



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/04/2007

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
17/04/2007	ALBI 2007/05/03			Index Future	255.6150	255.5190	(0.038)	0.0000	0.0000	0
17/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	20,884.0000	19,915.0000	(4.640)	0	0	0
17/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	4,734.0000	4,725.0000	(0.190)	0	0	0
17/04/2007	ALBI 2007/08/02			Index Future	261.4640	261.3700	(0.036)	0.0000	0.0000	0
17/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	79,793.0000	78,912.0000	(1.104)	0	0	0
17/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	5,153.0000	5,212.0000	1.145	0	0	0
17/04/2007	ALBI 2007/11/01			Index Future	267.4830	267.3890	(0.035)	0.0000	0.0000	0
17/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,521.0000	3,558.0000	1.051	0	0	0
17/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	138,351.0000	137,448.0000	(0.653)	0	0	0
17/04/2007	ALBI 2008/02/07			Index Future	274.0750	273.9720	(0.038)	0.0000	0.0000	0
17/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	202,998.0000	201,994.0000	(0.495)	0	0	0
17/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,248.0000	2,274.0000	1.157	0	0	0
17/04/2007	CRD1 2007/05/03			Index Future	109.5050	109.4940	(0.010)	0.0000	0.0000	10
17/04/2007	GOVI 2007/05/03			jGovi	256.3740	256.3435	(0.012)	0.0000	0.0000	144
17/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	213,740.0000	213,435.0000	(0.143)	0	0	0
17/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
17/04/2007	GOVI 2007/08/02			jGovi	261.9755	261.9435	(0.012)	0.0000	0.0000	69
17/04/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
17/04/2007	GOVI 2007/08/02	240.50	Call	jGovi	214,755.0000	214,435.0000	(0.149)	0	0	0

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17/04/2007	GOVI	2007/11/01			jGovi	267.7545	267.7225	(0.012)	0.0000	0.0000	59
17/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,532.0000	54,240.0000	(0.535)	0	0	0
17/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	26,987.0000	27,015.0000	0.104	0	0	0
17/04/2007	GOVI	2008/02/07			jGovi	274.1260	274.0270	(0.036)	0.0000	0.0000	0
17/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,924.0000	16,080.0000	0.980	0	0	0
17/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	107,184.0000	106,350.0000	(0.778)	0	0	0
17/04/2007	ILBI	2007/05/03			Index Future	275.8520	275.8830	0.011	0.0000	0.0000	0
17/04/2007	ILBI	2007/08/02			Index Future	282.1630	282.2000	0.013	0.0000	0.0000	0
17/04/2007	J153	2010/08/31			jSwap	8.7880	8.8110	0.262	0.0000	0.0000	0
17/04/2007	J157	2015/09/15			jSwap	8.2960	8.3170	0.253	0.0000	0.0000	0
17/04/2007	J186	2026/12/21			jSwap	7.7860	7.8010	0.193	0.0000	0.0000	0
17/04/2007	J201	2014/12/22			jSwap	8.3800	8.4020	0.263	0.0000	0.0000	0
17/04/2007	J203	2017/09/15			jSwap	8.1880	8.1920	0.049	0.0000	0.0000	0
17/04/2007	J204	2018/12/21			jSwap	8.1530	8.1600	0.086	0.0000	0.0000	0
17/04/2007	J207	2020/01/15			jSwap	8.0860	8.0960	0.124	0.0000	0.0000	0
17/04/2007	JBAR	2005/12/21			jBar	9.1420	9.1500	0.088	0.0000	0.0000	0
17/04/2007	JFRA	2007/05/03			jFra	9.1790	9.1860	0.076	0.0000	0.0000	0
17/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,092.0000	4,109.0000	0.415	0	0	0
17/04/2007	JFRA	2007/08/02			jFra	9.2320	9.2330	0.011	0.0000	0.0000	0
17/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,234.0000	4,236.0000	0.047	0	0	0

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17/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	13.0000	12.0000	(7.692)	0	0	0
17/04/2007	JFRA	2007/11/01			jFra	9.1810	9.1730	(0.087)	0.0000	0.0000	0
17/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	76.0000	77.0000	1.316	0	0	0
17/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,481.0000	4,461.0000	(0.446)	0	0	0
17/04/2007	JFRA	2008/02/07			jFra	9.1150	9.1200	0.055	0.0000	0.0000	0
17/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,059.0000	16,022.0000	(0.230)	0	0	0
17/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,991.0000	19,968.0000	(0.115)	0	0	0
17/04/2007	JN02	2007/05/03			jNote	8.9630	8.9650	0.022	0.0000	0.0000	0
17/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	7,425.0000	7,286.0000	(1.872)	0	0	0
17/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,196.0000	2,093.0000	(4.690)	0	0	0
17/04/2007	JN02	2007/08/02			jNote	8.8610	8.8710	0.113	0.0000	0.0000	0
17/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,708.0000	7,731.0000	0.298	0	0	0
17/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,801.0000	14,641.0000	(1.081)	0	0	0
17/04/2007	JN05	2007/05/03			jNote	8.4540	8.4720	0.213	0.0000	0.0000	0
17/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	5.0000	5.0000	-	0	0	0
17/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,041.0000	31,305.0000	(2.297)	0	0	0
17/04/2007	JN05	2007/08/02			jNote	8.3840	8.4000	0.191	0.0000	0.0000	0
17/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,285.0000	35,671.0000	(1.692)	0	0	0
17/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,365.0000	1,409.0000	3.223	0	0	0
17/04/2007	JN10	2007/05/03			jNote	8.1070	8.1120	0.062	0.0000	0.0000	0
17/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,238.0000	59,872.0000	(0.608)	0	0	0
17/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
17/04/2007	JN10	2007/08/02			jNote	8.0530	8.0570	0.050	0.0000	0.0000	0
17/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,164.0000	63,863.0000	(0.469)	0	0	0
17/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	108.0000	107.0000	(0.926)	0	0	0
17/04/2007	JROD	2007/04/30			jRod	8.6710	8.6690	(0.023)	0.0000	0.0000	0

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17/04/2007	JROD	2007/05/31			jRod	8.7920	8.7900	(0.023)	0.0000	0.0000	0
17/04/2007	JROD	2007/06/29			jRod	9.0000	8.9990	(0.011)	0.0000	0.0000	0
17/04/2007	JROD	2007/07/31			jRod	8.9620	8.9620	-	0.0000	0.0000	0
17/04/2007	JROD	2007/08/31			jRod	9.0870	9.0860	(0.011)	0.0000	0.0000	0
17/04/2007	JROD	2007/09/28			jRod	9.2110	9.2080	(0.033)	0.0000	0.0000	0
17/04/2007	JROD	2007/10/31			jRod	9.1130	9.1100	(0.033)	0.0000	0.0000	0
17/04/2007	JROD	2007/11/30			jRod	9.1910	9.1870	(0.044)	0.0000	0.0000	0
17/04/2007	JROD	2007/12/31			jRod	9.2780	9.2730	(0.054)	0.0000	0.0000	0
17/04/2007	OTH1	2007/05/03			Index Future	252.7990	252.8140	0.006	0.0000	0.0000	15
17/04/2007	R153	2007/05/03			Bond Future	8.0500	8.0650	0.186	0.0000	0.0000	366
17/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,002.0000	13,534.0000	(3.342)	0	0	0
17/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	111.0000	109.0000	(1.802)	0	0	0
17/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,524.0000	21,057.0000	(2.170)	0	0	0
17/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,038.0000	22,571.0000	(2.027)	0	0	0
17/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
17/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
17/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
17/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,011.0000	19,543.0000	(2.339)	0	0	0
17/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,076.0000	28,609.0000	(1.606)	0	0	0
17/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R153	2007/08/02			Bond Future	7.9750	8.0100	0.439	0.0000	0.0000	0
17/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,437.0000	2,637.0000	8.207	0	0	0
17/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,517.0000	16,703.0000	(4.647)	0	0	0
17/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,284.0000	21,403.0000	(3.954)	0	0	0
17/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,780.0000	23,873.0000	(3.660)	0	0	0
17/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,527.0000	1,659.0000	8.644	0	0	0

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17/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,198.0000	1,304.0000	8.848	0	0	0
17/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,524.0000	22,629.0000	(3.805)	0	0	0
17/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,353.0000	1,472.0000	8.795	0	0	0
17/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,931.0000	28,984.0000	(3.164)	0	0	0
17/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	726.0000	793.0000	9.229	0	0	0
17/04/2007	R157	2007/05/03			Bond Future	7.6900	7.6950	0.065	0.0000	0.0000	477
17/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,535.0000	58,162.0000	(0.637)	0	0	0
17/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,910.0000	75,538.0000	(0.490)	0	0	0
17/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
17/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,460.0000	72,088.0000	(0.513)	0	0	0
17/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,978.0000	92,606.0000	(0.400)	0	0	0
17/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,623.0000	23,197.0000	(1.803)	0	0	0
17/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,349.0000	78,977.0000	(0.469)	0	0	0
17/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	813.0000	758.0000	(6.765)	0	0	60
17/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,822.0000	1,615.0000	(11.361)	0	0	75
17/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,060.0000	16,226.0000	1.034	0	0	0
17/04/2007	R157	2007/08/02			Bond Future	7.6450	7.6500	0.065	0.0000	0.0000	0
17/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,646.0000	78,276.0000	(0.470)	0	0	0
17/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	591.0000	585.0000	(1.015)	0	0	0
17/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,526.0000	94,157.0000	(0.390)	0	0	0
17/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,370.0000	1,363.0000	(0.511)	0	0	0
17/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,166.0000	1,159.0000	(0.600)	0	0	0
17/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,798.0000	81,428.0000	(0.452)	0	0	0
17/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,473.0000	75,103.0000	(0.490)	0	0	0
17/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,564.0000	1,557.0000	(0.448)	0	0	0
17/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,623.0000	2,619.0000	(0.152)	0	0	0
17/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,944.0000	62,576.0000	(0.585)	0	0	0
17/04/2007	R186	2007/05/03			Bond Future	7.4010	7.4110	0.135	0.0000	0.0000	0
17/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0

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17/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	101,234.0000	99,968.0000	(1.251)	0	0	0
17/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,406.0000	154,141.0000	(0.814)	0	0	0
17/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	134,190.0000	132,925.0000	(0.943)	0	0	0
17/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,357.0000	122,092.0000	(1.025)	0	0	0
17/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	128,793.0000	127,527.0000	(0.983)	0	0	0
17/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R186	2007/08/02			Bond Future	7.3530	7.3630	0.136	0.0000	0.0000	0
17/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	110,111.0000	108,896.0000	(1.103)	0	0	0
17/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,791.0000	1,812.0000	1.173	0	0	0
17/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,529.0000	3,579.0000	1.417	0	0	0
17/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,055.0000	2,080.0000	1.217	0	0	0
17/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,514.0000	1,531.0000	1.123	0	0	0
17/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	140,849.0000	139,602.0000	(0.885)	0	0	0
17/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	135,762.0000	134,518.0000	(0.916)	0	0	0
17/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	130,624.0000	129,385.0000	(0.949)	0	0	0
17/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	161,172.0000	159,915.0000	(0.780)	0	0	0
17/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	748.0000	755.0000	0.936	0	0	0
17/04/2007	R196	2007/05/03			Bond Future	8.4370	8.4380	0.012	0.0000	0.0000	0
17/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	116.0000	103.0000	(11.207)	0	0	0
17/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,356.0000	5,326.0000	(0.560)	0	0	0
17/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,529.0000	3,514.0000	(0.425)	0	0	0
17/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	382.0000	350.0000	(8.377)	0	0	0
17/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	971.0000	936.0000	(3.605)	0	0	0
17/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,028.0000	1,977.0000	(2.515)	0	0	0
17/04/2007	R196	2007/08/02			Bond Future	8.2810	8.2800	(0.012)	0.0000	0.0000	0
17/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,240.0000	1,223.0000	(1.371)	0	0	0
17/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,083.0000	8,082.0000	(0.012)	0	0	0
17/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,523.0000	5,516.0000	(0.127)	0	0	0
17/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,320.0000	2,298.0000	(0.948)	0	0	0
17/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,941.0000	3,916.0000	(0.634)	0	0	0

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17/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,487.0000	3,476.0000	(0.315)	0	0	0
17/04/2007	R201	2007/05/03			Bond Future	7.7350	7.7400	0.065	0.0000	0.0000	0
17/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
17/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,834.0000	43,539.0000	(0.673)	0	0	0
17/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,906.0000	54,611.0000	(0.537)	0	0	0
17/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,231.0000	70,937.0000	(0.413)	0	0	0
17/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,385.0000	60,091.0000	(0.487)	0	0	0
17/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,650.0000	57,356.0000	(0.510)	0	0	0
17/04/2007	R201	2007/08/02			Bond Future	7.6750	7.6800	0.065	0.0000	0.0000	0
17/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,097.0000	2,095.0000	(0.095)	0	0	0
17/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,297.0000	48,007.0000	(0.600)	0	0	0
17/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,766.0000	60,473.0000	(0.482)	0	0	0
17/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,072.0000	1,067.0000	(0.466)	0	0	0
17/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,301.0000	63,008.0000	(0.463)	0	0	0
17/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	935.0000	930.0000	(0.535)	0	0	0
17/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,243.0000	57,950.0000	(0.503)	0	0	0
17/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,230.0000	1,225.0000	(0.407)	0	0	0
17/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	536.0000	531.0000	(0.933)	0	0	0
17/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,496.0000	73,204.0000	(0.397)	0	0	0
17/04/2007	R203	2007/05/03			Bond Future	7.6240	7.6290	0.066	0.0000	0.0000	0
17/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	81,168.0000	80,804.0000	(0.448)	0	0	0
17/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	94,134.0000	93,770.0000	(0.387)	0	0	0
17/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,596.0000	74,233.0000	(0.487)	0	0	0
17/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,889.0000	77,526.0000	(0.466)	0	0	0
17/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	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
17/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	61,276.0000	60,912.0000	(0.594)	0	0	0
17/04/2007	R203	2007/08/02			Bond Future	7.5620	7.5680	0.079	0.0000	0.0000	0
17/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	412.0000	409.0000	(0.728)	0	0	0
17/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,547.0000	97,112.0000	(0.446)	0	0	0
17/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	993.0000	990.0000	(0.302)	0	0	0
17/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	82,117.0000	81,682.0000	(0.530)	0	0	0
17/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,711.0000	66,280.0000	(0.646)	0	0	0
17/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	85,193.0000	84,759.0000	(0.509)	0	0	0
17/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,140.0000	1,137.0000	(0.263)	0	0	0
17/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	839.0000	836.0000	(0.358)	0	0	0
17/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,955.0000	1,956.0000	0.051	0	0	0
17/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	79,019.0000	78,585.0000	(0.549)	0	0	0
17/04/2007	R204	2007/05/03			Bond Future	7.6150	7.6200	0.066	0.0000	0.0000	0
17/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	27.0000	21.0000	(22.222)	0	0	0
17/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,853.0000	65,459.0000	(0.598)	0	0	0
17/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	83,397.0000	83,008.0000	(0.466)	0	0	0
17/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,858.0000	86,470.0000	(0.447)	0	0	0
17/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,919.0000	79,530.0000	(0.487)	0	0	0
17/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
17/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,536.0000	100,147.0000	(0.387)	0	0	0
17/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R204	2007/08/02			Bond Future	7.5600	7.5660	0.079	0.0000	0.0000	0
17/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	73,012.0000	72,547.0000	(0.637)	0	0	0
17/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,755.0000	1,749.0000	(0.342)	0	0	0
17/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,827.0000	3,824.0000	(0.078)	0	0	0
17/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,012.0000	2,005.0000	(0.348)	0	0	0
17/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,551.0000	88,083.0000	(0.529)	0	0	0
17/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,716.0000	91,247.0000	(0.511)	0	0	0
17/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,299.0000	2,293.0000	(0.261)	0	0	0
17/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	85,402.0000	84,934.0000	(0.548)	0	0	0
17/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	992.0000	985.0000	(0.706)	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
17/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,469.0000	104,001.0000	(0.448)	0	0	0
17/04/2007	R206	2007/05/03			Bond Future	7.7320	7.7430	0.142	0.0000	0.0000	0
17/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	69.0000	64.0000	(7.246)	0	0	0
17/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	819.0000	815.0000	(0.488)	0	0	0
17/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,108.0000	25,541.0000	(2.172)	0	0	0
17/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,398.0000	13,832.0000	(3.931)	0	0	0
17/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,457.0000	4,579.0000	2.737	0	0	0
17/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,377.0000	4,936.0000	(8.202)	0	0	0
17/04/2007	R206	2007/08/02			Bond Future	7.6580	7.6690	0.144	0.0000	0.0000	0
17/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,920.0000	10,104.0000	1.855	0	0	0
17/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,493.0000	14,129.0000	(2.512)	0	0	0
17/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,613.0000	31,120.0000	(1.559)	0	0	0
17/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,399.0000	5,508.0000	2.019	0	0	0
17/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,636.0000	2,691.0000	2.086	0	0	0
17/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,269.0000	21,829.0000	(1.976)	0	0	0
17/04/2007	R207	2007/05/03			Bond Future	7.5500	7.5560	0.079	0.0000	0.0000	0
17/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,716.0000	71,239.0000	(0.665)	0	0	0
17/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,902.0000	85,425.0000	(0.555)	0	0	0
17/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,882.0000	92,405.0000	(0.514)	0	0	0
17/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,620.0000	106,143.0000	(0.447)	0	0	0
17/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,401.0000	88,925.0000	(0.532)	0	0	0
17/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2007	R207	2007/08/02			Bond Future	7.4990	7.5040	0.067	0.0000	0.0000	0
17/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	802.0000	799.0000	(0.374)	0	0	0
17/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,568.0000	109,172.0000	(0.361)	0	0	0
17/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	78.0000	77.0000	(1.282)	0	0	0
17/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	211.0000	209.0000	(0.948)	0	0	0
17/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,735.0000	75,338.0000	(0.524)	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
17/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,706.0000	92,310.0000	(0.427)	0	0	0
17/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	336.0000	334.0000	(0.595)	0	0	0
17/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,096.0000	95,700.0000	(0.412)	0	0	0
17/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	267.0000	265.0000	(0.749)	0	0	0
17/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,311.0000	88,914.0000	(0.445)	0	0	0
17/04/2007	R209	2007/05/03			Bond Future	7.1200	7.1250	0.070	0.0000	0.0000	0
17/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	18,524.0000	17,874.0000	(3.509)	0	0	0
17/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	4,216.0000	4,124.0000	(2.182)	0	0	0
17/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	462.0000	372.0000	(19.481)	0	0	0
17/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,279.0000	43,746.0000	1.079	0	0	0
17/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,565.0000	4,151.0000	(9.069)	0	0	0
17/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,105.0000	18,248.0000	0.790	0	0	0
17/04/2007	R209	2007/08/02			Bond Future	7.0800	7.0850	0.071	0.0000	0.0000	314
17/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	29,996.0000	30,186.0000	0.633	0	0	0
17/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	35,328.0000	34,865.0000	(1.311)	0	0	0
17/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,583.0000	16,681.0000	0.591	0	0	0
17/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	49,152.0000	49,453.0000	0.612	0	0	0
17/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,904.0000	10,645.0000	(2.375)	0	0	0
17/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	20,954.0000	20,584.0000	(1.766)	0	0	0
17/04/2007	TRT1	2007/05/03			Index Future	253.3290	253.3010	(0.011)	0.0000	0.0000	500
Grand Total:											2,089