



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/04/2007

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
25/04/2007	ALBI 2007/05/03			Index Future	255.1340	256.0030	0.341	0.0000	0.0000	0
25/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	14,894.0000	21,428.0000	43.870	0	0	0
25/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	3,554.0000	1,398.0000	(60.664)	0	0	0
25/04/2007	ALBI 2007/08/02			Index Future	261.0170	261.9200	0.346	0.0000	0.0000	0
25/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	75,357.0000	83,132.0000	10.318	0	0	0
25/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	5,187.0000	3,932.0000	(24.195)	0	0	0
25/04/2007	ALBI 2007/11/01			Index Future	267.0280	267.9460	0.344	0.0000	0.0000	0
25/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	133,866.0000	142,335.0000	6.326	0	0	0
25/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,586.0000	2,875.0000	(19.827)	0	0	0
25/04/2007	ALBI 2008/02/07			Index Future	273.6280	274.5510	0.337	0.0000	0.0000	0
25/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	198,570.0000	207,398.0000	4.446	0	0	0
25/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,290.0000	1,888.0000	(17.555)	0	0	0
25/04/2007	CRD1 2007/05/03			Index Future	109.2160	109.4020	0.170	0.0000	0.0000	0
25/04/2007	CRD1 2007/08/02			Index Future	111.5700	111.7610	0.171	0.0000	0.0000	10
25/04/2007	GOVI 2007/05/03			jGovi	256.1395	256.8330	0.271	0.0000	0.0000	30
25/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	211,395.0000	218,330.0000	3.281	0	0	0
25/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
25/04/2007	GOVI 2007/08/02			jGovi	261.6610	262.3700	0.271	0.0000	0.0000	118

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
25/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	211,610.0000	218,700.0000	3.351	0	0	0
25/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
25/04/2007	GOVI	2007/11/01			jGovi	267.5080	268.2325	0.271	0.0000	0.0000	59
25/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,172.0000	24,352.0000	(10.378)	0	0	0
25/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	52,252.0000	56,677.0000	8.469	0	0	0
25/04/2007	GOVI	2008/02/07			jGovi	273.8200	274.7880	0.354	0.0000	0.0000	0
25/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	104,304.0000	111,867.0000	7.251	0	0	0
25/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,104.0000	13,987.0000	(13.146)	0	0	0
25/04/2007	ILBI	2007/05/03			Index Future	276.0460	275.9130	(0.048)	0.0000	0.0000	0
25/04/2007	ILBI	2007/08/02			Index Future	282.4110	282.2890	(0.043)	0.0000	0.0000	0
25/04/2007	J153	2010/08/31			jSwap	8.8250	8.7800	(0.510)	0.0000	0.0000	0
25/04/2007	J157	2015/09/15			jSwap	8.3390	8.2870	(0.624)	0.0000	0.0000	0
25/04/2007	J186	2026/12/21			jSwap	7.8290	7.7790	(0.639)	0.0000	0.0000	0
25/04/2007	J201	2014/12/22			jSwap	8.4210	8.3720	(0.582)	0.0000	0.0000	0
25/04/2007	J203	2017/09/15			jSwap	8.2260	8.1790	(0.571)	0.0000	0.0000	0
25/04/2007	J204	2018/12/21			jSwap	8.1880	8.1510	(0.452)	0.0000	0.0000	0
25/04/2007	J207	2020/01/15			jSwap	8.1210	8.0870	(0.419)	0.0000	0.0000	0
25/04/2007	JBAR	2005/12/21			jBar	9.1750	9.1960	0.229	0.0000	0.0000	0
25/04/2007	JFRA	2007/05/03			jFra	9.2300	9.2480	0.195	0.0000	0.0000	0
25/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,217.0000	4,259.0000	0.996	0	0	0
25/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	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
25/04/2007	JFRA	2007/08/02			jFra	9.2540	9.2470	(0.076)	0.0000	0.0000	0
25/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	9.0000	9.0000	-	0	0	0
25/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,284.0000	4,266.0000	(0.420)	0	0	0
25/04/2007	JFRA	2007/11/01			jFra	9.1980	9.1740	(0.261)	0.0000	0.0000	0
25/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	67.0000	70.0000	4.478	0	0	0
25/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,516.0000	4,456.0000	(1.329)	0	0	0
25/04/2007	JFRA	2008/02/07			jFra	9.1350	9.1080	(0.296)	0.0000	0.0000	0
25/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,773.0000	19,707.0000	(0.334)	0	0	0
25/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,794.0000	15,795.0000	0.006	0	0	0
25/04/2007	JN02	2007/05/03			jNote	8.9910	8.9730	(0.200)	0.0000	0.0000	0
25/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	6,047.0000	6,143.0000	1.588	0	0	0
25/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	1,328.0000	1,097.0000	(17.395)	0	0	0
25/04/2007	JN02	2007/08/02			jNote	8.8920	8.8620	(0.337)	0.0000	0.0000	0
25/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,533.0000	7,267.0000	(3.531)	0	0	0
25/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,060.0000	14,342.0000	2.006	0	0	0
25/04/2007	JN05	2007/05/03			jNote	8.4900	8.4440	(0.542)	0.0000	0.0000	0
25/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,561.0000	32,437.0000	6.139	0	0	0
25/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
25/04/2007	JN05	2007/08/02			jNote	8.4200	8.3690	(0.606)	0.0000	0.0000	0
25/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,326.0000	1,105.0000	(16.667)	0	0	0
25/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,768.0000	36,637.0000	5.376	0	0	0
25/04/2007	JN10	2007/05/03			jNote	8.1460	8.0970	(0.602)	0.0000	0.0000	0
25/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
25/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,515.0000	60,942.0000	5.958	0	0	0
25/04/2007	JN10	2007/08/02			jNote	8.0920	8.0420	(0.618)	0.0000	0.0000	0
25/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,429.0000	64,915.0000	5.675	0	0	0
25/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	106.0000	70.0000	(33.962)	0	0	0

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25/04/2007	JROD	2007/04/30			jRod	8.6590	8.6580	(0.012)	0.0000	0.0000	0
25/04/2007	JROD	2007/05/31			jRod	8.7570	8.7570	-	0.0000	0.0000	0
25/04/2007	JROD	2007/06/29			jRod	8.9610	8.9680	0.078	0.0000	0.0000	0
25/04/2007	JROD	2007/07/31			jRod	8.9460	8.9520	0.067	0.0000	0.0000	0
25/04/2007	JROD	2007/08/31			jRod	9.0720	9.0760	0.044	0.0000	0.0000	0
25/04/2007	JROD	2007/09/28			jRod	9.1930	9.1930	-	0.0000	0.0000	0
25/04/2007	JROD	2007/10/31			jRod	9.0990	9.0950	(0.044)	0.0000	0.0000	0
25/04/2007	JROD	2007/11/30			jRod	9.1770	9.1710	(0.065)	0.0000	0.0000	0
25/04/2007	JROD	2007/12/31			jRod	9.2650	9.2610	(0.043)	0.0000	0.0000	0
25/04/2007	OTH1	2007/05/03			Index Future	252.6090	253.3470	0.292	0.0000	0.0000	0
25/04/2007	OTH1	2007/08/02			Index Future	258.0550	258.8090	0.292	0.0000	0.0000	15
25/04/2007	R153	2007/05/03			Bond Future	8.0650	8.0150	(0.620)	0.0000	0.0000	366
25/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,441.0000	14,985.0000	11.487	0	0	0
25/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	16.0000	4.0000	(75.000)	0	0	0
25/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,050.0000	22,606.0000	7.392	0	0	0
25/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,567.0000	24,123.0000	6.895	0	0	0
25/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,530.0000	21,086.0000	7.967	0	0	0
25/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,609.0000	30,165.0000	5.439	0	0	0
25/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R153	2007/08/02			Bond Future	8.0100	7.9600	(0.624)	0.0000	0.0000	0

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25/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,442.0000	2,108.0000	(13.677)	0	0	0
25/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,508.0000	17,622.0000	6.748	0	0	0
25/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,502.0000	1,277.0000	(14.980)	0	0	0
25/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,245.0000	22,469.0000	5.761	0	0	0
25/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,166.0000	984.0000	(15.609)	0	0	0
25/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,482.0000	23,727.0000	5.538	0	0	0
25/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,735.0000	25,001.0000	5.334	0	0	0
25/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	691.0000	575.0000	(16.787)	0	0	0
25/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,324.0000	1,122.0000	(15.257)	0	0	0
25/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,882.0000	30,214.0000	4.612	0	0	0
25/04/2007	R157	2007/05/03			Bond Future	7.7050	7.6450	(0.779)	0.0000	0.0000	477
25/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,795.0000	79,265.0000	5.976	0	0	0
25/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,233.0000	82,703.0000	5.714	0	0	0
25/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,415.0000	61,885.0000	7.785	0	0	0
25/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,344.0000	75,814.0000	6.265	0	0	0
25/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,862.0000	96,332.0000	4.866	0	0	0
25/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	15,948.0000	11,932.0000	(25.182)	0	0	0
25/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	594.0000	1,048.0000	76.431	0	0	75
25/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	21,934.0000	26,231.0000	19.591	0	0	0
25/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	239.0000	66.0000	(72.385)	0	0	60
25/04/2007	R157	2007/08/02			Bond Future	7.6600	7.6050	(0.718)	0.0000	0.0000	0
25/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,018.0000	817.0000	(19.745)	0	0	0
25/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,206.0000	77,947.0000	5.041	0	0	0
25/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,559.0000	84,362.0000	4.721	0	0	0
25/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,342.0000	97,238.0000	4.174	0	0	0
25/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,206.0000	974.0000	(19.237)	0	0	0
25/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,392.0000	81,164.0000	4.874	0	0	0
25/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,387.0000	1,125.0000	(18.890)	0	0	0
25/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	497.0000	389.0000	(21.730)	0	0	0

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25/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,393.0000	1,972.0000	(17.593)	0	0	0
25/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,623.0000	65,206.0000	5.814	0	0	0
25/04/2007	R186	2007/05/03			Bond Future	7.4260	7.3470	(1.064)	0.0000	0.0000	0
25/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	125,633.0000	135,657.0000	7.979	0	0	0
25/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	98,071.0000	108,095.0000	10.221	0	0	0
25/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	152,246.0000	162,270.0000	6.584	0	0	0
25/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	131,030.0000	141,054.0000	7.650	0	0	0
25/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,198.0000	130,221.0000	8.339	0	0	0
25/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R186	2007/08/02			Bond Future	7.3780	7.2960	(1.111)	0.0000	0.0000	0
25/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,301.0000	2,446.0000	(25.901)	0	0	0
25/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	137,534.0000	147,546.0000	7.280	0	0	0
25/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,618.0000	1,165.0000	(27.998)	0	0	0
25/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,357.0000	969.0000	(28.592)	0	0	0
25/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	106,725.0000	116,270.0000	8.944	0	0	0
25/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	647.0000	446.0000	(31.066)	0	0	0
25/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	157,914.0000	168,113.0000	6.459	0	0	0
25/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	132,431.0000	142,378.0000	7.511	0	0	0
25/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	127,281.0000	137,165.0000	7.765	0	0	0
25/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,870.0000	1,354.0000	(27.594)	0	0	0
25/04/2007	R196	2007/05/03			Bond Future	8.4560	8.3920	(0.757)	0.0000	0.0000	0
25/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	30.0000	6.0000	(80.000)	0	0	0
25/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	115.0000	221.0000	92.174	0	0	0
25/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	718.0000	334.0000	(53.482)	0	0	0
25/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,581.0000	2,612.0000	(27.059)	0	0	0
25/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,456.0000	2,147.0000	47.459	0	0	0
25/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,951.0000	6,002.0000	21.228	0	0	0
25/04/2007	R196	2007/08/02			Bond Future	8.2960	8.2180	(0.940)	0.0000	0.0000	0

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25/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,252.0000	5,986.0000	13.976	0	0	0
25/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,916.0000	3,323.0000	(15.143)	0	0	0
25/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,268.0000	1,859.0000	(18.034)	0	0	0
25/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,242.0000	3,793.0000	16.996	0	0	0
25/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,184.0000	933.0000	(21.199)	0	0	0
25/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,808.0000	8,700.0000	11.424	0	0	0
25/04/2007	R201	2007/05/03			Bond Future	7.7500	7.6950	(0.710)	0.0000	0.0000	0
25/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,503.0000	62,743.0000	5.445	0	0	0
25/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,947.0000	46,187.0000	7.544	0	0	0
25/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,349.0000	73,589.0000	4.606	0	0	0
25/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,768.0000	60,007.0000	5.706	0	0	0
25/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,023.0000	57,263.0000	5.997	0	0	0
25/04/2007	R201	2007/08/02			Bond Future	7.6900	7.6350	(0.715)	0.0000	0.0000	0
25/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,776.0000	62,762.0000	4.995	0	0	0
25/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,917.0000	1,577.0000	(17.736)	0	0	0
25/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	72,550.0000	75,625.0000	4.238	0	0	0
25/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,320.0000	65,328.0000	4.827	0	0	0
25/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	454.0000	358.0000	(21.145)	0	0	0
25/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,242.0000	60,203.0000	5.173	0	0	0
25/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,254.0000	50,084.0000	5.989	0	0	0
25/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	818.0000	656.0000	(19.804)	0	0	0
25/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,092.0000	883.0000	(19.139)	0	0	0
25/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	945.0000	761.0000	(19.471)	0	0	0
25/04/2007	R203	2007/05/03			Bond Future	7.6500	7.5810	(0.902)	0.0000	0.0000	0
25/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	79,278.0000	84,303.0000	6.338	0	0	0
25/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	76,000.0000	81,025.0000	6.612	0	0	0
25/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,707.0000	77,732.0000	6.911	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
25/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	59,385.0000	64,410.0000	8.462	0	0	0
25/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	92,244.0000	97,269.0000	5.448	0	0	0
25/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R203	2007/08/02			Bond Future	7.5890	7.5160	(0.962)	0.0000	0.0000	0
25/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	83,166.0000	88,231.0000	6.090	0	0	0
25/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	80,081.0000	85,113.0000	6.284	0	0	0
25/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	898.0000	672.0000	(25.167)	0	0	0
25/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	753.0000	559.0000	(25.764)	0	0	0
25/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,977.0000	81,977.0000	6.495	0	0	0
25/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,038.0000	781.0000	(24.759)	0	0	0
25/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,830.0000	1,405.0000	(23.224)	0	0	0
25/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,646.0000	69,478.0000	7.475	0	0	0
25/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	357.0000	257.0000	(28.011)	0	0	0
25/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,551.0000	100,709.0000	5.398	0	0	0
25/04/2007	R204	2007/05/03			Bond Future	7.6410	7.5670	(0.968)	0.0000	0.0000	0
25/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	63,809.0000	69,566.0000	9.022	0	0	0
25/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	98,518.0000	104,275.0000	5.844	0	0	0
25/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	77,898.0000	83,656.0000	7.392	0	0	0
25/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	84,839.0000	90,597.0000	6.787	0	0	0
25/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	81,377.0000	87,135.0000	7.076	0	0	0
25/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R204	2007/08/02			Bond Future	7.5860	7.5090	(1.015)	0.0000	0.0000	0
25/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	874.0000	664.0000	(24.027)	0	0	0
25/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	70,778.0000	76,017.0000	7.402	0	0	0
25/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	102,351.0000	108,081.0000	5.598	0	0	0
25/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,594.0000	2,892.0000	(19.533)	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
25/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	86,374.0000	91,915.0000	6.415	0	0	0
25/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,591.0000	1,237.0000	(22.250)	0	0	0
25/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	83,213.0000	88,703.0000	6.598	0	0	0
25/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,111.0000	1,661.0000	(21.317)	0	0	0
25/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	89,551.0000	95,137.0000	6.238	0	0	0
25/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,835.0000	1,436.0000	(21.744)	0	0	0
25/04/2007	R206	2007/05/03			Bond Future	7.7600	7.6910	(0.889)	0.0000	0.0000	0
25/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	349.0000	100.0000	(71.347)	0	0	0
25/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	12,499.0000	15,778.0000	26.234	0	0	0
25/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
25/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	3,316.0000	5,089.0000	53.468	0	0	0
25/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	3,826.0000	2,071.0000	(45.870)	0	0	0
25/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	24,616.0000	28,138.0000	14.308	0	0	0
25/04/2007	R206	2007/08/02			Bond Future	7.6850	7.6120	(0.950)	0.0000	0.0000	0
25/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	20,920.0000	23,533.0000	12.490	0	0	0
25/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,395.0000	4,367.0000	(19.055)	0	0	0
25/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,573.0000	1,997.0000	(22.386)	0	0	0
25/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,063.0000	8,457.0000	(15.959)	0	0	0
25/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,291.0000	15,326.0000	15.311	0	0	0
25/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,206.0000	33,271.0000	10.147	0	0	0
25/04/2007	R207	2007/05/03			Bond Future	7.5710	7.5070	(0.845)	0.0000	0.0000	0
25/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	104,953.0000	110,043.0000	4.850	0	0	0
25/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	70,050.0000	75,140.0000	7.266	0	0	0
25/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	84,236.0000	89,326.0000	6.043	0	0	0
25/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	91,215.0000	96,305.0000	5.580	0	0	0
25/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	87,735.0000	92,825.0000	5.802	0	0	0
25/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2007	R207	2007/08/02			Bond Future	7.5190	7.4520	(0.891)	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
25/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	107,975.0000	113,248.0000	4.884	0	0	0
25/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	714.0000	515.0000	(27.871)	0	0	0
25/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	61.0000	40.0000	(34.426)	0	0	0
25/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	74,071.0000	79,167.0000	6.880	0	0	0
25/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	94,484.0000	99,723.0000	5.545	0	0	0
25/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	91,087.0000	96,312.0000	5.736	0	0	0
25/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	175.0000	119.0000	(32.000)	0	0	0
25/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	225.0000	154.0000	(31.556)	0	0	0
25/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	87,685.0000	92,892.0000	5.938	0	0	0
25/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	287.0000	198.0000	(31.010)	0	0	0
25/04/2007	R209	2007/05/03			Bond Future	7.1450	7.0650	(1.120)	0.0000	0.0000	0
25/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	1,791.0000	3,750.0000	109.380	0	0	0
25/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,112.0000	11,125.0000	(38.577)	0	0	0
25/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	38.0000	108.0000	184.211	0	0	0
25/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	45,635.0000	36,760.0000	(19.448)	0	0	0
25/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	14,286.0000	21,383.0000	49.678	0	0	0
25/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	2,759.0000	910.0000	(67.017)	0	0	0
25/04/2007	R209	2007/08/02			Bond Future	7.1050	7.0300	(1.056)	0.0000	0.0000	314
25/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	50,386.0000	44,267.0000	(12.144)	0	0	0
25/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	32,682.0000	38,000.0000	16.272	0	0	0
25/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,607.0000	25,960.0000	(15.183)	0	0	0
25/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	9,342.0000	11,653.0000	24.738	0	0	0
25/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,734.0000	13,620.0000	(18.609)	0	0	0
25/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	18,769.0000	22,553.0000	20.161	0	0	0
25/04/2007	TRT1	2007/05/03			Index Future	253.0950	253.7800	0.271	0.0000	0.0000	0
25/04/2007	TRT1	2007/08/02			Index Future	258.5510	259.2510	0.271	0.0000	0.0000	500
Grand Total:											2,024