



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/03/2007

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
27/03/2007	ALBI	2007/05/03			Index Future	255.4310	254.4680	(0.377)	0.0000	0.0000	0
27/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	24,533.0000	18,594.0000	(24.208)	0	0	0
27/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	10,223.0000	13,914.0000	36.105	0	0	0
27/03/2007	ALBI	2007/08/02			Index Future	261.3310	260.3520	(0.375)	0.0000	0.0000	0
27/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,917.0000	8,613.0000	24.519	0	0	0
27/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	80,227.0000	72,133.0000	(10.089)	0	0	0
27/03/2007	ALBI	2007/11/01			Index Future	267.3720	266.3900	(0.367)	0.0000	0.0000	0
27/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,396.0000	5,315.0000	20.905	0	0	0
27/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	138,116.0000	129,215.0000	(6.445)	0	0	0
27/03/2007	ALBI	2008/02/07			Index Future	274.0130	273.0320	(0.358)	0.0000	0.0000	0
27/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,696.0000	3,200.0000	18.694	0	0	0
27/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	202,826.0000	193,520.0000	(4.588)	0	0	0
27/03/2007	CRD1	2007/05/03			Index Future	108.8780	108.6930	(0.170)	0.0000	0.0000	10
27/03/2007	GOVI	2007/05/03			jGovi	256.0450	255.1150	(0.363)	0.0000	0.0000	144
27/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
27/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	210,450.0000	201,150.0000	(4.419)	0	0	0
27/03/2007	GOVI	2007/08/02			jGovi	261.5750	260.6250	(0.363)	0.0000	0.0000	69
27/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	210,752.0000	201,254.0000	(4.507)	0	0	0
27/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	2.0000	4.0000	100.000	0	0	0

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27/03/2007	GOVI	2007/11/01			jGovi	267.3850	266.4150	(0.363)	0.0000	0.0000	0
27/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	30,388.0000	34,364.0000	13.084	0	0	0
27/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,238.0000	48,514.0000	(10.553)	0	0	0
27/03/2007	GOVI	2008/02/07			jGovi	273.9940	273.0920	(0.329)	0.0000	0.0000	0
27/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	107,449.0000	100,539.0000	(6.431)	0	0	0
27/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,509.0000	19,619.0000	12.051	0	0	0
27/03/2007	ILBI	2007/05/03			Index Future	274.3480	274.8020	0.165	0.0000	0.0000	0
27/03/2007	ILBI	2007/08/02			Index Future	280.6850	281.1550	0.167	0.0000	0.0000	0
27/03/2007	J153	2010/08/31			jSwap	8.8220	8.8810	0.669	0.0000	0.0000	0
27/03/2007	J157	2015/09/15			jSwap	8.3320	8.4050	0.876	0.0000	0.0000	0
27/03/2007	J186	2026/12/21			jSwap	7.8380	7.8980	0.766	0.0000	0.0000	0
27/03/2007	J201	2014/12/22			jSwap	8.4130	8.4850	0.856	0.0000	0.0000	0
27/03/2007	J203	2017/09/15			jSwap	8.2270	8.2950	0.827	0.0000	0.0000	0
27/03/2007	J204	2018/12/21			jSwap	8.1980	8.2570	0.720	0.0000	0.0000	0
27/03/2007	J207	2020/01/15			jSwap	8.1370	8.1950	0.713	0.0000	0.0000	0
27/03/2007	JBAR	2005/12/21			jBar	9.1250	9.1710	0.504	0.0000	0.0000	0
27/03/2007	JFRA	2007/05/03			jFra	9.2490	9.2660	0.184	0.0000	0.0000	0
27/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,262.0000	4,304.0000	0.985	0	0	0
27/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/03/2007	JFRA	2007/08/02			jFra	9.2930	9.3150	0.237	0.0000	0.0000	0
27/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	19.0000	17.0000	(10.526)	0	0	0

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27/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,388.0000	4,440.0000	1.185	0	0	0
27/03/2007	JFRA	2007/11/01			jFra	9.2430	9.2810	0.411	0.0000	0.0000	0
27/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	84.0000	77.0000	(8.333)	0	0	0
27/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,651.0000	4,743.0000	1.978	0	0	0
27/03/2007	JFRA	2008/02/07			jFra	9.1690	9.2230	0.589	0.0000	0.0000	0
27/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,678.0000	20,720.0000	0.203	0	0	0
27/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,621.0000	16,528.0000	(0.560)	0	0	0
27/03/2007	JN02	2007/05/03			jNote	8.9990	9.0480	0.545	0.0000	0.0000	0
27/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,993.0000	8,370.0000	(6.928)	0	0	0
27/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,421.0000	4,692.0000	6.130	0	0	0
27/03/2007	JN02	2007/08/02			jNote	8.8950	8.9540	0.663	0.0000	0.0000	0
27/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,940.0000	9,342.0000	4.497	0	0	0
27/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,410.0000	14,735.0000	(4.380)	0	0	0
27/03/2007	JN05	2007/05/03			jNote	8.4860	8.5580	0.848	0.0000	0.0000	0
27/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	193.0000	280.0000	45.078	0	0	0
27/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,914.0000	28,064.0000	(9.219)	0	0	0
27/03/2007	JN05	2007/08/02			jNote	8.4140	8.4870	0.868	0.0000	0.0000	0
27/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,699.0000	33,099.0000	(7.283)	0	0	0
27/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,015.0000	2,406.0000	19.404	0	0	0
27/03/2007	JN10	2007/05/03			jNote	8.1470	8.2170	0.859	0.0000	0.0000	0
27/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	3.0000	200.000	0	0	0
27/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,453.0000	52,581.0000	(8.480)	0	0	0
27/03/2007	JN10	2007/08/02			jNote	8.0930	8.1640	0.877	0.0000	0.0000	0
27/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,521.0000	56,672.0000	(7.882)	0	0	0
27/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	260.0000	383.0000	47.308	0	0	0
27/03/2007	JROD	2007/03/30			jRod	8.6690	8.6690	-	0.0000	0.0000	0

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27/03/2007	JROD	2007/04/30			jRod	8.7370	8.7440	0.080	0.0000	0.0000	0
27/03/2007	JROD	2007/05/31			jRod	8.9150	8.9400	0.280	0.0000	0.0000	0
27/03/2007	JROD	2007/06/29			jRod	8.9090	8.9280	0.213	0.0000	0.0000	0
27/03/2007	JROD	2007/07/31			jRod	9.0480	9.0680	0.221	0.0000	0.0000	0
27/03/2007	JROD	2007/08/31			jRod	9.1800	9.1950	0.163	0.0000	0.0000	0
27/03/2007	JROD	2007/09/28			jRod	9.0930	9.1010	0.088	0.0000	0.0000	0
27/03/2007	JROD	2007/10/31			jRod	9.1870	9.1970	0.109	0.0000	0.0000	0
27/03/2007	JROD	2007/11/30			jRod	9.2680	9.2860	0.194	0.0000	0.0000	0
27/03/2007	JROD	2007/12/31			jRod	9.1790	9.2030	0.261	0.0000	0.0000	0
27/03/2007	OTH1	2007/05/03			Index Future	252.3890	251.5070	(0.349)	0.0000	0.0000	15
27/03/2007	R153	2007/05/03			Bond Future	8.0850	8.1650	0.989	8.1300	8.1600	366
27/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,891.0000	11,816.0000	(14.938)	0	0	0
27/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,088.0000	1,495.0000	37.408	0	0	0
27/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	444.0000	633.0000	42.568	0	0	0
27/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,777.0000	18,448.0000	(11.210)	0	0	0
27/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,352.0000	17,059.0000	(11.849)	0	0	0
27/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,218.0000	19,859.0000	(10.618)	0	0	0
27/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	273.0000	396.0000	45.055	0	0	0
27/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	349.0000	502.0000	43.840	0	0	0
27/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	96.0000	144.0000	50.000	0	0	0
27/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,083.0000	25,649.0000	(8.667)	0	0	0
27/03/2007	R153	2007/08/02			Bond Future	8.0400	8.1200	0.995	0.0000	0.0000	0
27/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,540.0000	19,706.0000	(8.514)	0	0	0
27/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,664.0000	3,139.0000	17.830	0	0	0

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27/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,074.0000	15,409.0000	(9.752)	0	0	0
27/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,875.0000	4,520.0000	16.645	0	0	0
27/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,896.0000	21,990.0000	(7.976)	0	0	0
27/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,474.0000	1,760.0000	19.403	0	0	0
27/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,797.0000	26,774.0000	(7.025)	0	0	0
27/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,420.0000	2,858.0000	18.099	0	0	0
27/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,195.0000	2,599.0000	18.405	0	0	0
27/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,709.0000	20,838.0000	(8.239)	0	0	0
27/03/2007	R157	2007/05/03			Bond Future	7.7150	7.7850	0.907	0.0000	0.0000	481
27/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,047.0000	5,269.0000	30.195	0	0	60
27/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	92.0000	133.0000	44.565	0	0	0
27/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,143.0000	68,998.0000	(6.939)	0	0	0
27/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	378.0000	534.0000	41.270	0	0	0
27/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,050.0000	52,020.0000	(8.817)	0	0	0
27/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	24,998.0000	21,034.0000	(15.857)	0	0	0
27/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	70,724.0000	65,592.0000	(7.256)	0	0	0
27/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	68.0000	99.0000	45.588	0	0	0
27/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	77,558.0000	72,403.0000	(6.647)	0	0	0
27/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	20.0000	29.0000	45.000	0	0	0
27/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	4,854.0000	3,427.0000	(29.398)	0	0	75
27/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	123.0000	178.0000	44.715	0	0	0
27/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,139.0000	85,962.0000	(5.680)	0	0	0
27/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	20,951.0000	24,711.0000	17.947	0	0	0
27/03/2007	R157	2007/08/02			Bond Future	7.6800	7.7500	0.911	0.0000	0.0000	3
27/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	92,811.0000	88,019.0000	(5.163)	0	0	0
27/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,418.0000	1,691.0000	19.252	0	0	0
27/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,478.0000	2,931.0000	18.281	0	0	0
27/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,308.0000	75,654.0000	(5.795)	0	0	0
27/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,027.0000	57,689.0000	(6.994)	0	0	0
27/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,219.0000	2,629.0000	18.477	0	0	0
27/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,764.0000	3,264.0000	18.090	0	0	0
27/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,131.0000	69,566.0000	(6.158)	0	0	0
27/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,249.0000	4,976.0000	17.110	0	0	0
27/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,212.0000	72,600.0000	(5.973)	0	0	0

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27/03/2007	R186	2007/05/03			Bond Future	7.4250	7.4960	0.956	0.0000	0.0000	0
27/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	98,598.0000	89,872.0000	(8.850)	0	0	0
27/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	401.0000	588.0000	46.633	0	0	0
27/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,446.0000	111,594.0000	(7.349)	0	0	0
27/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	131,222.0000	122,342.0000	(6.767)	0	0	0
27/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	122.0000	184.0000	50.820	0	0	0
27/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	66.0000	100.0000	51.515	0	0	0
27/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	152,390.0000	143,487.0000	(5.842)	0	0	0
27/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	18.0000	28.0000	55.556	0	0	0
27/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	125,849.0000	116,981.0000	(7.047)	0	0	0
27/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	90.0000	136.0000	51.111	0	0	0
27/03/2007	R186	2007/08/02			Bond Future	7.3780	7.4490	0.962	0.0000	0.0000	0
27/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,633.0000	4,352.0000	19.791	0	0	0
27/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,044.0000	120,855.0000	(6.346)	0	0	0
27/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,052.0000	125,794.0000	(6.160)	0	0	0
27/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,239.0000	3,888.0000	20.037	0	0	0
27/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	109,134.0000	101,298.0000	(7.180)	0	0	0
27/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,710.0000	6,782.0000	18.774	0	0	0
27/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,064.0000	130,742.0000	(5.984)	0	0	0
27/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,887.0000	3,472.0000	20.263	0	0	0
27/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,080.0000	150,556.0000	(5.358)	0	0	0
27/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,813.0000	2,196.0000	21.125	0	0	0
27/03/2007	R196	2007/05/03			Bond Future	8.4460	8.5260	0.947	0.0000	0.0000	0
27/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	496.0000	749.0000	51.008	0	0	0
27/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,193.0000	5,204.0000	24.112	0	0	0
27/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	895.0000	563.0000	(37.095)	0	0	0
27/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,584.0000	4,495.0000	(19.502)	0	0	0
27/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,633.0000	1,909.0000	(27.497)	0	0	0
27/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,727.0000	2,345.0000	35.785	0	0	0
27/03/2007	R196	2007/08/02			Bond Future	8.2950	8.3760	0.976	0.0000	0.0000	0
27/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,197.0000	7,322.0000	(10.675)	0	0	0
27/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,732.0000	3,180.0000	(14.791)	0	0	0

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27/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,559.0000	1,870.0000	19.949	0	0	0
27/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,392.0000	5,026.0000	14.435	0	0	0
27/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,723.0000	3,187.0000	17.040	0	0	0
27/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,721.0000	4,999.0000	(12.620)	0	0	0
27/03/2007	R201	2007/05/03			Bond Future	7.7600	7.8300	0.902	0.0000	0.0000	0
27/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	375.0000	527.0000	40.533	0	0	0
27/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,735.0000	38,785.0000	(9.243)	0	0	0
27/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	53,559.0000	49,512.0000	(7.556)	0	0	0
27/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	124.0000	179.0000	44.355	0	0	0
27/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	69.0000	100.0000	44.928	0	0	0
27/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	93.0000	134.0000	44.086	0	0	0
27/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,273.0000	52,212.0000	(7.217)	0	0	0
27/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	58,984.0000	54,914.0000	(6.900)	0	0	0
27/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,781.0000	65,689.0000	(5.864)	0	0	0
27/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	20.0000	30.0000	50.000	0	0	0
27/03/2007	R201	2007/08/02			Bond Future	7.7050	7.7750	0.909	0.0000	0.0000	0
27/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,452.0000	58,774.0000	(5.889)	0	0	0
27/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,551.0000	53,947.0000	(6.262)	0	0	0
27/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,499.0000	4,097.0000	17.091	0	0	0
27/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,264.0000	2,674.0000	18.110	0	0	0
27/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,993.0000	56,351.0000	(6.071)	0	0	0
27/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,813.0000	2,149.0000	18.533	0	0	0
27/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,026.0000	2,397.0000	18.312	0	0	0
27/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,973.0000	44,557.0000	(7.121)	0	0	0
27/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	72,388.0000	68,597.0000	(5.237)	0	0	0
27/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,154.0000	1,377.0000	19.324	0	0	0
27/03/2007	R203	2007/05/03			Bond Future	7.6300	7.7010	0.931	0.0000	0.0000	0
27/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,455.0000	72,310.0000	(6.643)	0	0	0
27/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,698.0000	88,551.0000	(5.493)	0	0	0
27/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
27/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,164.0000	69,021.0000	(6.935)	0	0	0
27/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	1.0000	3.0000	200.000	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
27/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,733.0000	75,587.0000	(6.374)	0	0	0
27/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
27/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,872.0000	55,749.0000	(8.416)	0	0	0
27/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	33.0000	58.0000	75.758	0	0	0
27/03/2007	R203	2007/08/02			Bond Future	7.5690	7.6410	0.951	0.0000	0.0000	0
27/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	664.0000	860.0000	29.518	0	0	0
27/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	190.0000	255.0000	34.211	0	0	0
27/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,040.0000	73,074.0000	(6.363)	0	0	0
27/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	96,821.0000	91,724.0000	(5.264)	0	0	0
27/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,166.0000	76,170.0000	(6.155)	0	0	0
27/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	546.0000	711.0000	30.220	0	0	0
27/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	446.0000	584.0000	30.942	0	0	0
27/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,397.0000	1,766.0000	26.414	0	0	0
27/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	65,649.0000	60,857.0000	(7.299)	0	0	0
27/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,297.0000	79,274.0000	(5.959)	0	0	0
27/03/2007	R204	2007/05/03			Bond Future	7.6170	7.6880	0.932	0.0000	0.0000	0
27/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	66,200.0000	60,880.0000	(8.036)	0	0	0
27/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	180.0000	246.0000	36.667	0	0	0
27/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	529.0000	706.0000	33.459	0	0	0
27/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	83,375.0000	77,928.0000	(6.533)	0	0	0
27/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,941.0000	74,510.0000	(6.794)	0	0	0
27/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,408.0000	94,923.0000	(5.463)	0	0	0
27/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	135.0000	186.0000	37.778	0	0	0
27/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	28.0000	40.0000	42.857	0	0	0
27/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,802.0000	81,343.0000	(6.289)	0	0	0
27/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	100.0000	139.0000	39.000	0	0	0
27/03/2007	R204	2007/08/02			Bond Future	7.5630	7.6350	0.952	0.0000	0.0000	0
27/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	86,126.0000	81,130.0000	(5.801)	0	0	0
27/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,096.0000	5,865.0000	15.090	0	0	0
27/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,051.0000	69,293.0000	(6.425)	0	0	0
27/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,254.0000	3,785.0000	16.318	0	0	0
27/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,806.0000	99,563.0000	(5.003)	0	0	0
27/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,559.0000	1,843.0000	18.217	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
27/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	89,203.0000	84,157.0000	(5.657)	0	0	0
27/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	92,297.0000	87,206.0000	(5.516)	0	0	0
27/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,568.0000	3,003.0000	16.939	0	0	0
27/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,894.0000	3,375.0000	16.621	0	0	0
27/03/2007	R206	2007/05/03			Bond Future	7.7560	7.8330	0.993	0.0000	0.0000	0
27/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	713.0000	1,066.0000	49.509	0	0	0
27/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,526.0000	21,960.0000	(13.970)	0	0	0
27/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,711.0000	3,728.0000	37.514	0	0	0
27/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,480.0000	9,524.0000	27.326	0	0	0
27/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	7,174.0000	5,299.0000	(26.136)	0	0	0
27/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	15,065.0000	12,163.0000	(19.263)	0	0	0
27/03/2007	R206	2007/08/02			Bond Future	7.6840	7.7610	1.002	0.0000	0.0000	0
27/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,600.0000	4,364.0000	21.222	0	0	0
27/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,282.0000	28,223.0000	(9.779)	0	0	0
27/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,333.0000	19,734.0000	(11.637)	0	0	0
27/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,759.0000	7,983.0000	18.109	0	0	0
27/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,885.0000	12,834.0000	(13.779)	0	0	0
27/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,607.0000	13,380.0000	15.275	0	0	0
27/03/2007	R207	2007/05/03			Bond Future	7.5540	7.6250	0.940	0.0000	0.0000	0
27/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,588.0000	79,975.0000	(6.558)	0	0	0
27/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,427.0000	65,832.0000	(7.833)	0	0	0
27/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	29.0000	49.0000	68.966	0	0	0
27/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
27/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,565.0000	86,951.0000	(6.065)	0	0	0
27/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
27/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
27/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,086.0000	83,472.0000	(6.302)	0	0	0
27/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,302.0000	100,686.0000	(5.283)	0	0	0
27/03/2007	R207	2007/08/02			Bond Future	7.5030	7.5740	0.946	0.0000	0.0000	0
27/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	590.0000	763.0000	29.322	0	0	0
27/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,872.0000	70,624.0000	(6.917)	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
27/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,254.0000	1,587.0000	26.555	0	0	0
27/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,249.0000	83,843.0000	(6.057)	0	0	0
27/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,341.0000	103,818.0000	(5.051)	0	0	0
27/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	166.0000	223.0000	34.337	0	0	0
27/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	394.0000	516.0000	30.964	0	0	0
27/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	483.0000	629.0000	30.228	0	0	0
27/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,607.0000	87,172.0000	(5.869)	0	0	0
27/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,963.0000	90,505.0000	(5.688)	0	0	0
27/03/2007	R209	2007/05/03			Bond Future	7.1400	7.2000	0.840	0.0000	0.0000	0
27/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	2,125.0000	1,367.0000	(35.671)	0	0	0
27/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	21,382.0000	17,199.0000	(19.563)	0	0	0
27/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	9,300.0000	11,740.0000	26.237	0	0	0
27/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	8,213.0000	5,996.0000	(26.994)	0	0	0
27/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	23,978.0000	28,384.0000	18.375	0	0	0
27/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	47,167.0000	53,032.0000	12.435	0	0	0
27/03/2007	R209	2007/08/02			Bond Future	7.1050	7.1650	0.844	7.1200	7.1500	315
27/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	35,821.0000	31,802.0000	(11.220)	0	0	0
27/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	19,873.0000	22,508.0000	13.259	0	0	0
27/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	12,091.0000	10,173.0000	(15.863)	0	0	0
27/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	33,841.0000	37,549.0000	10.957	0	0	0
27/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,003.0000	19,056.0000	(13.394)	0	0	0
27/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	53,135.0000	57,872.0000	8.915	0	0	0
27/03/2007	TRT1	2007/05/03			Index Future	252.9920	252.0780	(0.361)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,038</b>