



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/03/2007

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
22/03/2007	ALBI	2007/05/03			Index Future	0.0000	256.7390	100.000	0.0000	0.0000	0
22/03/2007	ALBI	2007/05/03	254.00	Put	Index Future	0.0000	6,928.0000	100.000	0	0	0
22/03/2007	ALBI	2007/05/03	254.00	Call	Index Future	0.0000	34,318.0000	100.000	0	0	0
22/03/2007	ALBI	2007/08/02			Index Future	0.0000	262.6240	100.000	0.0000	0.0000	0
22/03/2007	ALBI	2007/08/02	254.00	Put	Index Future	0.0000	5,283.0000	100.000	0	0	0
22/03/2007	ALBI	2007/08/02	254.00	Call	Index Future	0.0000	91,523.0000	100.000	0	0	0
22/03/2007	ALBI	2007/11/01			Index Future	0.0000	268.6350	100.000	0.0000	0.0000	0
22/03/2007	ALBI	2007/11/01	254.00	Call	Index Future	0.0000	149,859.0000	100.000	0	0	0
22/03/2007	ALBI	2007/11/01	254.00	Put	Index Future	0.0000	3,509.0000	100.000	0	0	0
22/03/2007	ALBI	2008/02/07			Index Future	0.0000	275.2320	100.000	0.0000	0.0000	0
22/03/2007	ALBI	2008/02/07	254.00	Put	Index Future	0.0000	2,219.0000	100.000	0	0	0
22/03/2007	ALBI	2008/02/07	254.00	Call	Index Future	0.0000	214,539.0000	100.000	0	0	0
22/03/2007	CRD1	2007/05/03			Index Future	109.6990	109.6560	(0.039)	0.0000	0.0000	10
22/03/2007	GOVI	2007/05/03			jGovi	257.4790	257.4200	(0.023)	0.0000	0.0000	144
22/03/2007	GOVI	2007/05/03	235.00	Call	jGovi	224,790.0000	224,200.0000	(0.262)	0	0	0
22/03/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
22/03/2007	GOVI	2007/08/02			jGovi	263.0360	262.9790	(0.022)	0.0000	0.0000	69
22/03/2007	GOVI	2007/08/02	240.50	Call	jGovi	225,361.0000	224,791.0000	(0.253)	0	0	0
22/03/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0

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22/03/2007	GOVI	2007/11/01			jGovi	0.0000	268.8210	100.000	0.0000	0.0000	0
22/03/2007	GOVI	2007/11/01	265.00	Put	jGovi	0.0000	25,355.0000	100.000	0	0	0
22/03/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	63,565.0000	100.000	0	0	0
22/03/2007	GOVI	2008/02/07			jGovi	0.0000	275.4440	100.000	0.0000	0.0000	0
22/03/2007	GOVI	2008/02/07	265.00	Put	jGovi	0.0000	14,638.0000	100.000	0	0	0
22/03/2007	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	119,078.0000	100.000	0	0	0
22/03/2007	ILBI	2007/05/03			Index Future	274.3970	274.3240	(0.027)	0.0000	0.0000	0
22/03/2007	ILBI	2007/08/02			Index Future	280.6800	280.6120	(0.024)	0.0000	0.0000	0
22/03/2007	J153	2010/08/31			jSwap	8.6370	8.6540	0.197	0.0000	0.0000	0
22/03/2007	J157	2015/09/15			jSwap	8.2370	8.2490	0.146	0.0000	0.0000	0
22/03/2007	J186	2026/12/21			jSwap	7.7850	7.7790	(0.077)	0.0000	0.0000	0
22/03/2007	J201	2014/12/22			jSwap	8.3140	8.3230	0.108	0.0000	0.0000	0
22/03/2007	J203	2017/09/15			jSwap	8.1490	8.1540	0.061	0.0000	0.0000	0
22/03/2007	J204	2018/12/21			jSwap	8.1170	8.1260	0.111	0.0000	0.0000	0
22/03/2007	J207	2020/01/15			jSwap	8.0550	8.0650	0.124	0.0000	0.0000	0
22/03/2007	JBAR	2005/12/21			jBar	9.1290	9.1330	0.044	0.0000	0.0000	0
22/03/2007	JFRA	2007/05/03			jFra	9.1800	9.1900	0.109	0.0000	0.0000	0
22/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,095.0000	4,119.0000	0.586	0	0	0
22/03/2007	JFRA	2007/08/02			jFra	9.1560	9.1910	0.382	0.0000	0.0000	0
22/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,069.0000	4,150.0000	1.991	0	0	0

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22/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	32.0000	28.0000	(12.500)	0	0	0
22/03/2007	JFRA	2007/11/01			jFra	9.1050	9.1430	0.417	0.0000	0.0000	0
22/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	117.0000	107.0000	(8.547)	0	0	0
22/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,323.0000	4,412.0000	2.059	0	0	0
22/03/2007	JFRA	2008/02/07			jFra	9.0030	9.0410	0.422	0.0000	0.0000	0
22/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,989.0000	16,887.0000	(0.600)	0	0	0
22/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,638.0000	20,629.0000	(0.044)	0	0	0
22/03/2007	JN02	2007/05/03			jNote	8.8260	8.8670	0.465	0.0000	0.0000	0
22/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,492.0000	10,845.0000	(5.630)	0	0	0
22/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,759.0000	3,862.0000	2.740	0	0	0
22/03/2007	JN02	2007/08/02			jNote	8.6940	8.7330	0.449	0.0000	0.0000	0
22/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,783.0000	7,960.0000	2.274	0	0	0
22/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,935.0000	17,396.0000	(3.005)	0	0	0
22/03/2007	JN05	2007/05/03			jNote	8.3280	8.3410	0.156	0.0000	0.0000	0
22/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	113.0000	105.0000	(7.080)	0	0	0
22/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,339.0000	36,786.0000	(1.481)	0	0	0
22/03/2007	JN05	2007/08/02			jNote	8.2540	8.2680	0.170	0.0000	0.0000	0
22/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,719.0000	41,146.0000	(1.373)	0	0	0
22/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,414.0000	1,430.0000	1.132	0	0	0
22/03/2007	JN10	2007/05/03			jNote	8.0680	8.0730	0.062	0.0000	0.0000	0
22/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	63,095.0000	62,727.0000	(0.583)	0	0	0
22/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	1.0000	-	0	0	0
22/03/2007	JN10	2007/08/02			jNote	8.0140	8.0190	0.062	0.0000	0.0000	0
22/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	186.0000	183.0000	(1.613)	0	0	0
22/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	67,126.0000	66,753.0000	(0.556)	0	0	0
22/03/2007	JROD	2007/03/30			jRod	8.6740	8.6720	(0.023)	0.0000	0.0000	0

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22/03/2007	JROD	2007/04/30			jRod	8.7700	8.7610	(0.103)	0.0000	0.0000	0
22/03/2007	JROD	2007/05/31			jRod	8.9660	8.9540	(0.134)	0.0000	0.0000	0
22/03/2007	OTH1	2007/05/03			Index Future	253.7040	253.6250	(0.031)	0.0000	0.0000	15
22/03/2007	R153	2007/05/03			Bond Future	7.9450	7.9550	0.126	0.0000	0.0000	366
22/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,889.0000	17,551.0000	(1.889)	0	0	0
22/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	725.0000	699.0000	(3.586)	0	0	0
22/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,025.0000	24,697.0000	(1.311)	0	0	0
22/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	68.0000	61.0000	(10.294)	0	0	0
22/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,416.0000	32,097.0000	(0.984)	0	0	0
22/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	237.0000	221.0000	(6.751)	0	0	0
22/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	299.0000	281.0000	(6.020)	0	0	0
22/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,568.0000	23,238.0000	(1.400)	0	0	0
22/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	186.0000	173.0000	(6.989)	0	0	0
22/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,492.0000	26,166.0000	(1.231)	0	0	0
22/03/2007	R153	2007/08/02			Bond Future	7.9000	7.9100	0.127	0.0000	0.0000	0
22/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,284.0000	20,008.0000	(1.361)	0	0	0
22/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,029.0000	3,043.0000	0.462	0	0	0
22/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,513.0000	32,220.0000	(0.901)	0	0	0
22/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,873.0000	1,875.0000	0.107	0	0	0
22/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,134.0000	1,130.0000	(0.353)	0	0	0
22/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,066.0000	2,070.0000	0.194	0	0	0
22/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,454.0000	27,164.0000	(1.056)	0	0	0
22/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,697.0000	1,697.0000	-	0	0	0
22/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,998.0000	24,712.0000	(1.144)	0	0	0
22/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,219.0000	25,931.0000	(1.098)	0	0	0
22/03/2007	R157	2007/05/03			Bond Future	7.6150	7.6050	(0.131)	0.0000	0.0000	481
22/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,169.0000	78,893.0000	0.926	0	0	0
22/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,010.0000	85,743.0000	0.862	0	0	0
22/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	65.0000	49.0000	(24.615)	0	0	0
22/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
22/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,595.0000	99,338.0000	0.754	0	0	0

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22/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	113.0000	88.0000	(22.124)	0	0	0
22/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,593.0000	82,322.0000	0.893	0	0	0
22/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	86.0000	66.0000	(23.256)	0	0	0
22/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,142.0000	8,173.0000	0.381	0	0	75
22/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,784.0000	16,066.0000	(4.278)	0	0	0
22/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,450.0000	65,139.0000	1.069	0	0	0
22/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,152.0000	2,833.0000	(10.121)	0	0	60
22/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	31,559.0000	31,988.0000	1.359	0	0	0
22/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	323.0000	263.0000	(18.576)	0	0	0
22/03/2007	R157	2007/08/02			Bond Future	7.5800	7.5700	(0.132)	0.0000	0.0000	3
22/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,079.0000	1,962.0000	(5.628)	0	0	0
22/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	99,867.0000	100,521.0000	0.655	0	0	0
22/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,863.0000	1,755.0000	(5.797)	0	0	0
22/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,233.0000	87,856.0000	0.714	0	0	0
22/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,194.0000	1,117.0000	(6.449)	0	0	0
22/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,094.0000	84,707.0000	0.729	0	0	0
22/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,966.0000	81,570.0000	0.746	0	0	0
22/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,319.0000	2,192.0000	(5.476)	0	0	0
22/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,563.0000	3,389.0000	(4.884)	0	0	0
22/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,622.0000	69,178.0000	0.810	0	0	0
22/03/2007	R186	2007/05/03			Bond Future	7.3420	7.3380	(0.054)	0.0000	0.0000	0
22/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	378.0000	315.0000	(16.667)	0	0	0
22/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	109,111.0000	109,559.0000	0.411	0	0	0
22/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	94.0000	74.0000	(21.277)	0	0	0
22/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	136,389.0000	136,880.0000	0.360	0	0	0
22/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	141,763.0000	142,258.0000	0.349	0	0	0
22/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	22.0000	16.0000	(27.273)	0	0	0
22/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	71.0000	55.0000	(22.535)	0	0	0
22/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	130,985.0000	131,470.0000	0.370	0	0	0
22/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	162,930.0000	163,435.0000	0.310	0	0	0
22/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	126.0000	100.0000	(20.635)	0	0	0
22/03/2007	R186	2007/08/02			Bond Future	7.2930	7.2890	(0.055)	0.0000	0.0000	0
22/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	119,131.0000	119,461.0000	0.277	0	0	0

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22/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,924.0000	4,744.0000	(3.656)	0	0	0
22/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	149,460.0000	149,859.0000	0.267	0	0	0
22/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,141.0000	3,008.0000	(4.234)	0	0	0
22/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	139,334.0000	139,712.0000	0.271	0	0	0
22/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,501.0000	2,388.0000	(4.518)	0	0	0
22/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,579.0000	1,499.0000	(5.066)	0	0	0
22/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	169,629.0000	170,059.0000	0.253	0	0	0
22/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	144,398.0000	144,787.0000	0.269	0	0	0
22/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,803.0000	2,681.0000	(4.352)	0	0	0
22/03/2007	R196	2007/05/03			Bond Future	8.3120	8.3310	0.229	0.0000	0.0000	0
22/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,230.0000	3,960.0000	(6.383)	0	0	0
22/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,070.0000	1,120.0000	4.673	0	0	0
22/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,835.0000	1,649.0000	(10.136)	0	0	0
22/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	282.0000	292.0000	3.546	0	0	0
22/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,880.0000	3,014.0000	4.653	0	0	0
22/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,624.0000	7,314.0000	(4.066)	0	0	0
22/03/2007	R196	2007/08/02			Bond Future	8.1380	8.1580	0.246	0.0000	0.0000	0
22/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,115.0000	1,152.0000	3.318	0	0	0
22/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,058.0000	9,800.0000	(2.565)	0	0	0
22/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,381.0000	3,480.0000	2.928	0	0	0
22/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,324.0000	7,093.0000	(3.154)	0	0	0
22/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,025.0000	4,830.0000	(3.881)	0	0	0
22/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,021.0000	2,085.0000	3.167	0	0	0
22/03/2007	R201	2007/05/03			Bond Future	7.6500	7.6400	(0.131)	7.6600	7.6600	0
22/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,145.0000	49,683.0000	1.095	0	0	0
22/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	298.0000	244.0000	(18.121)	0	0	0
22/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,268.0000	76,855.0000	0.770	0	0	0
22/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
22/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,027.0000	60,597.0000	0.950	0	0	0
22/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	61.0000	46.0000	(24.590)	0	0	0
22/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	62,747.0000	63,321.0000	0.915	0	0	0
22/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	105.0000	82.0000	(21.905)	0	0	0
22/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	80.0000	62.0000	(22.500)	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
22/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,463.0000	66,041.0000	0.883	0	0	0
22/03/2007	R201	2007/08/02			Bond Future	7.5690	7.5850	0.211	0.0000	0.0000	0
22/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,679.0000	2,721.0000	1.568	0	0	0
22/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,007.0000	54,121.0000	(1.611)	0	0	0
22/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,870.0000	68,958.0000	(1.305)	0	0	0
22/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,378.0000	1,394.0000	1.161	0	0	0
22/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,724.0000	1,746.0000	1.276	0	0	0
22/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,865.0000	63,959.0000	(1.397)	0	0	0
22/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	876.0000	883.0000	0.799	0	0	0
22/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,541.0000	1,560.0000	1.233	0	0	0
22/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,362.0000	66,453.0000	(1.349)	0	0	0
22/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,963.0000	79,043.0000	(1.151)	0	0	0
22/03/2007	R203	2007/05/03			Bond Future	7.5310	7.5220	(0.120)	0.0000	0.0000	0
22/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	100,931.0000	101,591.0000	0.654	0	0	0
22/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	87,965.0000	88,626.0000	0.751	0	0	0
22/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	84,688.0000	85,348.0000	0.779	0	0	0
22/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,098.0000	68,751.0000	0.959	0	0	0
22/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	81,397.0000	82,056.0000	0.810	0	0	0
22/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
22/03/2007	R203	2007/08/02			Bond Future	7.4670	7.4570	(0.134)	0.0000	0.0000	0
22/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,557.0000	92,253.0000	0.760	0	0	0
22/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	337.0000	307.0000	(8.902)	0	0	0
22/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	142.0000	128.0000	(9.859)	0	0	0
22/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,142.0000	104,854.0000	0.684	0	0	0
22/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,402.0000	89,094.0000	0.783	0	0	0
22/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	504.0000	463.0000	(8.135)	0	0	0
22/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,249.0000	85,934.0000	0.804	0	0	0
22/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	413.0000	378.0000	(8.475)	0	0	0
22/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,074.0000	999.0000	(6.983)	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
22/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	72,695.0000	73,346.0000	0.896	0	0	0
22/03/2007	R204	2007/05/03			Bond Future	7.5240	7.5140	(0.133)	0.0000	0.0000	0
22/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	73,432.0000	74,132.0000	0.953	0	0	0
22/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	502.0000	417.0000	(16.932)	0	0	0
22/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,203.0000	87,950.0000	0.857	0	0	0
22/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	105.0000	81.0000	(22.857)	0	0	0
22/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,673.0000	108,449.0000	0.721	0	0	0
22/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	32.0000	24.0000	(25.000)	0	0	0
22/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	182.0000	144.0000	(20.879)	0	0	0
22/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,067.0000	94,828.0000	0.809	0	0	0
22/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	139.0000	109.0000	(21.583)	0	0	0
22/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,639.0000	91,394.0000	0.833	0	0	0
22/03/2007	R204	2007/08/02			Bond Future	7.4670	7.4570	(0.134)	0.0000	0.0000	0
22/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,836.0000	81,413.0000	0.714	0	0	0
22/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,452.0000	4,251.0000	(4.515)	0	0	0
22/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,356.0000	1,272.0000	(6.195)	0	0	0
22/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,032.0000	112,726.0000	0.619	0	0	0
22/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,835.0000	2,689.0000	(5.150)	0	0	0
22/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,136.0000	93,769.0000	0.680	0	0	0
22/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,394.0000	100,050.0000	0.660	0	0	0
22/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,235.0000	2,113.0000	(5.459)	0	0	0
22/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,258.0000	96,903.0000	0.670	0	0	0
22/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,520.0000	2,386.0000	(5.317)	0	0	0
22/03/2007	R206	2007/05/03			Bond Future	7.6360	7.6310	(0.065)	0.0000	0.0000	0
22/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,435.0000	31,629.0000	0.617	0	0	0
22/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,840.0000	1,683.0000	(8.533)	0	0	0
22/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	475.0000	412.0000	(13.263)	0	0	0
22/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,340.0000	20,440.0000	0.492	0	0	0
22/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,328.0000	5,058.0000	(5.068)	0	0	0
22/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,169.0000	11,155.0000	(0.125)	0	0	0
22/03/2007	R206	2007/08/02			Bond Future	7.5580	7.5530	(0.066)	0.0000	0.0000	0
22/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,244.0000	5,101.0000	(2.727)	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
22/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,114.0000	27,222.0000	0.398	0	0	0
22/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,691.0000	36,846.0000	0.422	0	0	0
22/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,714.0000	2,617.0000	(3.574)	0	0	0
22/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,276.0000	9,084.0000	(2.070)	0	0	0
22/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,850.0000	18,909.0000	0.313	0	0	0
22/03/2007	R207	2007/05/03			Bond Future	7.4500	7.4560	0.081	0.0000	0.0000	0
22/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
22/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,726.0000	79,241.0000	(0.608)	0	0	0
22/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,870.0000	100,388.0000	(0.478)	0	0	0
22/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,892.0000	93,410.0000	(0.513)	0	0	0
22/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,390.0000	96,908.0000	(0.495)	0	0	0
22/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,607.0000	114,125.0000	(0.421)	0	0	0
22/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
22/03/2007	R207	2007/08/02			Bond Future	7.3960	7.4020	0.081	0.0000	0.0000	0
22/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,053.0000	83,560.0000	(0.587)	0	0	0
22/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	946.0000	932.0000	(1.480)	0	0	0
22/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	291.0000	284.0000	(2.405)	0	0	0
22/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	358.0000	350.0000	(2.235)	0	0	0
22/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	439.0000	429.0000	(2.278)	0	0	0
22/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,588.0000	97,099.0000	(0.501)	0	0	0
22/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,972.0000	100,484.0000	(0.483)	0	0	0
22/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,786.0000	117,303.0000	(0.410)	0	0	0
22/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	122.0000	118.0000	(3.279)	0	0	0
22/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,351.0000	103,865.0000	(0.466)	0	0	0
22/03/2007	R209	2007/05/03			Bond Future	7.0900	7.0700	(0.282)	0.0000	0.0000	0
22/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,034.0000	40,944.0000	(4.857)	0	0	0
22/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	21,557.0000	19,891.0000	(7.728)	0	0	0
22/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	3,571.0000	3,730.0000	4.453	0	0	0
22/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	11,372.0000	11,954.0000	5.118	0	0	0
22/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	26,091.0000	27,327.0000	4.737	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
22/03/2007	R209 2007/05/03	7.25	Put	Option on Bond Future	8,428.0000	7,417.0000	(11.996)	0	0	0
22/03/2007	R209 2007/08/02			Bond Future	7.0550	7.0350	(0.283)	0.0000	0.0000	0
22/03/2007	R209 2007/08/02	6.75	Put	Option on Bond Future	49,812.0000	48,109.0000	(3.419)	0	0	0
22/03/2007	R209 2007/08/02	6.75	Call	Option on Bond Future	14,375.0000	14,929.0000	3.854	0	0	0
22/03/2007	R209 2007/08/02	7.25	Put	Option on Bond Future	18,353.0000	17,349.0000	(5.470)	0	0	0
22/03/2007	R209 2007/08/02	7.00	Call	Option on Bond Future	25,229.0000	26,118.0000	3.524	0	0	0
22/03/2007	R209 2007/08/02	7.00	Put	Option on Bond Future	31,461.0000	30,092.0000	(4.351)	0	0	0
22/03/2007	R209 2007/08/02	7.25	Call	Option on Bond Future	39,908.0000	41,162.0000	3.142	0	0	0
22/03/2007	TRT1 2007/05/03			Index Future	254.4100	254.3510	(0.023)	0.0000	0.0000	500
Grand Total:										1,723