	1,539.0000	(3.025)	0	0	0
28/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	70,624.0000	70,890.0000	0.377	0	0	0
28/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	223.0000	213.0000	(4.484)	0	0	0
28/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	103,818.0000	104,121.0000	0.292	0	0	0
28/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	629.0000	605.0000	(3.816)	0	0	0
28/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	516.0000	496.0000	(3.876)	0	0	0
28/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	90,505.0000	90,798.0000	0.324	0	0	0
28/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	87,172.0000	87,462.0000	0.333	0	0	0
28/03/2007	R209	2007/05/03			Bond Future	7.2000	7.2050	0.069	0.0000	0.0000	0
28/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,199.0000	16,696.0000	(2.925)	0	0	0
28/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	11,740.0000	11,785.0000	0.383	0	0	0
28/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1,367.0000	1,248.0000	(8.705)	0	0	0
28/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	28,384.0000	28,621.0000	0.835	0	0	0
28/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	5,996.0000	5,684.0000	(5.203)	0	0	0
28/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	53,032.0000	53,462.0000	0.811	0	0	0
28/03/2007	R209	2007/08/02			Bond Future	7.1650	7.1700	0.070	0.0000	0.0000	315
28/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19,056.0000	18,729.0000	(1.716)	0	0	0
28/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	57,872.0000	58,196.0000	0.560	0	0	0
28/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,173.0000	9,946.0000	(2.231)	0	0	0
28/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	31,802.0000	31,385.0000	(1.311)	0	0	0
28/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	22,508.0000	22,642.0000	0.595	0	0	0
28/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	37,549.0000	37,773.0000	0.597	0	0	0
28/03/2007	TRT1	2007/05/03			Index Future	252.0780	251.9900	(0.035)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,038</b>