



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/03/2007

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
29/03/2007	ALBI 2007/05/03			Index Future	254.3520	254.6240	0.107	0.0000	0.0000	0
29/03/2007	ALBI 2007/05/03	254.00	Call	Index Future	17,744.0000	19,025.0000	7.219	0	0	0
29/03/2007	ALBI 2007/05/03	254.00	Put	Index Future	14,224.0000	12,785.0000	(10.117)	0	0	0
29/03/2007	ALBI 2007/08/02			Index Future	260.2080	260.4710	0.101	0.0000	0.0000	0
29/03/2007	ALBI 2007/08/02	254.00	Call	Index Future	70,897.0000	72,925.0000	2.860	0	0	0
29/03/2007	ALBI 2007/08/02	254.00	Put	Index Future	8,817.0000	8,215.0000	(6.828)	0	0	0
29/03/2007	ALBI 2007/11/01			Index Future	266.2340	266.4730	0.090	0.0000	0.0000	0
29/03/2007	ALBI 2007/11/01	254.00	Call	Index Future	127,779.0000	129,873.0000	1.639	0	0	0
29/03/2007	ALBI 2007/11/01	254.00	Put	Index Future	5,439.0000	5,143.0000	(5.442)	0	0	0
29/03/2007	ALBI 2008/02/07			Index Future	272.8480	273.0460	0.073	0.0000	0.0000	0
29/03/2007	ALBI 2008/02/07	254.00	Call	Index Future	191,764.0000	193,606.0000	0.961	0	0	0
29/03/2007	ALBI 2008/02/07	254.00	Put	Index Future	3,284.0000	3,146.0000	(4.202)	0	0	0
29/03/2007	CRD1 2007/05/03			Index Future	109.0120	109.0990	0.080	0.0000	0.0000	10
29/03/2007	GOVI 2007/05/03			jGovi	255.0190	255.2720	0.099	0.0000	0.0000	144
29/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	200,190.0000	202,720.0000	1.264	0	0	0
29/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
29/03/2007	GOVI 2007/08/02			jGovi	260.5290	260.7880	0.099	0.0000	0.0000	69
29/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	200,294.0000	202,883.0000	1.293	0	0	0
29/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	4.0000	3.0000	(25.000)	0	0	0

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29/03/2007	GOVI	2007/11/01			jGovi	266.3160	266.5800	0.099	0.0000	0.0000	0
29/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	47,866.0000	49,261.0000	2.914	0	0	0
29/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	34,706.0000	33,461.0000	(3.587)	0	0	0
29/03/2007	GOVI	2008/02/07			jGovi	273.0790	273.3400	0.096	0.0000	0.0000	0
29/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,587.0000	18,875.0000	(3.635)	0	0	0
29/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	100,377.0000	102,275.0000	1.891	0	0	0
29/03/2007	ILBI	2007/05/03			Index Future	265.6880	256.6030	(3.419)	0.0000	0.0000	0
29/03/2007	ILBI	2007/08/02			Index Future	271.8050	262.4960	(3.425)	0.0000	0.0000	0
29/03/2007	J153	2010/08/31			jSwap	8.8540	8.8180	(0.407)	0.0000	0.0000	0
29/03/2007	J157	2015/09/15			jSwap	8.3880	8.3530	(0.417)	0.0000	0.0000	0
29/03/2007	J186	2026/12/21			jSwap	7.8980	7.8530	(0.570)	0.0000	0.0000	0
29/03/2007	J201	2014/12/22			jSwap	8.4710	8.4310	(0.472)	0.0000	0.0000	0
29/03/2007	J203	2017/09/15			jSwap	8.2770	8.2460	(0.375)	0.0000	0.0000	0
29/03/2007	J204	2018/12/21			jSwap	8.2420	8.2110	(0.376)	0.0000	0.0000	0
29/03/2007	J207	2020/01/15			jSwap	8.1810	8.1480	(0.403)	0.0000	0.0000	0
29/03/2007	JBAR	2005/12/21			jBar	9.1750	9.1750	-	0.0000	0.0000	0
29/03/2007	JFRA	2007/05/03			jFra	9.2330	9.2130	(0.217)	0.0000	0.0000	0
29/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,223.0000	4,175.0000	(1.137)	0	0	0
29/03/2007	JFRA	2007/08/02			jFra	9.2970	9.2480	(0.527)	0.0000	0.0000	0
29/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	18.0000	20.0000	11.111	0	0	0

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29/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,397.0000	4,280.0000	(2.661)	0	0	0
29/03/2007	JFRA	2007/11/01			jFra	9.2490	9.1850	(0.692)	0.0000	0.0000	0
29/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	82.0000	92.0000	12.195	0	0	0
29/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,664.0000	4,507.0000	(3.366)	0	0	0
29/03/2007	JFRA	2008/02/07			jFra	9.1980	9.1530	(0.489)	0.0000	0.0000	0
29/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,528.0000	16,551.0000	0.139	0	0	0
29/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,659.0000	20,572.0000	(0.421)	0	0	0
29/03/2007	JN02	2007/05/03			jNote	9.0150	8.9760	(0.433)	0.0000	0.0000	0
29/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,369.0000	4,014.0000	(8.125)	0	0	0
29/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,648.0000	9,006.0000	4.140	0	0	0
29/03/2007	JN02	2007/08/02			jNote	8.9200	8.8780	(0.471)	0.0000	0.0000	0
29/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,037.0000	8,678.0000	(3.973)	0	0	0
29/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,051.0000	15,460.0000	2.717	0	0	0
29/03/2007	JN05	2007/05/03			jNote	8.5320	8.4980	(0.398)	0.0000	0.0000	0
29/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	221.0000	163.0000	(26.244)	0	0	0
29/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	29,070.0000	30,404.0000	4.589	0	0	0
29/03/2007	JN05	2007/08/02			jNote	8.4640	8.4270	(0.437)	0.0000	0.0000	0
29/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	33,880.0000	35,167.0000	3.799	0	0	0
29/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,240.0000	2,007.0000	(10.402)	0	0	0
29/03/2007	JN10	2007/05/03			jNote	8.1990	8.1670	(0.390)	0.0000	0.0000	0
29/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
29/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	53,836.0000	56,071.0000	4.151	0	0	0
29/03/2007	JN10	2007/08/02			jNote	8.1460	8.1140	(0.393)	0.0000	0.0000	0
29/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	57,887.0000	60,071.0000	3.773	0	0	0
29/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	338.0000	273.0000	(19.231)	0	0	0
29/03/2007	JROD	2007/03/30			jRod	8.6690	8.6690	-	0.0000	0.0000	0

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29/03/2007	JROD	2007/04/30			jRod	8.7400	8.7350	(0.057)	0.0000	0.0000	0
29/03/2007	JROD	2007/05/31			jRod	8.9350	8.9270	(0.090)	0.0000	0.0000	0
29/03/2007	JROD	2007/06/29			jRod	8.9260	8.9210	(0.056)	0.0000	0.0000	0
29/03/2007	JROD	2007/07/31			jRod	9.0650	9.0620	(0.033)	0.0000	0.0000	0
29/03/2007	JROD	2007/08/31			jRod	9.1910	9.1910	-	0.0000	0.0000	0
29/03/2007	JROD	2007/09/28			jRod	9.0970	9.0980	0.011	0.0000	0.0000	0
29/03/2007	JROD	2007/10/31			jRod	9.1930	9.1930	-	0.0000	0.0000	0
29/03/2007	JROD	2007/11/30			jRod	9.2820	9.2800	(0.022)	0.0000	0.0000	0
29/03/2007	JROD	2007/12/31			jRod	9.2000	9.1950	(0.054)	0.0000	0.0000	0
29/03/2007	OTH1	2007/05/03			Index Future	251.3920	251.6670	0.109	0.0000	0.0000	15
29/03/2007	R153	2007/05/03			Bond Future	8.1550	8.1250	(0.368)	0.0000	0.0000	366
29/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	572.0000	463.0000	(19.056)	0	0	0
29/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	17,308.0000	18,129.0000	4.743	0	0	0
29/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,383.0000	1,164.0000	(15.835)	0	0	0
29/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	20,126.0000	20,982.0000	4.253	0	0	0
29/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	12,014.0000	12,725.0000	5.918	0	0	0
29/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	353.0000	280.0000	(20.680)	0	0	0
29/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	18,707.0000	19,547.0000	4.490	0	0	0
29/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	125.0000	94.0000	(24.800)	0	0	0
29/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	25,939.0000	26,839.0000	3.470	0	0	0
29/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	451.0000	361.0000	(19.956)	0	0	0
29/03/2007	R153	2007/08/02			Bond Future	8.1050	8.0750	(0.370)	0.0000	0.0000	0
29/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,679.0000	16,258.0000	3.693	0	0	0
29/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,357.0000	4,071.0000	(6.564)	0	0	0

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29/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	20,012.0000	20,662.0000	3.248	0	0	0
29/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,013.0000	2,797.0000	(7.169)	0	0	0
29/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	21,153.0000	21,818.0000	3.144	0	0	0
29/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,740.0000	2,539.0000	(7.336)	0	0	0
29/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	27,125.0000	27,855.0000	2.691	0	0	0
29/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,489.0000	2,303.0000	(7.473)	0	0	0
29/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	22,313.0000	22,993.0000	3.048	0	0	0
29/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,679.0000	1,543.0000	(8.100)	0	0	0
29/03/2007	R157	2007/05/03			Bond Future	7.7900	7.7700	(0.257)	0.0000	0.0000	481
29/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	68,620.0000	70,071.0000	2.115	0	0	0
29/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	24,891.0000	23,628.0000	(5.074)	0	0	0
29/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	65,212.0000	66,655.0000	2.213	0	0	0
29/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	72,026.0000	73,484.0000	2.024	0	0	0
29/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	3,238.0000	3,453.0000	6.640	0	0	75
29/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	124.0000	97.0000	(21.774)	0	0	0
29/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	51,629.0000	53,015.0000	2.685	0	0	0
29/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	92.0000	71.0000	(22.826)	0	0	0
29/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	85,589.0000	87,061.0000	1.720	0	0	0
29/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
29/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	167.0000	132.0000	(20.958)	0	0	0
29/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	512.0000	421.0000	(17.773)	0	0	0
29/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	20,637.0000	21,568.0000	4.511	0	0	0
29/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,242.0000	4,694.0000	(10.454)	0	0	60
29/03/2007	R157	2007/08/02			Bond Future	7.7500	7.7300	(0.258)	0.0000	0.0000	3
29/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	69,522.0000	70,764.0000	1.786	0	0	0
29/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,591.0000	2,421.0000	(6.561)	0	0	0
29/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,220.0000	3,018.0000	(6.273)	0	0	0
29/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	75,615.0000	76,890.0000	1.686	0	0	0
29/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,662.0000	1,545.0000	(7.040)	0	0	0
29/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	87,990.0000	89,317.0000	1.508	0	0	0
29/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	72,559.0000	73,818.0000	1.735	0	0	0
29/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,890.0000	2,704.0000	(6.436)	0	0	0
29/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,922.0000	4,637.0000	(5.790)	0	0	0
29/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	57,635.0000	58,795.0000	2.013	0	0	0

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29/03/2007	R186	2007/05/03			Bond Future	7.4970	7.4770	(0.267)	0.0000	0.0000	0
29/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	111,452.0000	113,915.0000	2.210	0	0	0
29/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	166.0000	128.0000	(22.892)	0	0	0
29/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	546.0000	439.0000	(19.597)	0	0	0
29/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	89,705.0000	92,099.0000	2.669	0	0	0
29/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	143,358.0000	145,853.0000	1.740	0	0	0
29/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	116,843.0000	119,315.0000	2.116	0	0	0
29/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
29/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	122,207.0000	124,686.0000	2.029	0	0	0
29/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	89.0000	67.0000	(24.719)	0	0	0
29/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	122.0000	93.0000	(23.770)	0	0	0
29/03/2007	R186	2007/08/02			Bond Future	7.4500	7.4300	(0.268)	0.0000	0.0000	0
29/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,718.0000	6,302.0000	(6.192)	0	0	0
29/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	101,110.0000	103,194.0000	2.061	0	0	0
29/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	120,680.0000	122,889.0000	1.830	0	0	0
29/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,427.0000	3,187.0000	(7.003)	0	0	0
29/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	130,572.0000	132,831.0000	1.730	0	0	0
29/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,162.0000	1,999.0000	(7.539)	0	0	0
29/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,301.0000	4,011.0000	(6.743)	0	0	0
29/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	150,397.0000	152,733.0000	1.553	0	0	0
29/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,840.0000	3,576.0000	(6.875)	0	0	0
29/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	125,621.0000	127,856.0000	1.779	0	0	0
29/03/2007	R196	2007/05/03			Bond Future	8.5220	8.4920	(0.352)	0.0000	0.0000	0
29/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,281.0000	1,996.0000	(12.495)	0	0	0
29/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,524.0000	4,897.0000	8.245	0	0	0
29/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	711.0000	581.0000	(18.284)	0	0	0
29/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	556.0000	638.0000	14.748	0	0	0
29/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,130.0000	4,709.0000	(8.207)	0	0	0
29/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,912.0000	2,130.0000	11.402	0	0	0
29/03/2007	R196	2007/08/02			Bond Future	8.3740	8.3390	(0.418)	0.0000	0.0000	0
29/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,329.0000	7,684.0000	4.844	0	0	0
29/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,177.0000	3,387.0000	6.610	0	0	0

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29/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,848.0000	1,690.0000	(8.550)	0	0	0
29/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,159.0000	2,931.0000	(7.217)	0	0	0
29/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,001.0000	5,285.0000	5.679	0	0	0
29/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,993.0000	4,691.0000	(6.048)	0	0	0
29/03/2007	R201	2007/05/03			Bond Future	7.8400	7.8200	(0.255)	0.0000	0.0000	0
29/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	38,196.0000	39,275.0000	2.825	0	0	0
29/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	174.0000	139.0000	(20.115)	0	0	0
29/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	48,923.0000	50,057.0000	2.318	0	0	0
29/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	523.0000	433.0000	(17.208)	0	0	0
29/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	97.0000	76.0000	(21.649)	0	0	0
29/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
29/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	65,103.0000	66,265.0000	1.785	0	0	0
29/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	51,624.0000	52,765.0000	2.210	0	0	0
29/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	130.0000	103.0000	(20.769)	0	0	0
29/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	54,326.0000	55,474.0000	2.113	0	0	0
29/03/2007	R201	2007/08/02			Bond Future	7.7680	7.7700	0.026	0.0000	0.0000	0
29/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,986.0000	3,962.0000	(0.602)	0	0	0
29/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	54,266.0000	54,130.0000	(0.251)	0	0	0
29/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,592.0000	2,571.0000	(0.810)	0	0	0
29/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	44,847.0000	44,708.0000	(0.310)	0	0	0
29/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	56,676.0000	56,541.0000	(0.238)	0	0	0
29/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,328.0000	1,312.0000	(1.205)	0	0	0
29/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	68,948.0000	68,818.0000	(0.189)	0	0	0
29/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,321.0000	2,301.0000	(0.862)	0	0	0
29/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	59,105.0000	58,971.0000	(0.227)	0	0	0
29/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,079.0000	2,060.0000	(0.914)	0	0	0
29/03/2007	R203	2007/05/03			Bond Future	7.7020	7.6880	(0.182)	0.0000	0.0000	0
29/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	88,478.0000	89,491.0000	1.145	0	0	0
29/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
29/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	72,237.0000	73,248.0000	1.400	0	0	0
29/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	52.0000	40.0000	(23.077)	0	0	0
29/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	2.0000	-	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
29/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	55,671.0000	56,671.0000	1.796	0	0	0
29/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	75,514.0000	76,526.0000	1.340	0	0	0
29/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	68,947.0000	69,958.0000	1.466	0	0	0
29/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
29/03/2007	R203	2007/08/02			Bond Future	7.6420	7.6270	(0.196)	0.0000	0.0000	0
29/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	79,192.0000	80,218.0000	1.296	0	0	0
29/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	574.0000	528.0000	(8.014)	0	0	0
29/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	249.0000	227.0000	(8.835)	0	0	0
29/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	91,647.0000	92,697.0000	1.146	0	0	0
29/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	699.0000	645.0000	(7.725)	0	0	0
29/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	847.0000	783.0000	(7.556)	0	0	0
29/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	72,989.0000	73,998.0000	1.382	0	0	0
29/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	76,086.0000	77,104.0000	1.338	0	0	0
29/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,745.0000	1,631.0000	(6.533)	0	0	0
29/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	60,764.0000	61,723.0000	1.578	0	0	0
29/03/2007	R204	2007/05/03			Bond Future	7.6950	7.6750	(0.260)	0.0000	0.0000	0
29/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	60,316.0000	61,749.0000	2.376	0	0	0
29/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	683.0000	572.0000	(16.252)	0	0	0
29/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	130.0000	103.0000	(20.769)	0	0	0
29/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	73,957.0000	75,456.0000	2.027	0	0	0
29/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	234.0000	189.0000	(19.231)	0	0	0
29/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	80,795.0000	82,311.0000	1.876	0	0	0
29/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	36.0000	28.0000	(22.222)	0	0	0
29/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	77,378.0000	78,886.0000	1.949	0	0	0
29/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	175.0000	140.0000	(20.000)	0	0	0
29/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	94,380.0000	95,914.0000	1.625	0	0	0
29/03/2007	R204	2007/08/02			Bond Future	7.6410	7.6210	(0.262)	0.0000	0.0000	0
29/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,874.0000	5,569.0000	(5.192)	0	0	0
29/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	68,843.0000	70,069.0000	1.781	0	0	0
29/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	80,672.0000	81,985.0000	1.628	0	0	0
29/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,839.0000	1,716.0000	(6.688)	0	0	0
29/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	99,100.0000	100,508.0000	1.421	0	0	0
29/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,786.0000	3,568.0000	(5.758)	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
29/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,002.0000	2,820.0000	(6.063)	0	0	0
29/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	86,746.0000	88,094.0000	1.554	0	0	0
29/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,375.0000	3,176.0000	(5.896)	0	0	0
29/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	83,698.0000	85,029.0000	1.590	0	0	0
29/03/2007	R206	2007/05/03			Bond Future	7.8340	7.8140	(0.255)	0.0000	0.0000	0
29/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	21,866.0000	22,724.0000	3.924	0	0	0
29/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,023.0000	865.0000	(15.445)	0	0	0
29/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	12,041.0000	12,661.0000	5.149	0	0	0
29/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,459.0000	8,771.0000	(7.273)	0	0	0
29/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,182.0000	5,511.0000	6.349	0	0	0
29/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,657.0000	3,261.0000	(10.829)	0	0	0
29/03/2007	R206	2007/08/02			Bond Future	7.7630	7.7430	(0.258)	0.0000	0.0000	0
29/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,348.0000	4,090.0000	(5.934)	0	0	0
29/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	28,108.0000	28,841.0000	2.608	0	0	0
29/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	19,622.0000	20,221.0000	3.053	0	0	0
29/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,970.0000	7,577.0000	(4.931)	0	0	0
29/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	13,378.0000	12,835.0000	(4.059)	0	0	0
29/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	12,734.0000	13,182.0000	3.518	0	0	0
29/03/2007	R207	2007/05/03			Bond Future	7.6210	7.6010	(0.262)	0.0000	0.0000	0
29/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	66,140.0000	67,706.0000	2.368	0	0	0
29/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	42.0000	30.0000	(28.571)	0	0	0
29/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	101,001.0000	102,580.0000	1.563	0	0	0
29/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
29/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	83,786.0000	85,363.0000	1.882	0	0	0
29/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
29/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	80,289.0000	81,866.0000	1.964	0	0	0
29/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	87,265.0000	88,843.0000	1.808	0	0	0
29/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/03/2007	R207	2007/08/02			Bond Future	7.5700	7.5500	(0.264)	0.0000	0.0000	0
29/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	70,890.0000	72,328.0000	2.028	0	0	0
29/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,539.0000	1,409.0000	(8.447)	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
29/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	104,121.0000	105,665.0000	1.483	0	0	0
29/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	213.0000	189.0000	(11.268)	0	0	0
29/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	84,128.0000	85,626.0000	1.781	0	0	0
29/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	605.0000	546.0000	(9.752)	0	0	0
29/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	90,798.0000	92,316.0000	1.672	0	0	0
29/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	736.0000	666.0000	(9.511)	0	0	0
29/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	496.0000	445.0000	(10.282)	0	0	0
29/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	87,462.0000	88,971.0000	1.725	0	0	0
29/03/2007	R209	2007/05/03			Bond Future	7.2050	7.1950	(0.139)	0.0000	0.0000	0
29/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	53,462.0000	52,379.0000	(2.026)	0	0	0
29/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	11,785.0000	11,118.0000	(5.660)	0	0	0
29/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	5,684.0000	5,817.0000	2.340	0	0	0
29/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	16,696.0000	17,126.0000	2.575	0	0	0
29/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	28,621.0000	27,657.0000	(3.368)	0	0	0
29/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1,248.0000	1,262.0000	1.122	0	0	0
29/03/2007	R209	2007/08/02			Bond Future	7.1700	7.1600	(0.139)	0.0000	0.0000	315
29/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	31,385.0000	31,908.0000	1.666	0	0	0
29/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	9,946.0000	10,143.0000	1.981	0	0	0
29/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	58,196.0000	57,291.0000	(1.555)	0	0	0
29/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	37,773.0000	37,016.0000	(2.004)	0	0	0
29/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	18,729.0000	19,074.0000	1.842	0	0	0
29/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	22,642.0000	22,063.0000	(2.557)	0	0	0
29/03/2007	TRT1	2007/05/03			Index Future	251.9900	252.2400	0.099	0.0000	0.0000	500
Grand Total:											2,038