



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/04/2007

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
23/04/2007	ALBI	2007/05/03			Index Future	255.8370	255.5820	(0.100)	0.0000	0.0000	0
23/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	3,081.0000	2,765.0000	(10.256)	0	0	0
23/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	21,451.0000	18,585.0000	(13.361)	0	0	0
23/04/2007	ALBI	2007/08/02			Index Future	261.7380	261.4730	(0.101)	0.0000	0.0000	0
23/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	81,878.0000	79,358.0000	(3.078)	0	0	0
23/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	4,498.0000	4,628.0000	2.890	0	0	0
23/04/2007	ALBI	2007/11/01			Index Future	267.7520	267.4810	(0.101)	0.0000	0.0000	0
23/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,178.0000	3,271.0000	2.926	0	0	0
23/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	140,698.0000	138,081.0000	(1.860)	0	0	0
23/04/2007	ALBI	2008/02/07			Index Future	274.3470	274.0720	(0.100)	0.0000	0.0000	0
23/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,058.0000	2,116.0000	2.818	0	0	0
23/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	205,528.0000	202,836.0000	(1.310)	0	0	0
23/04/2007	CRD1	2007/05/03			Index Future	109.5670	109.5320	(0.032)	0.0000	0.0000	10
23/04/2007	CRD1	2007/08/02			Index Future	111.9590	111.8930	(0.059)	0.0000	0.0000	0
23/04/2007	GOVI	2007/05/03			jGovi	256.6050	256.4195	(0.072)	0.0000	0.0000	30
23/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	216,050.0000	214,195.0000	(0.859)	0	0	0
23/04/2007	GOVI	2007/08/02			jGovi	262.2090	261.9465	(0.100)	0.0000	0.0000	117

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23/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	217,090.0000	214,465.0000	(1.209)	0	0	0
23/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
23/04/2007	GOVI	2007/11/01			jGovi	267.9950	267.8010	(0.072)	0.0000	0.0000	59
23/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	25,700.0000	26,142.0000	1.720	0	0	0
23/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	55,650.0000	54,152.0000	(2.692)	0	0	0
23/04/2007	GOVI	2008/02/07			jGovi	274.4680	274.0900	(0.138)	0.0000	0.0000	0
23/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	109,625.0000	106,470.0000	(2.878)	0	0	0
23/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,945.0000	15,570.0000	4.182	0	0	0
23/04/2007	ILBI	2007/05/03			Index Future	276.0450	276.0700	0.009	0.0000	0.0000	0
23/04/2007	ILBI	2007/08/02			Index Future	282.4120	282.4330	0.007	0.0000	0.0000	0
23/04/2007	J153	2010/08/31			jSwap	8.7830	8.8050	0.250	0.0000	0.0000	0
23/04/2007	J157	2015/09/15			jSwap	8.2950	8.3160	0.253	0.0000	0.0000	0
23/04/2007	J186	2026/12/21			jSwap	7.7870	7.8010	0.180	0.0000	0.0000	0
23/04/2007	J201	2014/12/22			jSwap	8.3800	8.4000	0.239	0.0000	0.0000	0
23/04/2007	J203	2017/09/15			jSwap	8.1800	8.2070	0.330	0.0000	0.0000	0
23/04/2007	J204	2018/12/21			jSwap	8.1510	8.1720	0.258	0.0000	0.0000	0
23/04/2007	J207	2020/01/15			jSwap	8.0870	8.1050	0.223	0.0000	0.0000	0
23/04/2007	JBAR	2005/12/21			jBar	9.1710	9.1710	-	0.0000	0.0000	0
23/04/2007	JFRA	2007/05/03			jFra	9.2410	9.2280	(0.141)	0.0000	0.0000	0
23/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,242.0000	4,212.0000	(0.707)	0	0	0
23/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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23/04/2007	JFRA	2007/08/02			jFra	9.2330	9.2330	-	0.0000	0.0000	0
23/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	11.0000	10.0000	(9.091)	0	0	0
23/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,235.0000	4,234.0000	(0.024)	0	0	0
23/04/2007	JFRA	2007/11/01			jFra	9.1670	9.1700	0.033	0.0000	0.0000	0
23/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	75.0000	72.0000	(4.000)	0	0	0
23/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,443.0000	4,448.0000	0.113	0	0	0
23/04/2007	JFRA	2008/02/07			jFra	9.1180	9.1220	0.044	0.0000	0.0000	0
23/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,872.0000	19,786.0000	(0.433)	0	0	0
23/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,937.0000	15,840.0000	(0.609)	0	0	0
23/04/2007	JN02	2007/05/03			jNote	8.9690	8.9730	0.045	0.0000	0.0000	0
23/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	1,754.0000	1,381.0000	(21.266)	0	0	0
23/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	6,874.0000	6,428.0000	(6.488)	0	0	0
23/04/2007	JN02	2007/08/02			jNote	8.8630	8.8730	0.113	0.0000	0.0000	0
23/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,582.0000	14,321.0000	(1.790)	0	0	0
23/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,525.0000	7,447.0000	(1.037)	0	0	0
23/04/2007	JN05	2007/05/03			jNote	8.4530	8.4720	0.225	0.0000	0.0000	0
23/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,072.0000	31,298.0000	(2.413)	0	0	0
23/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
23/04/2007	JN05	2007/08/02			jNote	8.3780	8.3990	0.251	0.0000	0.0000	0
23/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,413.0000	35,568.0000	(2.321)	0	0	0
23/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,250.0000	1,264.0000	1.120	0	0	0
23/04/2007	JN10	2007/05/03			jNote	8.0990	8.1260	0.333	0.0000	0.0000	0
23/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,795.0000	58,911.0000	(3.099)	0	0	0
23/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
23/04/2007	JN10	2007/08/02			jNote	8.0440	8.0710	0.336	0.0000	0.0000	0
23/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,782.0000	62,890.0000	(2.921)	0	0	0
23/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	87.0000	95.0000	9.195	0	0	0

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23/04/2007	JROD	2007/04/30			jRod	8.6620	8.6600	(0.023)	0.0000	0.0000	0
23/04/2007	JROD	2007/05/31			jRod	8.7780	8.7610	(0.194)	0.0000	0.0000	0
23/04/2007	JROD	2007/06/29			jRod	8.9910	8.9670	(0.267)	0.0000	0.0000	0
23/04/2007	JROD	2007/07/31			jRod	8.9600	8.9480	(0.134)	0.0000	0.0000	0
23/04/2007	JROD	2007/08/31			jRod	9.0830	9.0720	(0.121)	0.0000	0.0000	0
23/04/2007	JROD	2007/09/28			jRod	9.2000	9.1910	(0.098)	0.0000	0.0000	0
23/04/2007	JROD	2007/10/31			jRod	9.1020	9.0960	(0.066)	0.0000	0.0000	0
23/04/2007	JROD	2007/11/30			jRod	9.1780	9.1730	(0.054)	0.0000	0.0000	0
23/04/2007	JROD	2007/12/31			jRod	9.2670	9.2610	(0.065)	0.0000	0.0000	0
23/04/2007	OTH1	2007/05/03			Index Future	253.0820	252.8920	(0.075)	0.0000	0.0000	15
23/04/2007	OTH1	2007/08/02			Index Future	258.6090	258.3430	(0.103)	0.0000	0.0000	0
23/04/2007	R153	2007/05/03			Bond Future	8.0350	8.0550	0.249	0.0000	0.0000	366
23/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,501.0000	22,878.0000	(2.651)	0	0	0
23/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	41.0000	21.0000	(48.780)	0	0	0
23/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,399.0000	13,756.0000	(4.466)	0	0	0
23/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,984.0000	21,361.0000	(2.834)	0	0	0
23/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,542.0000	28,920.0000	(2.105)	0	0	0
23/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,466.0000	19,842.0000	(3.049)	0	0	0
23/04/2007	R153	2007/08/02			Bond Future	7.9800	8.0000	0.251	0.0000	0.0000	0

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23/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,296.0000	16,761.0000	(3.093)	0	0	0
23/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,361.0000	2,405.0000	1.864	0	0	0
23/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,741.0000	29,163.0000	(1.943)	0	0	0
23/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,292.0000	1,307.0000	1.161	0	0	0
23/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	682.0000	683.0000	0.147	0	0	0
23/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,462.0000	1,481.0000	1.300	0	0	0
23/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,075.0000	21,514.0000	(2.541)	0	0	0
23/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,577.0000	24,009.0000	(2.311)	0	0	0
23/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,318.0000	22,753.0000	(2.423)	0	0	0
23/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,140.0000	1,151.0000	0.965	0	0	0
23/04/2007	R157	2007/05/03			Bond Future	7.6650	7.6850	0.261	0.0000	0.0000	477
23/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	81,211.0000	79,721.0000	(1.835)	0	0	0
23/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,773.0000	76,283.0000	(1.916)	0	0	0
23/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,840.0000	93,350.0000	(1.571)	0	0	0
23/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,322.0000	72,832.0000	(2.005)	0	0	0
23/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,610.0000	906.0000	(43.727)	0	0	75
23/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	13,987.0000	14,772.0000	5.612	0	0	0
23/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	25,031.0000	23,421.0000	(6.432)	0	0	0
23/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,393.0000	58,903.0000	(2.467)	0	0	0
23/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	359.0000	239.0000	(33.426)	0	0	60
23/04/2007	R157	2007/08/02			Bond Future	7.6200	7.6400	0.262	0.0000	0.0000	0
23/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,252.0000	78,794.0000	(1.817)	0	0	0
23/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,156.0000	1,154.0000	(0.173)	0	0	0
23/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	978.0000	973.0000	(0.511)	0	0	0
23/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,429.0000	81,969.0000	(1.750)	0	0	0
23/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	481.0000	475.0000	(1.247)	0	0	0
23/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,236.0000	94,773.0000	(1.520)	0	0	0
23/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,327.0000	1,326.0000	(0.075)	0	0	0
23/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,056.0000	75,599.0000	(1.891)	0	0	0

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23/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	64,411.0000	62,973.0000	(2.233)	0	0	0
23/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,271.0000	2,289.0000	0.793	0	0	0
23/04/2007	R186	2007/05/03			Bond Future	7.3740	7.3990	0.339	0.0000	0.0000	0
23/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	104,657.0000	101,484.0000	(3.032)	0	0	0
23/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	126,783.0000	123,611.0000	(2.502)	0	0	0
23/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,218.0000	129,046.0000	(2.399)	0	0	0
23/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	158,831.0000	155,659.0000	(1.997)	0	0	0
23/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,615.0000	134,443.0000	(2.305)	0	0	0
23/04/2007	R186	2007/08/02			Bond Future	7.3240	7.3510	0.369	0.0000	0.0000	0
23/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,983.0000	3,077.0000	3.151	0	0	0
23/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	113,242.0000	109,912.0000	(2.941)	0	0	0
23/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,699.0000	1,740.0000	2.413	0	0	0
23/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,236.0000	1,261.0000	2.023	0	0	0
23/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,248.0000	140,849.0000	(2.356)	0	0	0
23/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,472.0000	1,506.0000	2.310	0	0	0
23/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	133,945.0000	130,562.0000	(2.526)	0	0	0
23/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	164,693.0000	161,277.0000	(2.074)	0	0	0
23/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	592.0000	599.0000	1.182	0	0	0
23/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	139,120.0000	135,729.0000	(2.437)	0	0	0
23/04/2007	R196	2007/05/03			Bond Future	8.4140	8.4420	0.333	0.0000	0.0000	0
23/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	665.0000	684.0000	2.857	0	0	0
23/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	333.0000	166.0000	(50.150)	0	0	0
23/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,093.0000	3,398.0000	9.861	0	0	0
23/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,109.0000	1,657.0000	(21.432)	0	0	0
23/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,672.0000	5,188.0000	(8.533)	0	0	0
23/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	46.0000	33.0000	(28.261)	0	0	0
23/04/2007	R196	2007/08/02			Bond Future	8.2480	8.2810	0.400	0.0000	0.0000	0

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23/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,410.0000	7,991.0000	(4.982)	0	0	0
23/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,082.0000	1,148.0000	6.100	0	0	0
23/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,772.0000	5,408.0000	(6.306)	0	0	0
23/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,085.0000	2,205.0000	5.755	0	0	0
23/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,656.0000	3,364.0000	(7.987)	0	0	0
23/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,626.0000	3,819.0000	5.323	0	0	0
23/04/2007	R201	2007/05/03			Bond Future	7.7100	7.7300	0.259	0.0000	0.0000	0
23/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	45,302.0000	44,124.0000	(2.600)	0	0	0
23/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	56,378.0000	55,200.0000	(2.089)	0	0	0
23/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	61,858.0000	60,680.0000	(1.904)	0	0	0
23/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	72,704.0000	71,526.0000	(1.620)	0	0	0
23/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,123.0000	57,944.0000	(1.994)	0	0	0
23/04/2007	R201	2007/08/02			Bond Future	7.6500	7.6700	0.261	0.0000	0.0000	0
23/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	49,456.0000	48,320.0000	(2.297)	0	0	0
23/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,815.0000	1,832.0000	0.937	0	0	0
23/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,841.0000	73,682.0000	(1.549)	0	0	0
23/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	904.0000	903.0000	(0.111)	0	0	0
23/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,042.0000	1,044.0000	0.192	0	0	0
23/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	59,497.0000	58,345.0000	(1.936)	0	0	0
23/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	440.0000	434.0000	(1.364)	0	0	0
23/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	784.0000	782.0000	(0.255)	0	0	0
23/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	64,591.0000	63,435.0000	(1.790)	0	0	0
23/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,039.0000	60,885.0000	(1.860)	0	0	0
23/04/2007	R203	2007/05/03			Bond Future	7.5970	7.6280	0.408	0.0000	0.0000	0
23/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	79,857.0000	77,598.0000	(2.829)	0	0	0
23/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	76,564.0000	74,305.0000	(2.950)	0	0	0
23/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	96,101.0000	93,843.0000	(2.350)	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
23/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	83,135.0000	80,877.0000	(2.716)	0	0	0
23/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	63,242.0000	60,984.0000	(3.570)	0	0	0
23/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R203	2007/08/02			Bond Future	7.5340	7.5660	0.425	0.0000	0.0000	0
23/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	327.0000	337.0000	3.058	0	0	0
23/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	99,479.0000	97,184.0000	(2.307)	0	0	0
23/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	687.0000	711.0000	3.493	0	0	0
23/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	819.0000	849.0000	3.663	0	0	0
23/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,842.0000	78,573.0000	(2.807)	0	0	0
23/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,960.0000	81,686.0000	(2.708)	0	0	0
23/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	87,059.0000	84,778.0000	(2.620)	0	0	0
23/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	945.0000	982.0000	3.915	0	0	0
23/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,657.0000	1,732.0000	4.526	0	0	0
23/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,430.0000	66,200.0000	(3.259)	0	0	0
23/04/2007	R204	2007/05/03			Bond Future	7.5880	7.6190	0.409	0.0000	0.0000	0
23/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
23/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	85,497.0000	83,085.0000	(2.821)	0	0	0
23/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	67,932.0000	65,516.0000	(3.556)	0	0	0
23/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,959.0000	86,547.0000	(2.711)	0	0	0
23/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	102,637.0000	100,225.0000	(2.350)	0	0	0
23/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	82,018.0000	79,605.0000	(2.942)	0	0	0
23/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R204	2007/08/02			Bond Future	7.5320	7.5630	0.412	0.0000	0.0000	0
23/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,489.0000	1,523.0000	2.283	0	0	0
23/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,350.0000	3,447.0000	2.896	0	0	0
23/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,235.0000	84,893.0000	(2.685)	0	0	0
23/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,696.0000	72,401.0000	(3.072)	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
23/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,972.0000	2,021.0000	2.485	0	0	0
23/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,610.0000	91,252.0000	(2.519)	0	0	0
23/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,460.0000	104,082.0000	(2.234)	0	0	0
23/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	822.0000	836.0000	1.703	0	0	0
23/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,416.0000	88,065.0000	(2.600)	0	0	0
23/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,716.0000	1,757.0000	2.389	0	0	0
23/04/2007	R206	2007/05/03			Bond Future	7.7110	7.7370	0.337	0.0000	0.0000	0
23/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
23/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	27,131.0000	25,791.0000	(4.939)	0	0	0
23/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	3,367.0000	3,438.0000	2.109	0	0	0
23/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,360.0000	4,101.0000	(23.489)	0	0	0
23/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	417.0000	327.0000	(21.583)	0	0	0
23/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	15,071.0000	13,651.0000	(9.422)	0	0	0
23/04/2007	R206	2007/08/02			Bond Future	7.6350	7.6620	0.354	0.0000	0.0000	0
23/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,322.0000	2,425.0000	4.436	0	0	0
23/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,447.0000	31,203.0000	(3.834)	0	0	0
23/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,896.0000	5,119.0000	4.555	0	0	0
23/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,209.0000	9,613.0000	4.387	0	0	0
23/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,929.0000	13,987.0000	(6.310)	0	0	0
23/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,913.0000	21,789.0000	(4.906)	0	0	0
23/04/2007	R207	2007/05/03			Bond Future	7.5230	7.5490	0.346	0.0000	0.0000	0
23/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,864.0000	71,795.0000	(2.801)	0	0	0
23/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	108,768.0000	106,699.0000	(1.902)	0	0	0
23/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	95,030.0000	92,961.0000	(2.177)	0	0	0
23/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	88,050.0000	85,981.0000	(2.350)	0	0	0
23/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	91,549.0000	89,480.0000	(2.260)	0	0	0
23/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2007	R207	2007/08/02			Bond Future	7.4700	7.4970	0.361	0.0000	0.0000	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
23/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	641.0000	666.0000	3.900	0	0	0
23/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,866.0000	75,757.0000	(2.708)	0	0	0
23/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	56.0000	57.0000	1.786	0	0	0
23/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	111,838.0000	109,705.0000	(1.907)	0	0	0
23/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	203.0000	209.0000	2.956	0	0	0
23/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	91,525.0000	89,399.0000	(2.323)	0	0	0
23/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	94,934.0000	92,806.0000	(2.242)	0	0	0
23/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	258.0000	266.0000	3.101	0	0	0
23/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	159.0000	163.0000	2.516	0	0	0
23/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	98,336.0000	96,206.0000	(2.166)	0	0	0
23/04/2007	R209	2007/05/03			Bond Future	7.0950	7.1150	0.282	0.0000	0.0000	0
23/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	305.0000	98.0000	(67.869)	0	0	0
23/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	15,079.0000	15,785.0000	4.682	0	0	0
23/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	40,327.0000	42,358.0000	5.036	0	0	0
23/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	19,676.0000	17,145.0000	(12.863)	0	0	0
23/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	2,574.0000	2,279.0000	(11.461)	0	0	0
23/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,334.0000	2,802.0000	(35.348)	0	0	0
23/04/2007	R209	2007/08/02			Bond Future	7.0550	7.0750	0.283	0.0000	0.0000	314
23/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	46,760.0000	48,047.0000	2.752	0	0	0
23/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,322.0000	10,360.0000	(8.497)	0	0	0
23/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	21,793.0000	20,388.0000	(6.447)	0	0	0
23/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	28,025.0000	28,869.0000	3.012	0	0	0
23/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	36,688.0000	34,904.0000	(4.863)	0	0	0
23/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	15,133.0000	15,599.0000	3.079	0	0	0
23/04/2007	TRT1	2007/05/03			Index Future	253.5590	253.3760	(0.072)	0.0000	0.0000	500
23/04/2007	TRT1	2007/08/02			Index Future	259.0960	258.8370	(0.100)	0.0000	0.0000	0
Grand Total:											2,023