



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/04/2007

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
13/04/2007	ALBI 2007/05/03			Index Future	255.5350	255.0330	(0.196)	0.0000	0.0000	0
13/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	6,021.0000	7,426.0000	23.335	0	0	0
13/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	21,371.0000	17,756.0000	(16.915)	0	0	0
13/04/2007	ALBI 2007/08/02			Index Future	261.4050	260.8620	(0.208)	0.0000	0.0000	0
13/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	79,583.0000	74,917.0000	(5.863)	0	0	0
13/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	5,533.0000	6,297.0000	13.808	0	0	0
13/04/2007	ALBI 2007/11/01			Index Future	267.4520	266.8630	(0.220)	0.0000	0.0000	0
13/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	138,211.0000	132,781.0000	(3.929)	0	0	0
13/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,691.0000	4,151.0000	12.463	0	0	0
13/04/2007	ALBI 2008/02/07			Index Future	274.0230	273.4330	(0.215)	0.0000	0.0000	0
13/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,349.0000	2,608.0000	11.026	0	0	0
13/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	202,579.0000	196,938.0000	(2.785)	0	0	0
13/04/2007	CRD1 2007/05/03			Index Future	109.4330	109.2960	(0.125)	0.0000	0.0000	10
13/04/2007	GOVI 2007/05/03			jGovi	256.2190	255.7550	(0.181)	0.0000	0.0000	144
13/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	212,190.0000	207,550.0000	(2.187)	0	0	0
13/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
13/04/2007	GOVI 2007/08/02			jGovi	261.8180	261.3440	(0.181)	0.0000	0.0000	69
13/04/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	1.0000	100.000	0	0	0
13/04/2007	GOVI 2007/08/02	240.50	Call	jGovi	213,180.0000	208,441.0000	(2.223)	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
13/04/2007	GOVI	2007/11/01			jGovi	267.5930	267.1090	(0.181)	0.0000	0.0000	59
13/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	53,919.0000	50,916.0000	(5.569)	0	0	0
13/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,989.0000	29,826.0000	6.563	0	0	0
13/04/2007	GOVI	2008/02/07			jGovi	274.2480	273.6680	(0.211)	0.0000	0.0000	0
13/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,902.0000	17,145.0000	7.817	0	0	0
13/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	108,382.0000	103,825.0000	(4.205)	0	0	0
13/04/2007	ILBI	2007/05/03			Index Future	275.9620	275.8270	(0.049)	0.0000	0.0000	0
13/04/2007	ILBI	2007/08/02			Index Future	282.3000	282.1320	(0.060)	0.0000	0.0000	0
13/04/2007	J153	2010/08/31			jSwap	8.7590	8.7870	0.320	0.0000	0.0000	0
13/04/2007	J157	2015/09/15			jSwap	8.2760	8.2920	0.193	0.0000	0.0000	0
13/04/2007	J186	2026/12/21			jSwap	7.7620	7.7790	0.219	0.0000	0.0000	0
13/04/2007	J201	2014/12/22			jSwap	8.3620	8.3780	0.191	0.0000	0.0000	0
13/04/2007	J203	2017/09/15			jSwap	8.1600	8.1760	0.196	0.0000	0.0000	0
13/04/2007	J204	2018/12/21			jSwap	8.1300	8.1400	0.123	0.0000	0.0000	0
13/04/2007	J207	2020/01/15			jSwap	8.0680	8.0730	0.062	0.0000	0.0000	0
13/04/2007	JBAR	2005/12/21			jBar	9.2080	9.1420	(0.717)	0.0000	0.0000	0
13/04/2007	JFRA	2007/05/03			jFra	9.2240	9.1740	(0.542)	0.0000	0.0000	0
13/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,202.0000	4,080.0000	(2.903)	0	0	0
13/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/04/2007	JFRA	2007/08/02			jFra	9.2680	9.2220	(0.496)	0.0000	0.0000	0
13/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,321.0000	4,211.0000	(2.546)	0	0	0

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13/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	13.0000	15.0000	15.385	0	0	0
13/04/2007	JFRA	2007/11/01			jFra	9.1610	9.1730	0.131	0.0000	0.0000	0
13/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,436.0000	4,464.0000	0.631	0	0	0
13/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	83.0000	80.0000	(3.614)	0	0	0
13/04/2007	JFRA	2008/02/07			jFra	9.0790	9.1180	0.430	0.0000	0.0000	0
13/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,219.0000	16,145.0000	(0.456)	0	0	0
13/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,066.0000	20,085.0000	0.095	0	0	0
13/04/2007	JN02	2007/05/03			jNote	8.9510	8.9560	0.056	0.0000	0.0000	0
13/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,006.0000	7,840.0000	(2.073)	0	0	0
13/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,558.0000	2,483.0000	(2.932)	0	0	0
13/04/2007	JN02	2007/08/02			jNote	8.8350	8.8570	0.249	0.0000	0.0000	0
13/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,283.0000	14,990.0000	(1.917)	0	0	0
13/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,715.0000	7,824.0000	1.413	0	0	0
13/04/2007	JN05	2007/05/03			jNote	8.4370	8.4510	0.166	0.0000	0.0000	0
13/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,745.0000	32,171.0000	(1.753)	0	0	0
13/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	14.0000	12.0000	(14.286)	0	0	0
13/04/2007	JN05	2007/08/02			jNote	8.3630	8.3790	0.191	0.0000	0.0000	0
13/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,154.0000	36,537.0000	(1.661)	0	0	0
13/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,369.0000	1,413.0000	3.214	0	0	0
13/04/2007	JN10	2007/05/03			jNote	8.0810	8.0970	0.198	0.0000	0.0000	0
13/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,046.0000	60,929.0000	(1.800)	0	0	0
13/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
13/04/2007	JN10	2007/08/02			jNote	8.0240	8.0420	0.224	0.0000	0.0000	0
13/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	102.0000	111.0000	8.824	0	0	0
13/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,190.0000	64,930.0000	(1.904)	0	0	0
13/04/2007	JROD	2007/04/30			jRod	8.6840	8.6770	(0.081)	0.0000	0.0000	0

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13/04/2007	JROD	2007/05/31			jRod	8.8430	8.8100	(0.373)	0.0000	0.0000	0
13/04/2007	JROD	2007/06/29			jRod	9.0880	9.0240	(0.704)	0.0000	0.0000	0
13/04/2007	JROD	2007/07/31			jRod	9.0180	8.9750	(0.477)	0.0000	0.0000	0
13/04/2007	JROD	2007/08/31			jRod	9.1450	9.0980	(0.514)	0.0000	0.0000	0
13/04/2007	JROD	2007/09/28			jRod	9.2680	9.2200	(0.518)	0.0000	0.0000	0
13/04/2007	JROD	2007/10/31			jRod	9.1500	9.1190	(0.339)	0.0000	0.0000	0
13/04/2007	JROD	2007/11/30			jRod	9.2310	9.1960	(0.379)	0.0000	0.0000	0
13/04/2007	JROD	2007/12/31			jRod	9.3220	9.2830	(0.418)	0.0000	0.0000	0
13/04/2007	OTH1	2007/05/03			Index Future	252.6350	252.1660	(0.186)	0.0000	0.0000	15
13/04/2007	R153	2007/05/03			Bond Future	8.0500	8.0900	0.497	0.0000	0.0000	366
13/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	191.0000	240.0000	25.654	0	0	0
13/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,031.0000	18,796.0000	(6.165)	0	0	0
13/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	13.0000	17.0000	30.769	0	0	0
13/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,083.0000	12,888.0000	(8.485)	0	0	0
13/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,047.0000	21,806.0000	(5.385)	0	0	0
13/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	35.0000	43.0000	22.857	0	0	0
13/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	22.0000	27.0000	22.727	0	0	0
13/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,538.0000	20,300.0000	(5.748)	0	0	0
13/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,077.0000	27,834.0000	(4.275)	0	0	0
13/04/2007	R153	2007/08/02			Bond Future	7.9750	8.0150	0.502	0.0000	0.0000	0
13/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,623.0000	16,703.0000	(5.220)	0	0	0
13/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,543.0000	2,781.0000	9.359	0	0	0
13/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,273.0000	1,403.0000	10.212	0	0	0
13/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	782.0000	865.0000	10.614	0	0	0
13/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,604.0000	22,590.0000	(4.296)	0	0	0

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13/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,987.0000	28,912.0000	(3.585)	0	0	0
13/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,434.0000	1,578.0000	10.042	0	0	0
13/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,855.0000	23,827.0000	(4.136)	0	0	0
13/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,369.0000	21,371.0000	(4.462)	0	0	0
13/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,612.0000	1,772.0000	9.926	0	0	0
13/04/2007	R157	2007/05/03			Bond Future	7.7000	7.7300	0.390	0.0000	0.0000	477
13/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,717.0000	69,489.0000	(3.107)	0	0	0
13/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,605.0000	76,377.0000	(2.834)	0	0	0
13/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,167.0000	72,939.0000	(2.964)	0	0	0
13/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	17,177.0000	18,858.0000	9.786	0	0	0
13/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,341.0000	21,315.0000	(8.680)	0	0	0
13/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,234.0000	90,005.0000	(2.417)	0	0	0
13/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	1,275.0000	1,478.0000	15.922	0	0	60
13/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,803.0000	55,576.0000	(3.853)	0	0	0
13/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
13/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	2,194.0000	1,647.0000	(24.932)	0	0	75
13/04/2007	R157	2007/08/02			Bond Future	7.6550	7.6850	0.392	0.0000	0.0000	0
13/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,533.0000	1,650.0000	7.632	0	0	0
13/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,877.0000	3,088.0000	7.334	0	0	0
13/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,471.0000	60,504.0000	(3.149)	0	0	0
13/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,312.0000	1,413.0000	7.698	0	0	0
13/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,743.0000	1,875.0000	7.573	0	0	0
13/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,925.0000	72,879.0000	(2.731)	0	0	0
13/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	679.0000	735.0000	8.247	0	0	0
13/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,887.0000	91,765.0000	(2.260)	0	0	0
13/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,083.0000	76,022.0000	(2.639)	0	0	0
13/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,217.0000	79,140.0000	(2.557)	0	0	0
13/04/2007	R186	2007/05/03			Bond Future	7.3990	7.4400	0.554	0.0000	0.0000	0
13/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,659.0000	150,482.0000	(3.326)	0	0	0

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13/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	134,443.0000	129,266.0000	(3.851)	0	0	0
13/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	129,046.0000	123,869.0000	(4.012)	0	0	0
13/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	101,494.0000	96,320.0000	(5.098)	0	0	0
13/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
13/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,612.0000	118,434.0000	(4.189)	0	0	0
13/04/2007	R186	2007/08/02			Bond Future	7.3490	7.3930	0.599	0.0000	0.0000	0
13/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,638.0000	1,860.0000	13.553	0	0	0
13/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,930.0000	2,185.0000	13.212	0	0	0
13/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	161,755.0000	156,321.0000	(3.359)	0	0	0
13/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,206.0000	2,495.0000	13.101	0	0	0
13/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	131,280.0000	126,017.0000	(4.009)	0	0	0
13/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	824.0000	944.0000	14.563	0	0	0
13/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	141,479.0000	136,147.0000	(3.769)	0	0	0
13/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	136,406.0000	131,109.0000	(3.883)	0	0	0
13/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	110,823.0000	105,738.0000	(4.588)	0	0	0
13/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,734.0000	4,203.0000	12.560	0	0	0
13/04/2007	R196	2007/05/03			Bond Future	8.4250	8.4700	0.534	0.0000	0.0000	0
13/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	160.0000	218.0000	36.250	0	0	0
13/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,487.0000	4,063.0000	16.518	0	0	0
13/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,601.0000	4,904.0000	(12.444)	0	0	0
13/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	541.0000	362.0000	(33.087)	0	0	0
13/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,306.0000	1,824.0000	(20.902)	0	0	0
13/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,047.0000	1,320.0000	26.074	0	0	0
13/04/2007	R196	2007/08/02			Bond Future	8.2550	8.3190	0.775	0.0000	0.0000	0
13/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,430.0000	7,700.0000	(8.660)	0	0	0
13/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,205.0000	1,413.0000	17.261	0	0	0
13/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,815.0000	4,287.0000	12.372	0	0	0
13/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,247.0000	2,577.0000	14.686	0	0	0
13/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,832.0000	5,224.0000	(10.425)	0	0	0

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13/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,742.0000	3,276.0000	(12.453)	0	0	0
13/04/2007	R201	2007/05/03			Bond Future	7.7350	7.7650	0.388	0.0000	0.0000	0
13/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,844.0000	42,082.0000	(4.019)	0	0	0
13/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
13/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,231.0000	69,468.0000	(2.475)	0	0	0
13/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,907.0000	53,143.0000	(3.213)	0	0	0
13/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,386.0000	58,622.0000	(2.921)	0	0	0
13/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,651.0000	55,887.0000	(3.060)	0	0	0
13/04/2007	R201	2007/08/02			Bond Future	7.6750	7.7050	0.391	0.0000	0.0000	0
13/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,233.0000	2,401.0000	7.524	0	0	0
13/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,433.0000	46,875.0000	(3.217)	0	0	0
13/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	593.0000	641.0000	8.094	0	0	0
13/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,553.0000	71,875.0000	(2.281)	0	0	0
13/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,019.0000	1,099.0000	7.851	0	0	0
13/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,384.0000	61,738.0000	(2.597)	0	0	0
13/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,857.0000	59,222.0000	(2.687)	0	0	0
13/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,329.0000	1,432.0000	7.750	0	0	0
13/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,342.0000	56,719.0000	(2.782)	0	0	0
13/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,163.0000	1,254.0000	7.825	0	0	0
13/04/2007	R203	2007/05/03			Bond Future	7.6210	7.6580	0.486	0.0000	0.0000	0
13/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,815.0000	72,127.0000	(3.593)	0	0	0
13/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	78,108.0000	75,419.0000	(3.443)	0	0	0
13/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	81,386.0000	78,698.0000	(3.303)	0	0	0
13/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	94,353.0000	91,664.0000	(2.850)	0	0	0
13/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	61,498.0000	58,811.0000	(4.369)	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
13/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
13/04/2007	R203	2007/08/02			Bond Future	7.5580	7.5980	0.529	0.0000	0.0000	0
13/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	85,552.0000	82,784.0000	(3.235)	0	0	0
13/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	910.0000	1,016.0000	11.648	0	0	0
13/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,226.0000	1,365.0000	11.338	0	0	0
13/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	79,393.0000	76,658.0000	(3.445)	0	0	0
13/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,072.0000	1,195.0000	11.474	0	0	0
13/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	82,484.0000	79,732.0000	(3.336)	0	0	0
13/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,878.0000	95,060.0000	(2.879)	0	0	0
13/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	455.0000	512.0000	12.527	0	0	0
13/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	67,116.0000	64,469.0000	(3.944)	0	0	0
13/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,073.0000	2,299.0000	10.902	0	0	0
13/04/2007	R204	2007/05/03			Bond Future	7.6130	7.6490	0.473	0.0000	0.0000	0
13/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	68.0000	76.0000	11.765	0	0	0
13/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
13/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	66,050.0000	63,264.0000	(4.218)	0	0	0
13/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,692.0000	97,898.0000	(2.775)	0	0	0
13/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	80,083.0000	77,291.0000	(3.486)	0	0	0
13/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
13/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
13/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	87,017.0000	84,224.0000	(3.210)	0	0	0
13/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	83,558.0000	80,765.0000	(3.343)	0	0	0
13/04/2007	R204	2007/08/02			Bond Future	7.5560	7.5960	0.529	0.0000	0.0000	0
13/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,864.0000	101,892.0000	(2.834)	0	0	0
13/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,022.0000	4,357.0000	8.329	0	0	0
13/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	73,516.0000	70,773.0000	(3.731)	0	0	0
13/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,078.0000	1,183.0000	9.740	0	0	0
13/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,148.0000	2,342.0000	9.032	0	0	0
13/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,996.0000	86,113.0000	(3.239)	0	0	0
13/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,880.0000	2,053.0000	9.202	0	0	0
13/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	92,149.0000	89,245.0000	(3.151)	0	0	0
13/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	85,858.0000	82,998.0000	(3.331)	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
13/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,447.0000	2,665.0000	8.909	0	0	0
13/04/2007	R206	2007/05/03			Bond Future	7.7340	7.7660	0.414	0.0000	0.0000	0
13/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	141.0000	166.0000	17.730	0	0	0
13/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,077.0000	24,470.0000	(6.163)	0	0	0
13/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,146.0000	1,342.0000	17.103	0	0	0
13/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,623.0000	13,186.0000	(9.827)	0	0	0
13/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,051.0000	5,732.0000	13.482	0	0	0
13/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,868.0000	4,916.0000	(16.224)	0	0	0
13/04/2007	R206	2007/08/02			Bond Future	7.6570	7.6940	0.483	0.0000	0.0000	0
13/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,793.0000	30,234.0000	(4.904)	0	0	0
13/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,765.0000	3,049.0000	10.271	0	0	0
13/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,117.0000	10,884.0000	7.581	0	0	0
13/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,740.0000	13,665.0000	(7.293)	0	0	0
13/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,574.0000	6,069.0000	8.881	0	0	0
13/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,493.0000	21,146.0000	(5.989)	0	0	0
13/04/2007	R207	2007/05/03			Bond Future	7.5490	7.5850	0.477	0.0000	0.0000	0
13/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,796.0000	68,942.0000	(3.975)	0	0	0
13/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,699.0000	103,845.0000	(2.675)	0	0	0
13/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,961.0000	90,107.0000	(3.070)	0	0	0
13/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,981.0000	83,127.0000	(3.319)	0	0	0
13/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,480.0000	86,626.0000	(3.190)	0	0	0
13/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2007	R207	2007/08/02			Bond Future	7.4950	7.5340	0.520	0.0000	0.0000	0
13/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	865.0000	990.0000	14.451	0	0	0
13/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	76,114.0000	73,166.0000	(3.873)	0	0	0
13/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	89.0000	105.0000	17.978	0	0	0
13/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,895.0000	106,838.0000	(2.782)	0	0	0
13/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	236.0000	275.0000	16.525	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
13/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,662.0000	86,648.0000	(3.362)	0	0	0
13/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	297.0000	345.0000	16.162	0	0	0
13/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	371.0000	430.0000	15.903	0	0	0
13/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,437.0000	93,403.0000	(3.146)	0	0	0
13/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,052.0000	90,027.0000	(3.251)	0	0	0
13/04/2007	R209	2007/05/03			Bond Future	7.1200	7.1600	0.562	0.0000	0.0000	0
13/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	19,069.0000	22,015.0000	15.449	0	0	0
13/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,586.0000	47,718.0000	9.480	0	0	0
13/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	19,454.0000	16,202.0000	(16.716)	0	0	0
13/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	769.0000	460.0000	(40.182)	0	0	0
13/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	5,146.0000	6,336.0000	23.125	0	0	0
13/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	5,529.0000	4,034.0000	(27.039)	0	0	0
13/04/2007	R209	2007/08/02			Bond Future	7.0800	7.1200	0.565	0.0000	0.0000	314
13/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,299.0000	9,957.0000	(11.877)	0	0	0
13/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	35,764.0000	32,901.0000	(8.005)	0	0	0
13/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	21,412.0000	19,316.0000	(9.789)	0	0	0
13/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	49,546.0000	52,672.0000	6.309	0	0	0
13/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	17,019.0000	18,624.0000	9.431	0	0	0
13/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,454.0000	32,826.0000	7.789	0	0	0
13/04/2007	TRT1	2007/05/03			Index Future	253.1750	252.7190	(0.180)	0.0000	0.0000	500
Grand Total:											2,089