



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/04/2007

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
24/04/2007	ALBI	2007/05/03			Index Future	255.5820	255.1340	(0.175)	0.0000	0.0000	0
24/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	2,765.0000	3,554.0000	28.535	0	0	0
24/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	18,585.0000	14,894.0000	(19.860)	0	0	0
24/04/2007	ALBI	2007/08/02			Index Future	261.4730	261.0170	(0.174)	0.0000	0.0000	0
24/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	4,628.0000	5,187.0000	12.079	0	0	0
24/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	79,358.0000	75,357.0000	(5.042)	0	0	0
24/04/2007	ALBI	2007/11/01			Index Future	267.4810	267.0280	(0.169)	0.0000	0.0000	0
24/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,271.0000	3,586.0000	9.630	0	0	0
24/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	138,081.0000	133,866.0000	(3.053)	0	0	0
24/04/2007	ALBI	2008/02/07			Index Future	274.0720	273.6280	(0.162)	0.0000	0.0000	0
24/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	202,836.0000	198,570.0000	(2.103)	0	0	0
24/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,116.0000	2,290.0000	8.223	0	0	0
24/04/2007	CRD1	2007/05/03			Index Future	109.5320	109.2160	(0.289)	109.1400	109.1400	0
24/04/2007	CRD1	2007/08/02			Index Future	111.8930	111.5700	(0.289)	111.4300	111.4300	10
24/04/2007	GOVI	2007/05/03			jGovi	256.4195	256.1395	(0.109)	0.0000	0.0000	30
24/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	214,195.0000	211,395.0000	(1.307)	0	0	0
24/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/04/2007	GOVI	2007/08/02			jGovi	261.9465	261.6610	(0.109)	0.0000	0.0000	117

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
24/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
24/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	214,465.0000	211,610.0000	(1.331)	0	0	0
24/04/2007	GOVI	2007/11/01			jGovi	267.8010	267.5080	(0.109)	0.0000	0.0000	59
24/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	26,142.0000	27,172.0000	3.940	0	0	0
24/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,152.0000	52,252.0000	(3.509)	0	0	0
24/04/2007	GOVI	2008/02/07			jGovi	274.0900	273.8200	(0.099)	0.0000	0.0000	0
24/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	106,470.0000	104,304.0000	(2.034)	0	0	0
24/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,570.0000	16,104.0000	3.430	0	0	0
24/04/2007	ILBI	2007/05/03			Index Future	276.0700	276.0460	(0.009)	0.0000	0.0000	0
24/04/2007	ILBI	2007/08/02			Index Future	282.4330	282.4110	(0.008)	0.0000	0.0000	0
24/04/2007	J153	2010/08/31			jSwap	8.8050	8.8250	0.227	0.0000	0.0000	0
24/04/2007	J157	2015/09/15			jSwap	8.3160	8.3390	0.277	0.0000	0.0000	0
24/04/2007	J186	2026/12/21			jSwap	7.8010	7.8290	0.359	0.0000	0.0000	0
24/04/2007	J201	2014/12/22			jSwap	8.4000	8.4210	0.250	0.0000	0.0000	0
24/04/2007	J203	2017/09/15			jSwap	8.2070	8.2260	0.232	0.0000	0.0000	0
24/04/2007	J204	2018/12/21			jSwap	8.1720	8.1880	0.196	0.0000	0.0000	0
24/04/2007	J207	2020/01/15			jSwap	8.1050	8.1210	0.197	0.0000	0.0000	0
24/04/2007	JBAR	2005/12/21			jBar	9.1710	9.1750	0.044	0.0000	0.0000	0
24/04/2007	JFRA	2007/05/03			jFra	9.2280	9.2300	0.022	0.0000	0.0000	0
24/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,212.0000	4,217.0000	0.119	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
24/04/2007	JFRA	2007/08/02			jFra	9.2330	9.2540	0.227	0.0000	0.0000	0
24/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	10.0000	9.0000	(10.000)	0	0	0
24/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,234.0000	4,284.0000	1.181	0	0	0
24/04/2007	JFRA	2007/11/01			jFra	9.1700	9.1980	0.305	0.0000	0.0000	0
24/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,448.0000	4,516.0000	1.529	0	0	0
24/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	72.0000	67.0000	(6.944)	0	0	0
24/04/2007	JFRA	2008/02/07			jFra	9.1220	9.1350	0.143	0.0000	0.0000	0
24/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,786.0000	19,773.0000	(0.066)	0	0	0
24/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,840.0000	15,794.0000	(0.290)	0	0	0
24/04/2007	JN02	2007/05/03			jNote	8.9730	8.9910	0.201	0.0000	0.0000	0
24/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	6,428.0000	6,047.0000	(5.927)	0	0	0
24/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	1,381.0000	1,328.0000	(3.838)	0	0	0
24/04/2007	JN02	2007/08/02			jNote	8.8730	8.8920	0.214	0.0000	0.0000	0
24/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,447.0000	7,533.0000	1.155	0	0	0
24/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,321.0000	14,060.0000	(1.822)	0	0	0
24/04/2007	JN05	2007/05/03			jNote	8.4720	8.4900	0.212	0.0000	0.0000	0
24/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
24/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,298.0000	30,561.0000	(2.355)	0	0	0
24/04/2007	JN05	2007/08/02			jNote	8.3990	8.4200	0.250	0.0000	0.0000	0
24/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,264.0000	1,326.0000	4.905	0	0	0
24/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,568.0000	34,768.0000	(2.249)	0	0	0
24/04/2007	JN10	2007/05/03			jNote	8.1260	8.1460	0.246	0.0000	0.0000	0
24/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,911.0000	57,515.0000	(2.370)	0	0	0
24/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
24/04/2007	JN10	2007/08/02			jNote	8.0710	8.0920	0.260	0.0000	0.0000	0
24/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	95.0000	106.0000	11.579	0	0	0
24/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,890.0000	61,429.0000	(2.323)	0	0	0

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24/04/2007	JROD	2007/04/30			jRod	8.6600	8.6590	(0.012)	0.0000	0.0000	0
24/04/2007	JROD	2007/05/31			jRod	8.7610	8.7570	(0.046)	0.0000	0.0000	0
24/04/2007	JROD	2007/06/29			jRod	8.9670	8.9610	(0.067)	0.0000	0.0000	0
24/04/2007	JROD	2007/07/31			jRod	8.9480	8.9460	(0.022)	0.0000	0.0000	0
24/04/2007	JROD	2007/08/31			jRod	9.0720	9.0720	-	0.0000	0.0000	0
24/04/2007	JROD	2007/09/28			jRod	9.1910	9.1930	0.022	0.0000	0.0000	0
24/04/2007	JROD	2007/10/31			jRod	9.0960	9.0990	0.033	0.0000	0.0000	0
24/04/2007	JROD	2007/11/30			jRod	9.1730	9.1770	0.044	0.0000	0.0000	0
24/04/2007	JROD	2007/12/31			jRod	9.2610	9.2650	0.043	0.0000	0.0000	0
24/04/2007	OTH1	2007/05/03			Index Future	252.8920	252.6090	(0.112)	252.4300	252.4300	0
24/04/2007	OTH1	2007/08/02			Index Future	258.3430	258.0550	(0.111)	257.7400	257.7400	15
24/04/2007	R153	2007/05/03			Bond Future	8.0550	8.0650	0.124	0.0000	0.0000	366
24/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
24/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,756.0000	13,441.0000	(2.290)	0	0	0
24/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,920.0000	28,609.0000	(1.075)	0	0	0
24/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,361.0000	21,050.0000	(1.456)	0	0	0
24/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,842.0000	19,530.0000	(1.572)	0	0	0
24/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,878.0000	22,567.0000	(1.359)	0	0	0
24/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R153	2007/08/02			Bond Future	8.0000	8.0100	0.125	0.0000	0.0000	0

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24/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,761.0000	16,508.0000	(1.509)	0	0	0
24/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,405.0000	2,442.0000	1.538	0	0	0
24/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,753.0000	22,482.0000	(1.191)	0	0	0
24/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,514.0000	21,245.0000	(1.250)	0	0	0
24/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,481.0000	1,502.0000	1.418	0	0	0
24/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,151.0000	1,166.0000	1.303	0	0	0
24/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,009.0000	23,735.0000	(1.141)	0	0	0
24/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	683.0000	691.0000	1.171	0	0	0
24/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,163.0000	28,882.0000	(0.964)	0	0	0
24/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,307.0000	1,324.0000	1.301	0	0	0
24/04/2007	R157	2007/05/03			Bond Future	7.6850	7.7050	0.260	0.0000	0.0000	477
24/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,903.0000	57,415.0000	(2.526)	0	0	0
24/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,421.0000	21,934.0000	(6.349)	0	0	0
24/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	14,772.0000	15,948.0000	7.961	0	0	0
24/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,721.0000	78,233.0000	(1.867)	0	0	0
24/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	76,283.0000	74,795.0000	(1.951)	0	0	0
24/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	906.0000	594.0000	(34.437)	0	0	75
24/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	239.0000	239.0000	-	0	0	60
24/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,832.0000	71,344.0000	(2.043)	0	0	0
24/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	93,350.0000	91,862.0000	(1.594)	0	0	0
24/04/2007	R157	2007/08/02			Bond Future	7.6400	7.6600	0.262	0.0000	0.0000	0
24/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,289.0000	2,393.0000	4.543	0	0	0
24/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,794.0000	77,392.0000	(1.779)	0	0	0
24/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,973.0000	61,623.0000	(2.144)	0	0	0
24/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,154.0000	1,206.0000	4.506	0	0	0
24/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	475.0000	497.0000	4.632	0	0	0
24/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	973.0000	1,018.0000	4.625	0	0	0
24/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,599.0000	74,206.0000	(1.843)	0	0	0
24/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,326.0000	1,387.0000	4.600	0	0	0

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24/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,969.0000	80,559.0000	(1.720)	0	0	0
24/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,773.0000	93,342.0000	(1.510)	0	0	0
24/04/2007	R186	2007/05/03			Bond Future	7.3990	7.4260	0.365	0.0000	0.0000	0
24/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,659.0000	152,246.0000	(2.193)	0	0	0
24/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	129,046.0000	125,633.0000	(2.645)	0	0	0
24/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	134,443.0000	131,030.0000	(2.539)	0	0	0
24/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	101,484.0000	98,071.0000	(3.363)	0	0	0
24/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,611.0000	120,198.0000	(2.761)	0	0	0
24/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R186	2007/08/02			Bond Future	7.3510	7.3780	0.367	0.0000	0.0000	0
24/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	140,849.0000	137,534.0000	(2.354)	0	0	0
24/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	599.0000	647.0000	8.013	0	0	0
24/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	161,277.0000	157,914.0000	(2.085)	0	0	0
24/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,261.0000	1,357.0000	7.613	0	0	0
24/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	135,729.0000	132,431.0000	(2.430)	0	0	0
24/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	109,912.0000	106,725.0000	(2.900)	0	0	0
24/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,077.0000	3,301.0000	7.280	0	0	0
24/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,740.0000	1,870.0000	7.471	0	0	0
24/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	130,562.0000	127,281.0000	(2.513)	0	0	0
24/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,506.0000	1,618.0000	7.437	0	0	0
24/04/2007	R196	2007/05/03			Bond Future	8.4420	8.4560	0.166	0.0000	0.0000	0
24/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,188.0000	4,951.0000	(4.568)	0	0	0
24/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	166.0000	115.0000	(30.723)	0	0	0
24/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
24/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,657.0000	1,456.0000	(12.130)	0	0	0
24/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,398.0000	3,581.0000	5.386	0	0	0
24/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	684.0000	718.0000	4.971	0	0	0
24/04/2007	R196	2007/08/02			Bond Future	8.2810	8.2960	0.181	0.0000	0.0000	0

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24/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,408.0000	5,252.0000	(2.885)	0	0	0
24/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,991.0000	7,808.0000	(2.290)	0	0	0
24/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,205.0000	2,268.0000	2.857	0	0	0
24/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,148.0000	1,184.0000	3.136	0	0	0
24/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,364.0000	3,242.0000	(3.627)	0	0	0
24/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,819.0000	3,916.0000	2.540	0	0	0
24/04/2007	R201	2007/05/03			Bond Future	7.7300	7.7500	0.259	0.0000	0.0000	0
24/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	44,124.0000	42,947.0000	(2.667)	0	0	0
24/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,526.0000	70,349.0000	(1.646)	0	0	0
24/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,200.0000	54,023.0000	(2.132)	0	0	0
24/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,944.0000	56,768.0000	(2.030)	0	0	0
24/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,680.0000	59,503.0000	(1.940)	0	0	0
24/04/2007	R201	2007/08/02			Bond Future	7.6700	7.6900	0.261	0.0000	0.0000	0
24/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,320.0000	47,254.0000	(2.206)	0	0	0
24/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,832.0000	1,917.0000	4.640	0	0	0
24/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,345.0000	57,242.0000	(1.890)	0	0	0
24/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,044.0000	1,092.0000	4.598	0	0	0
24/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	782.0000	818.0000	4.604	0	0	0
24/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,885.0000	59,776.0000	(1.821)	0	0	0
24/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	903.0000	945.0000	4.651	0	0	0
24/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,435.0000	62,320.0000	(1.758)	0	0	0
24/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	434.0000	454.0000	4.608	0	0	0
24/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,682.0000	72,550.0000	(1.536)	0	0	0
24/04/2007	R203	2007/05/03			Bond Future	7.6280	7.6500	0.288	0.0000	0.0000	0
24/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,843.0000	92,244.0000	(1.704)	0	0	0
24/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,598.0000	76,000.0000	(2.059)	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
24/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,305.0000	72,707.0000	(2.151)	0	0	0
24/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,877.0000	79,278.0000	(1.977)	0	0	0
24/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,984.0000	59,385.0000	(2.622)	0	0	0
24/04/2007	R203	2007/08/02			Bond Future	7.5660	7.5890	0.304	0.0000	0.0000	0
24/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,778.0000	83,166.0000	(1.901)	0	0	0
24/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	711.0000	753.0000	5.907	0	0	0
24/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,184.0000	95,551.0000	(1.680)	0	0	0
24/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	337.0000	357.0000	5.935	0	0	0
24/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,686.0000	80,081.0000	(1.965)	0	0	0
24/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,573.0000	76,977.0000	(2.031)	0	0	0
24/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	849.0000	898.0000	5.771	0	0	0
24/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	982.0000	1,038.0000	5.703	0	0	0
24/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,200.0000	64,646.0000	(2.347)	0	0	0
24/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,732.0000	1,830.0000	5.658	0	0	0
24/04/2007	R204	2007/05/03			Bond Future	7.6190	7.6410	0.289	0.0000	0.0000	0
24/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,516.0000	63,809.0000	(2.605)	0	0	0
24/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,225.0000	98,518.0000	(1.703)	0	0	0
24/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,605.0000	77,898.0000	(2.144)	0	0	0
24/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,547.0000	84,839.0000	(1.973)	0	0	0
24/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	83,085.0000	81,377.0000	(2.056)	0	0	0
24/04/2007	R204	2007/08/02			Bond Future	7.5630	7.5860	0.304	0.0000	0.0000	0
24/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,447.0000	3,594.0000	4.265	0	0	0
24/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,893.0000	83,213.0000	(1.979)	0	0	0
24/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,401.0000	70,778.0000	(2.242)	0	0	0
24/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	836.0000	874.0000	4.545	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
24/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,082.0000	102,351.0000	(1.663)	0	0	0
24/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,021.0000	2,111.0000	4.453	0	0	0
24/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,252.0000	89,551.0000	(1.864)	0	0	0
24/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,757.0000	1,835.0000	4.439	0	0	0
24/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,523.0000	1,591.0000	4.465	0	0	0
24/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,065.0000	86,374.0000	(1.920)	0	0	0
24/04/2007	R206	2007/05/03			Bond Future	7.7370	7.7600	0.297	0.0000	0.0000	0
24/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,791.0000	24,616.0000	(4.556)	0	0	0
24/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
24/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	327.0000	349.0000	6.728	0	0	0
24/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,651.0000	12,499.0000	(8.439)	0	0	0
24/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	3,438.0000	3,826.0000	11.286	0	0	0
24/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,101.0000	3,316.0000	(19.142)	0	0	0
24/04/2007	R206	2007/08/02			Bond Future	7.6620	7.6850	0.300	0.0000	0.0000	0
24/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,425.0000	2,573.0000	6.103	0	0	0
24/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,203.0000	30,206.0000	(3.195)	0	0	0
24/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,119.0000	5,395.0000	5.392	0	0	0
24/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,789.0000	20,920.0000	(3.988)	0	0	0
24/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,613.0000	10,063.0000	4.681	0	0	0
24/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,987.0000	13,291.0000	(4.976)	0	0	0
24/04/2007	R207	2007/05/03			Bond Future	7.5490	7.5710	0.291	0.0000	0.0000	0
24/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,795.0000	70,050.0000	(2.431)	0	0	0
24/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,480.0000	87,735.0000	(1.950)	0	0	0
24/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,961.0000	91,215.0000	(1.878)	0	0	0
24/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,699.0000	104,953.0000	(1.636)	0	0	0
24/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,981.0000	84,236.0000	(2.030)	0	0	0
24/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2007	R207	2007/08/02			Bond Future	7.4970	7.5190	0.293	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
24/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,757.0000	74,071.0000	(2.226)	0	0	0
24/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	666.0000	714.0000	7.207	0	0	0
24/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	57.0000	61.0000	7.018	0	0	0
24/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	266.0000	287.0000	7.895	0	0	0
24/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,399.0000	87,685.0000	(1.917)	0	0	0
24/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,705.0000	107,975.0000	(1.577)	0	0	0
24/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	163.0000	175.0000	7.362	0	0	0
24/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,806.0000	91,087.0000	(1.852)	0	0	0
24/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	209.0000	225.0000	7.656	0	0	0
24/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,206.0000	94,484.0000	(1.790)	0	0	0
24/04/2007	R209	2007/05/03			Bond Future	7.1150	7.1450	0.422	0.0000	0.0000	0
24/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	42,358.0000	45,635.0000	7.736	0	0	0
24/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	15,785.0000	18,112.0000	14.742	0	0	0
24/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	2,802.0000	1,791.0000	(36.081)	0	0	0
24/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,145.0000	14,286.0000	(16.675)	0	0	0
24/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	98.0000	38.0000	(61.224)	0	0	0
24/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	2,279.0000	2,759.0000	21.062	0	0	0
24/04/2007	R209	2007/08/02			Bond Future	7.0750	7.1050	0.424	0.0000	0.0000	314
24/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,047.0000	50,386.0000	4.868	0	0	0
24/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,360.0000	9,342.0000	(9.826)	0	0	0
24/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	28,869.0000	30,607.0000	6.020	0	0	0
24/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	20,388.0000	18,769.0000	(7.941)	0	0	0
24/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	34,904.0000	32,682.0000	(6.366)	0	0	0
24/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	15,599.0000	16,734.0000	7.276	0	0	0
24/04/2007	TRT1	2007/05/03			Index Future	253.3760	253.0950	(0.111)	252.7900	252.7900	0
24/04/2007	TRT1	2007/08/02			Index Future	258.8370	258.5510	(0.110)	258.1000	258.1000	500
Grand Total:											2,023