



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 30/03/2007

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
30/03/2007	ALBI	2007/05/03			Index Future	254.6240	254.6240	-	0.0000	0.0000	0
30/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	19,025.0000	18,802.0000	(1.172)	0	0	0
30/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	12,785.0000	12,562.0000	(1.744)	0	0	0
30/03/2007	ALBI	2007/08/02			Index Future	260.4710	260.4710	-	0.0000	0.0000	0
30/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	72,925.0000	72,842.0000	(0.114)	0	0	0
30/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	8,215.0000	8,132.0000	(1.010)	0	0	0
30/03/2007	ALBI	2007/11/01			Index Future	266.4730	266.4730	-	0.0000	0.0000	0
30/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	129,873.0000	129,830.0000	(0.033)	0	0	0
30/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	5,143.0000	5,100.0000	(0.836)	0	0	0
30/03/2007	ALBI	2008/02/07			Index Future	273.0460	273.0460	-	0.0000	0.0000	0
30/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	193,606.0000	193,583.0000	(0.012)	0	0	0
30/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	3,146.0000	3,123.0000	(0.731)	0	0	0
30/03/2007	CRD1	2007/05/03			Index Future	109.0990	108.8810	(0.200)	0.0000	0.0000	10
30/03/2007	GOVI	2007/05/03			jGovi	255.2720	254.5360	(0.288)	0.0000	0.0000	144
30/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
30/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	202,720.0000	195,360.0000	(3.631)	0	0	0
30/03/2007	GOVI	2007/08/02			jGovi	260.7880	260.0360	(0.288)	0.0000	0.0000	69
30/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	202,883.0000	195,364.0000	(3.706)	0	0	0
30/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	3.0000	4.0000	33.333	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
30/03/2007	GOVI	2007/11/01			jGovi	266.5800	265.8120	(0.288)	0.0000	0.0000	0
30/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	49,261.0000	44,912.0000	(8.828)	0	0	0
30/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	33,461.0000	36,792.0000	9.955	0	0	0
30/03/2007	GOVI	2008/02/07			jGovi	273.3400	272.5900	(0.274)	0.0000	0.0000	0
30/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	102,275.0000	96,618.0000	(5.531)	0	0	0
30/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	18,875.0000	20,718.0000	9.764	0	0	0
30/03/2007	ILBI	2007/05/03			Index Future	256.6030	256.6030	-	0.0000	0.0000	0
30/03/2007	ILBI	2007/08/02			Index Future	262.4960	262.4960	-	0.0000	0.0000	0
30/03/2007	J153	2010/08/31			jSwap	8.8180	8.8380	0.227	0.0000	0.0000	0
30/03/2007	J157	2015/09/15			jSwap	8.3530	8.3790	0.311	0.0000	0.0000	0
30/03/2007	J186	2026/12/21			jSwap	7.8530	7.8940	0.522	0.0000	0.0000	0
30/03/2007	J201	2014/12/22			jSwap	8.4310	8.4550	0.285	0.0000	0.0000	0
30/03/2007	J203	2017/09/15			jSwap	8.2460	8.2690	0.279	0.0000	0.0000	0
30/03/2007	J204	2018/12/21			jSwap	8.2110	8.2420	0.378	0.0000	0.0000	0
30/03/2007	J207	2020/01/15			jSwap	8.1480	8.1850	0.454	0.0000	0.0000	0
30/03/2007	JBAR	2005/12/21			jBar	9.1750	9.1790	0.044	0.0000	0.0000	0
30/03/2007	JFRA	2007/05/03			jFra	9.2130	9.2260	0.141	0.0000	0.0000	0
30/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,175.0000	4,206.0000	0.743	0	0	0
30/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/03/2007	JFRA	2007/08/02			jFra	9.2480	9.2670	0.205	0.0000	0.0000	0
30/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,280.0000	4,325.0000	1.051	0	0	0

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30/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	20.0000	19.0000	(5.000)	0	0	0
30/03/2007	JFRA	2007/11/01			jFra	9.1850	9.2120	0.294	0.0000	0.0000	0
30/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	92.0000	86.0000	(6.522)	0	0	0
30/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,507.0000	4,572.0000	1.442	0	0	0
30/03/2007	JFRA	2008/02/07			jFra	9.1530	9.1960	0.470	0.0000	0.0000	0
30/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,572.0000	20,596.0000	0.117	0	0	0
30/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,551.0000	16,473.0000	(0.471)	0	0	0
30/03/2007	JN02	2007/05/03			jNote	8.9760	9.0060	0.334	0.0000	0.0000	0
30/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,014.0000	4,135.0000	3.014	0	0	0
30/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	9,006.0000	8,579.0000	(4.741)	0	0	0
30/03/2007	JN02	2007/08/02			jNote	8.8780	8.9050	0.304	0.0000	0.0000	0
30/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,460.0000	15,121.0000	(2.193)	0	0	0
30/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,678.0000	8,833.0000	1.786	0	0	0
30/03/2007	JN05	2007/05/03			jNote	8.4980	8.5190	0.247	0.0000	0.0000	0
30/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	163.0000	172.0000	5.521	0	0	0
30/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,404.0000	29,553.0000	(2.799)	0	0	0
30/03/2007	JN05	2007/08/02			jNote	8.4270	8.4500	0.273	0.0000	0.0000	0
30/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,167.0000	34,322.0000	(2.403)	0	0	0
30/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,007.0000	2,107.0000	4.983	0	0	0
30/03/2007	JN10	2007/05/03			jNote	8.1670	8.1880	0.257	0.0000	0.0000	0
30/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	56,071.0000	54,608.0000	(2.609)	0	0	0
30/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	1.0000	-	0	0	0
30/03/2007	JN10	2007/08/02			jNote	8.1140	8.1360	0.271	0.0000	0.0000	0
30/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	273.0000	303.0000	10.989	0	0	0
30/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	60,071.0000	58,562.0000	(2.512)	0	0	0
30/03/2007	JROD	2007/03/30			jRod	8.6690	8.6690	-	0.0000	0.0000	0

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30/03/2007	JROD	2007/04/30			jRod	8.7350	8.7320	(0.034)	0.0000	0.0000	0
30/03/2007	JROD	2007/05/31			jRod	8.9270	8.9250	(0.022)	0.0000	0.0000	0
30/03/2007	JROD	2007/06/29			jRod	8.9210	9.1790	2.892	0.0000	0.0000	0
30/03/2007	JROD	2007/07/31			jRod	9.0620	9.0630	0.011	0.0000	0.0000	0
30/03/2007	JROD	2007/08/31			jRod	9.1910	9.1930	0.022	0.0000	0.0000	0
30/03/2007	JROD	2007/09/28			jRod	9.0980	9.3230	2.473	0.0000	0.0000	0
30/03/2007	JROD	2007/10/31			jRod	9.1930	9.1950	0.022	0.0000	0.0000	0
30/03/2007	JROD	2007/11/30			jRod	9.2800	9.2830	0.032	0.0000	0.0000	0
30/03/2007	JROD	2007/12/31			jRod	9.1950	9.3820	2.034	0.0000	0.0000	0
30/03/2007	OTH1	2007/05/03			Index Future	251.6670	250.9890	(0.269)	0.0000	0.0000	15
30/03/2007	R153	2007/05/03			Bond Future	8.1250	8.1750	0.615	0.0000	0.0000	366
30/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	12,725.0000	11,419.0000	(10.263)	0	0	0
30/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,164.0000	1,408.0000	20.962	0	0	0
30/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	19,547.0000	18,082.0000	(7.495)	0	0	0
30/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	26,839.0000	25,313.0000	(5.686)	0	0	0
30/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	361.0000	446.0000	23.546	0	0	0
30/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	463.0000	570.0000	23.110	0	0	0
30/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	18,129.0000	16,686.0000	(7.960)	0	0	0
30/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	94.0000	118.0000	25.532	0	0	0
30/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	20,982.0000	19,499.0000	(7.068)	0	0	0
30/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	280.0000	347.0000	23.929	0	0	0
30/03/2007	R153	2007/08/02			Bond Future	8.0750	8.1250	0.619	0.0000	0.0000	0
30/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,258.0000	15,216.0000	(6.409)	0	0	0
30/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,071.0000	4,472.0000	9.850	0	0	0

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30/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	21,818.0000	20,645.0000	(5.376)	0	0	0
30/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	20,662.0000	19,512.0000	(5.566)	0	0	0
30/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,797.0000	3,090.0000	10.476	0	0	0
30/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	22,993.0000	21,798.0000	(5.197)	0	0	0
30/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,303.0000	2,551.0000	10.769	0	0	0
30/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,539.0000	2,809.0000	10.634	0	0	0
30/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,543.0000	1,717.0000	11.277	0	0	0
30/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	27,855.0000	26,587.0000	(4.552)	0	0	0
30/03/2007	R157	2007/05/03			Bond Future	7.7700	7.8300	0.772	0.0000	0.0000	481
30/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	70,071.0000	65,678.0000	(6.269)	0	0	0
30/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	97.0000	133.0000	37.113	0	0	0
30/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	66,655.0000	62,274.0000	(6.573)	0	0	0
30/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	19.0000	27.0000	42.105	0	0	0
30/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	71.0000	97.0000	36.620	0	0	0
30/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	132.0000	179.0000	35.606	0	0	0
30/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	73,484.0000	69,081.0000	(5.992)	0	0	0
30/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	87,061.0000	82,639.0000	(5.079)	0	0	0
30/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	421.0000	563.0000	33.729	0	0	0
30/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	21,568.0000	18,307.0000	(15.120)	0	0	0
30/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,694.0000	5,862.0000	24.883	0	0	60
30/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	23,628.0000	27,058.0000	14.517	0	0	0
30/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	3,453.0000	2,454.0000	(28.931)	0	0	75
30/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	53,015.0000	48,728.0000	(8.086)	0	0	0
30/03/2007	R157	2007/08/02			Bond Future	7.7300	7.7900	0.776	0.0000	0.0000	0
30/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,421.0000	2,793.0000	15.366	0	0	0
30/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,704.0000	3,115.0000	15.200	0	0	0
30/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	73,818.0000	69,901.0000	(5.306)	0	0	0
30/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,545.0000	1,792.0000	15.987	0	0	0
30/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	76,890.0000	72,935.0000	(5.144)	0	0	0
30/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	89,317.0000	85,237.0000	(4.568)	0	0	0
30/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	70,764.0000	66,889.0000	(5.476)	0	0	0
30/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,018.0000	3,471.0000	15.010	0	0	0
30/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,637.0000	5,297.0000	14.233	0	0	0
30/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	58,795.0000	55,127.0000	(6.239)	0	0	0

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30/03/2007	R186	2007/05/03			Bond Future	7.4770	7.5380	0.816	0.0000	0.0000	0
30/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	92,099.0000	84,661.0000	(8.076)	0	0	0
30/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	439.0000	607.0000	38.269	0	0	0
30/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	17.0000	25.0000	47.059	0	0	0
30/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	128.0000	180.0000	40.625	0	0	0
30/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	113,915.0000	106,361.0000	(6.631)	0	0	0
30/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	93.0000	131.0000	40.860	0	0	0
30/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	119,315.0000	111,747.0000	(6.343)	0	0	0
30/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	145,853.0000	138,254.0000	(5.210)	0	0	0
30/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	67.0000	95.0000	41.791	0	0	0
30/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	124,686.0000	117,108.0000	(6.078)	0	0	0
30/03/2007	R186	2007/08/02			Bond Future	7.4300	7.4920	0.834	0.0000	0.0000	0
30/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	103,194.0000	96,468.0000	(6.518)	0	0	0
30/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,302.0000	7,302.0000	15.868	0	0	0
30/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	132,831.0000	125,652.0000	(5.405)	0	0	0
30/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	127,856.0000	120,737.0000	(5.568)	0	0	0
30/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,576.0000	4,182.0000	16.946	0	0	0
30/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	152,733.0000	145,365.0000	(4.824)	0	0	0
30/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,999.0000	2,356.0000	17.859	0	0	0
30/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,011.0000	4,682.0000	16.729	0	0	0
30/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	122,889.0000	115,835.0000	(5.740)	0	0	0
30/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,187.0000	3,733.0000	17.132	0	0	0
30/03/2007	R196	2007/05/03			Bond Future	8.4920	8.5340	0.495	0.0000	0.0000	0
30/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,897.0000	4,325.0000	(11.681)	0	0	0
30/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	581.0000	713.0000	22.719	0	0	0
30/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	638.0000	480.0000	(24.765)	0	0	0
30/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,709.0000	5,255.0000	11.595	0	0	0
30/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,130.0000	1,759.0000	(17.418)	0	0	0
30/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,996.0000	2,330.0000	16.733	0	0	0
30/03/2007	R196	2007/08/02			Bond Future	8.3390	8.3870	0.576	0.0000	0.0000	0
30/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,684.0000	7,168.0000	(6.715)	0	0	0
30/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,690.0000	1,876.0000	11.006	0	0	0

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30/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,387.0000	3,064.0000	(9.536)	0	0	0
30/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,691.0000	5,071.0000	8.101	0	0	0
30/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,931.0000	3,210.0000	9.519	0	0	0
30/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,285.0000	4,861.0000	(8.023)	0	0	0
30/03/2007	R201	2007/05/03			Bond Future	7.8200	7.8800	0.767	0.0000	0.0000	0
30/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	39,275.0000	35,917.0000	(8.550)	0	0	0
30/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	433.0000	577.0000	33.256	0	0	0
30/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	52,765.0000	49,300.0000	(6.567)	0	0	0
30/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	21.0000	29.0000	38.095	0	0	0
30/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	139.0000	188.0000	35.252	0	0	0
30/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	50,057.0000	46,604.0000	(6.898)	0	0	0
30/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	103.0000	140.0000	35.922	0	0	0
30/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	66,265.0000	62,771.0000	(5.273)	0	0	0
30/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	55,474.0000	51,999.0000	(6.264)	0	0	0
30/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	76.0000	103.0000	35.526	0	0	0
30/03/2007	R201	2007/08/02			Bond Future	7.7700	7.8300	0.772	0.0000	0.0000	0
30/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	44,708.0000	41,840.0000	(6.415)	0	0	0
30/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,962.0000	4,521.0000	14.109	0	0	0
30/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,571.0000	2,954.0000	14.897	0	0	0
30/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	54,130.0000	51,087.0000	(5.622)	0	0	0
30/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,312.0000	1,522.0000	16.006	0	0	0
30/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	68,818.0000	65,601.0000	(4.675)	0	0	0
30/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,060.0000	2,375.0000	15.291	0	0	0
30/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,301.0000	2,649.0000	15.124	0	0	0
30/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	56,541.0000	53,462.0000	(5.446)	0	0	0
30/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	58,971.0000	55,860.0000	(5.275)	0	0	0
30/03/2007	R203	2007/05/03			Bond Future	7.6880	7.7440	0.728	0.0000	0.0000	0
30/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
30/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	89,491.0000	85,450.0000	(4.516)	0	0	0
30/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	69,958.0000	65,920.0000	(5.772)	0	0	0
30/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	73,248.0000	69,209.0000	(5.514)	0	0	0
30/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	3.0000	4.0000	33.333	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
30/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	76,526.0000	72,485.0000	(5.281)	0	0	0
30/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	56,671.0000	52,651.0000	(7.094)	0	0	0
30/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	40.0000	61.0000	52.500	0	0	0
30/03/2007	R203	2007/08/02			Bond Future	7.6270	7.6850	0.760	0.0000	0.0000	0
30/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	783.0000	959.0000	22.478	0	0	0
30/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	73,998.0000	70,035.0000	(5.356)	0	0	0
30/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	227.0000	285.0000	25.551	0	0	0
30/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	92,697.0000	88,617.0000	(4.401)	0	0	0
30/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	528.0000	652.0000	23.485	0	0	0
30/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	80,218.0000	76,204.0000	(5.004)	0	0	0
30/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	77,104.0000	73,114.0000	(5.175)	0	0	0
30/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	645.0000	793.0000	22.946	0	0	0
30/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,631.0000	1,960.0000	20.172	0	0	0
30/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	61,723.0000	57,913.0000	(6.173)	0	0	0
30/03/2007	R204	2007/05/03			Bond Future	7.6750	7.7360	0.795	0.0000	0.0000	0
30/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	28.0000	37.0000	32.143	0	0	0
30/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	189.0000	245.0000	29.630	0	0	0
30/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	61,749.0000	57,209.0000	(7.352)	0	0	0
30/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	140.0000	183.0000	30.714	0	0	0
30/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	572.0000	730.0000	27.622	0	0	0
30/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	78,886.0000	74,231.0000	(5.901)	0	0	0
30/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	82,311.0000	77,645.0000	(5.669)	0	0	0
30/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	75,456.0000	70,814.0000	(6.152)	0	0	0
30/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	103.0000	135.0000	31.068	0	0	0
30/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	95,914.0000	91,225.0000	(4.889)	0	0	0
30/03/2007	R204	2007/08/02			Bond Future	7.6210	7.6840	0.827	0.0000	0.0000	0
30/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	70,069.0000	65,972.0000	(5.847)	0	0	0
30/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,568.0000	4,063.0000	13.873	0	0	0
30/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	81,985.0000	77,669.0000	(5.264)	0	0	0
30/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,569.0000	6,284.0000	12.839	0	0	0
30/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,716.0000	1,981.0000	15.443	0	0	0
30/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	85,029.0000	80,667.0000	(5.130)	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
30/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	100,508.0000	95,962.0000	(4.523)	0	0	0
30/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,176.0000	3,624.0000	14.106	0	0	0
30/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,820.0000	3,226.0000	14.397	0	0	0
30/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	88,094.0000	83,690.0000	(4.999)	0	0	0
30/03/2007	R206	2007/05/03			Bond Future	7.8140	7.8760	0.793	0.0000	0.0000	0
30/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	865.0000	1,187.0000	37.225	0	0	0
30/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	12,661.0000	10,441.0000	(17.534)	0	0	0
30/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	22,724.0000	19,901.0000	(12.423)	0	0	0
30/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,261.0000	4,187.0000	28.396	0	0	0
30/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,511.0000	4,173.0000	(24.279)	0	0	0
30/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,771.0000	10,579.0000	20.613	0	0	0
30/03/2007	R206	2007/08/02			Bond Future	7.7430	7.8070	0.827	0.0000	0.0000	0
30/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	20,221.0000	18,145.0000	(10.267)	0	0	0
30/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	28,841.0000	26,365.0000	(8.585)	0	0	0
30/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,090.0000	4,781.0000	16.895	0	0	0
30/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,577.0000	8,669.0000	14.412	0	0	0
30/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,835.0000	14,395.0000	12.154	0	0	0
30/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,182.0000	11,574.0000	(12.198)	0	0	0
30/03/2007	R207	2007/05/03			Bond Future	7.6010	7.6620	0.803	0.0000	0.0000	0
30/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	102,580.0000	97,777.0000	(4.682)	0	0	0
30/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	30.0000	48.0000	60.000	0	0	0
30/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
30/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	67,706.0000	62,921.0000	(7.067)	0	0	0
30/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
30/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	85,363.0000	80,562.0000	(5.624)	0	0	0
30/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	81,866.0000	77,065.0000	(5.864)	0	0	0
30/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
30/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	88,843.0000	84,041.0000	(5.405)	0	0	0
30/03/2007	R207	2007/08/02			Bond Future	7.5500	7.6120	0.821	0.0000	0.0000	0
30/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	72,328.0000	67,793.0000	(6.270)	0	0	0
30/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	105,665.0000	100,868.0000	(4.540)	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
30/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,409.0000	1,725.0000	22.427	0	0	0
30/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	189.0000	243.0000	28.571	0	0	0
30/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	92,316.0000	87,582.0000	(5.128)	0	0	0
30/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	88,971.0000	84,259.0000	(5.296)	0	0	0
30/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	445.0000	561.0000	26.067	0	0	0
30/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	546.0000	685.0000	25.458	0	0	0
30/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	666.0000	831.0000	24.775	0	0	0
30/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	85,626.0000	80,941.0000	(5.471)	0	0	0
30/03/2007	R209	2007/05/03			Bond Future	7.1950	7.2450	0.695	0.0000	0.0000	0
30/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1,262.0000	823.0000	(34.786)	0	0	0
30/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	52,379.0000	57,403.0000	9.592	0	0	0
30/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	5,817.0000	4,301.0000	(26.062)	0	0	0
30/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,126.0000	13,948.0000	(18.557)	0	0	0
30/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	27,657.0000	31,605.0000	14.275	0	0	0
30/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	11,118.0000	13,404.0000	20.561	0	0	0
30/03/2007	R209	2007/08/02			Bond Future	7.1600	7.2100	0.698	7.2100	7.2100	314
30/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,143.0000	8,711.0000	(14.118)	0	0	0
30/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	57,291.0000	61,349.0000	7.083	0	0	0
30/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	31,908.0000	28,745.0000	(9.913)	0	0	0
30/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	22,063.0000	24,391.0000	10.552	0	0	0
30/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	37,016.0000	40,241.0000	8.712	0	0	0
30/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19,074.0000	16,808.0000	(11.880)	0	0	0
30/03/2007	TRT1	2007/05/03			Index Future	252.2400	251.5160	(0.287)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,034</b>