



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/04/2007

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
20/04/2007	ALBI	2007/05/03			Index Future	255.3780	255.8370	0.180	0.0000	0.0000	0
20/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	4,541.0000	3,081.0000	(32.152)	0	0	0
20/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	18,321.0000	21,451.0000	17.084	0	0	0
20/04/2007	ALBI	2007/08/02			Index Future	261.2700	261.7380	0.179	0.0000	0.0000	0
20/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	77,905.0000	81,878.0000	5.100	0	0	0
20/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	5,205.0000	4,498.0000	(13.583)	0	0	0
20/04/2007	ALBI	2007/11/01			Index Future	267.2890	267.7520	0.173	0.0000	0.0000	0
20/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	136,454.0000	140,698.0000	3.110	0	0	0
20/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,564.0000	3,178.0000	(10.831)	0	0	0
20/04/2007	ALBI	2008/02/07			Index Future	273.8940	274.3470	0.165	0.0000	0.0000	0
20/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,270.0000	2,058.0000	(9.339)	0	0	0
20/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	201,210.0000	205,528.0000	2.146	0	0	0
20/04/2007	CRD1	2007/05/03			Index Future	109.4080	109.5670	0.145	0.0000	0.0000	10
20/04/2007	CRD1	2007/08/02			Index Future	111.7970	111.9590	0.145	0.0000	0.0000	0
20/04/2007	GOVI	2007/05/03			jGovi	256.1165	256.6050	0.191	0.0000	0.0000	144
20/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	211,165.0000	216,050.0000	2.313	0	0	0
20/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/04/2007	GOVI	2007/08/02			jGovi	261.7105	262.2090	0.190	0.0000	0.0000	69

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20/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
20/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	212,105.0000	217,090.0000	2.350	0	0	0
20/04/2007	GOVI	2007/11/01			jGovi	267.4855	267.9950	0.190	0.0000	0.0000	59
20/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	52,599.0000	55,650.0000	5.800	0	0	0
20/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,744.0000	25,700.0000	(7.367)	0	0	0
20/04/2007	GOVI	2008/02/07			jGovi	274.0230	274.4680	0.162	0.0000	0.0000	0
20/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,965.0000	14,945.0000	(6.389)	0	0	0
20/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	106,195.0000	109,625.0000	3.230	0	0	0
20/04/2007	ILBI	2007/05/03			Index Future	276.0120	276.0450	0.012	0.0000	0.0000	0
20/04/2007	ILBI	2007/08/02			Index Future	282.3800	282.4120	0.011	0.0000	0.0000	0
20/04/2007	J153	2010/08/31			jSwap	8.8440	8.7830	(0.690)	0.0000	0.0000	0
20/04/2007	J157	2015/09/15			jSwap	8.3500	8.2950	(0.659)	0.0000	0.0000	0
20/04/2007	J186	2026/12/21			jSwap	7.8380	7.7870	(0.651)	0.0000	0.0000	0
20/04/2007	J201	2014/12/22			jSwap	8.4320	8.3800	(0.617)	0.0000	0.0000	0
20/04/2007	J203	2017/09/15			jSwap	8.2390	8.1800	(0.716)	0.0000	0.0000	0
20/04/2007	J204	2018/12/21			jSwap	8.2040	8.1510	(0.646)	0.0000	0.0000	0
20/04/2007	J207	2020/01/15			jSwap	8.1380	8.0870	(0.627)	0.0000	0.0000	0
20/04/2007	JBAR	2005/12/21			jBar	9.1710	9.1710	-	0.0000	0.0000	0
20/04/2007	JFRA	2007/05/03			jFra	9.2420	9.2410	(0.011)	0.0000	0.0000	0
20/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,245.0000	4,242.0000	(0.071)	0	0	0
20/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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20/04/2007	JFRA	2007/08/02			jFra	9.2540	9.2330	(0.227)	0.0000	0.0000	0
20/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,285.0000	4,235.0000	(1.167)	0	0	0
20/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	11.0000	11.0000	-	0	0	0
20/04/2007	JFRA	2007/11/01			jFra	9.1980	9.1670	(0.337)	0.0000	0.0000	0
20/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,520.0000	4,443.0000	(1.704)	0	0	0
20/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	71.0000	75.0000	5.634	0	0	0
20/04/2007	JFRA	2008/02/07			jFra	9.1540	9.1180	(0.393)	0.0000	0.0000	0
20/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,924.0000	15,937.0000	0.082	0	0	0
20/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,950.0000	19,872.0000	(0.391)	0	0	0
20/04/2007	JN02	2007/05/03			jNote	9.0030	8.9690	(0.378)	0.0000	0.0000	0
20/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	6,569.0000	6,874.0000	4.643	0	0	0
20/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,070.0000	1,754.0000	(15.266)	0	0	0
20/04/2007	JN02	2007/08/02			jNote	8.9100	8.8630	(0.527)	0.0000	0.0000	0
20/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,114.0000	14,582.0000	3.316	0	0	0
20/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,916.0000	7,525.0000	(4.939)	0	0	0
20/04/2007	JN05	2007/05/03			jNote	8.5130	8.4530	(0.705)	0.0000	0.0000	0
20/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	29,626.0000	32,072.0000	8.256	0	0	0
20/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	4.0000	1.0000	(75.000)	0	0	0
20/04/2007	JN05	2007/08/02			jNote	8.4410	8.3780	(0.746)	0.0000	0.0000	0
20/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,122.0000	36,413.0000	6.714	0	0	0
20/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,543.0000	1,250.0000	(18.989)	0	0	0
20/04/2007	JN10	2007/05/03			jNote	8.1590	8.0990	(0.735)	0.0000	0.0000	0
20/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	56,600.0000	60,795.0000	7.412	0	0	0
20/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
20/04/2007	JN10	2007/08/02			jNote	8.1050	8.0440	(0.753)	0.0000	0.0000	0
20/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	140.0000	87.0000	(37.857)	0	0	0
20/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	60,542.0000	64,782.0000	7.003	0	0	0

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20/04/2007	JROD	2007/04/30			jRod	8.6650	8.6620	(0.035)	0.0000	0.0000	0
20/04/2007	JROD	2007/05/31			jRod	8.7840	8.7780	(0.068)	0.0000	0.0000	0
20/04/2007	JROD	2007/06/29			jRod	8.9990	8.9910	(0.089)	0.0000	0.0000	0
20/04/2007	JROD	2007/07/31			jRod	8.9650	8.9600	(0.056)	0.0000	0.0000	0
20/04/2007	JROD	2007/08/31			jRod	9.0880	9.0830	(0.055)	0.0000	0.0000	0
20/04/2007	JROD	2007/09/28			jRod	9.2070	9.2000	(0.076)	0.0000	0.0000	0
20/04/2007	JROD	2007/10/31			jRod	9.1070	9.1020	(0.055)	0.0000	0.0000	0
20/04/2007	JROD	2007/11/30			jRod	9.1830	9.1780	(0.054)	0.0000	0.0000	0
20/04/2007	JROD	2007/12/31			jRod	9.2700	9.2670	(0.032)	0.0000	0.0000	0
20/04/2007	OTH1	2007/05/03			Index Future	252.6160	253.0820	0.184	0.0000	0.0000	15
20/04/2007	OTH1	2007/08/02			Index Future	258.1330	258.6090	0.184	0.0000	0.0000	0
20/04/2007	R153	2007/05/03			Bond Future	8.0750	8.0350	(0.495)	0.0000	0.0000	366
20/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	84.0000	41.0000	(51.190)	0	0	0
20/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,227.0000	20,466.0000	6.444	0	0	0
20/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,198.0000	14,399.0000	9.100	0	0	0
20/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,258.0000	23,501.0000	5.585	0	0	0
20/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
20/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
20/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,743.0000	21,984.0000	5.983	0	0	0
20/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,298.0000	29,542.0000	4.396	0	0	0
20/04/2007	R153	2007/08/02			Bond Future	8.0200	7.9800	(0.499)	0.0000	0.0000	0

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20/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,425.0000	17,296.0000	5.303	0	0	0
20/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,648.0000	2,361.0000	(10.838)	0	0	0
20/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,301.0000	1,140.0000	(12.375)	0	0	0
20/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	787.0000	682.0000	(13.342)	0	0	0
20/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,339.0000	23,318.0000	4.382	0	0	0
20/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,689.0000	29,741.0000	3.667	0	0	0
20/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,471.0000	1,292.0000	(12.169)	0	0	0
20/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,581.0000	24,577.0000	4.224	0	0	0
20/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,114.0000	22,075.0000	4.551	0	0	0
20/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,659.0000	1,462.0000	(11.875)	0	0	0
20/04/2007	R157	2007/05/03			Bond Future	7.7050	7.6650	(0.519)	0.0000	0.0000	477
20/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,344.0000	74,322.0000	4.174	0	0	0
20/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,233.0000	81,211.0000	3.807	0	0	0
20/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,795.0000	77,773.0000	3.982	0	0	0
20/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,579.0000	13,987.0000	(15.634)	0	0	0
20/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	22,339.0000	25,031.0000	12.051	0	0	0
20/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,862.0000	94,840.0000	3.242	0	0	0
20/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	645.0000	359.0000	(44.341)	0	0	60
20/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,417.0000	60,393.0000	5.183	0	0	0
20/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,225.0000	1,610.0000	31.429	0	0	75
20/04/2007	R157	2007/08/02			Bond Future	7.6600	7.6200	(0.522)	0.0000	0.0000	0
20/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,349.0000	1,156.0000	(14.307)	0	0	0
20/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,610.0000	2,271.0000	(12.989)	0	0	0
20/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,840.0000	64,411.0000	4.158	0	0	0
20/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,146.0000	978.0000	(14.660)	0	0	0
20/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,543.0000	1,327.0000	(13.999)	0	0	0
20/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,362.0000	77,056.0000	3.623	0	0	0
20/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	574.0000	481.0000	(16.202)	0	0	0
20/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,419.0000	96,236.0000	3.015	0	0	0

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20/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,535.0000	80,252.0000	3.504	0	0	0
20/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,687.0000	83,429.0000	3.398	0	0	0
20/04/2007	R186	2007/05/03			Bond Future	7.4030	7.3740	(0.392)	0.0000	0.0000	0
20/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,153.0000	158,831.0000	2.371	0	0	0
20/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	100,978.0000	104,657.0000	3.643	0	0	0
20/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,104.0000	126,783.0000	2.989	0	0	0
20/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	133,937.0000	137,615.0000	2.746	0	0	0
20/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	128,539.0000	132,218.0000	2.862	0	0	0
20/04/2007	R186	2007/08/02			Bond Future	7.3540	7.3240	(0.408)	0.0000	0.0000	0
20/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,413.0000	1,236.0000	(12.527)	0	0	0
20/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,677.0000	1,472.0000	(12.224)	0	0	0
20/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	160,985.0000	164,693.0000	2.303	0	0	0
20/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,930.0000	1,699.0000	(11.969)	0	0	0
20/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	130,372.0000	133,945.0000	2.741	0	0	0
20/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	109,809.0000	113,242.0000	3.126	0	0	0
20/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,354.0000	2,983.0000	(11.061)	0	0	0
20/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	687.0000	592.0000	(13.828)	0	0	0
20/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	140,621.0000	144,248.0000	2.579	0	0	0
20/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	135,521.0000	139,120.0000	2.656	0	0	0
20/04/2007	R196	2007/05/03			Bond Future	8.4480	8.4140	(0.402)	0.0000	0.0000	0
20/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	86.0000	46.0000	(46.512)	0	0	0
20/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,596.0000	3,093.0000	(13.988)	0	0	0
20/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,140.0000	5,672.0000	10.350	0	0	0
20/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	264.0000	333.0000	26.136	0	0	0
20/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,787.0000	2,109.0000	18.019	0	0	0
20/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	915.0000	665.0000	(27.322)	0	0	0
20/04/2007	R196	2007/08/02			Bond Future	8.2870	8.2480	(0.471)	0.0000	0.0000	0

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20/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,976.0000	8,410.0000	5.441	0	0	0
20/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,935.0000	3,626.0000	(7.853)	0	0	0
20/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,220.0000	1,082.0000	(11.311)	0	0	0
20/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,303.0000	2,085.0000	(9.466)	0	0	0
20/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,418.0000	5,772.0000	6.534	0	0	0
20/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,393.0000	3,656.0000	7.751	0	0	0
20/04/2007	R201	2007/05/03			Bond Future	7.7500	7.7100	(0.516)	0.0000	0.0000	0
20/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,949.0000	45,302.0000	5.479	0	0	0
20/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
20/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,349.0000	72,704.0000	3.348	0	0	0
20/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,023.0000	56,378.0000	4.359	0	0	0
20/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,503.0000	61,858.0000	3.958	0	0	0
20/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,768.0000	59,123.0000	4.148	0	0	0
20/04/2007	R201	2007/08/02			Bond Future	7.6900	7.6500	(0.520)	0.0000	0.0000	0
20/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,089.0000	1,815.0000	(13.116)	0	0	0
20/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,426.0000	49,456.0000	4.280	0	0	0
20/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	522.0000	440.0000	(15.709)	0	0	0
20/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	72,619.0000	74,841.0000	3.060	0	0	0
20/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	920.0000	784.0000	(14.783)	0	0	0
20/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,422.0000	64,591.0000	3.475	0	0	0
20/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,887.0000	62,039.0000	3.593	0	0	0
20/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,215.0000	1,042.0000	(14.239)	0	0	0
20/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,365.0000	59,497.0000	3.717	0	0	0
20/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,057.0000	904.0000	(14.475)	0	0	0
20/04/2007	R203	2007/05/03			Bond Future	7.6320	7.5970	(0.459)	0.0000	0.0000	0
20/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,014.0000	76,564.0000	3.445	0	0	0
20/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,307.0000	79,857.0000	3.299	0	0	0
20/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	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
20/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,586.0000	83,135.0000	3.163	0	0	0
20/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,552.0000	96,101.0000	2.725	0	0	0
20/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,693.0000	63,242.0000	4.200	0	0	0
20/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R203	2007/08/02			Bond Future	7.5690	7.5340	(0.462)	0.0000	0.0000	0
20/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,649.0000	87,059.0000	2.847	0	0	0
20/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	798.0000	687.0000	(13.910)	0	0	0
20/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,091.0000	945.0000	(13.382)	0	0	0
20/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,466.0000	80,842.0000	3.028	0	0	0
20/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	948.0000	819.0000	(13.608)	0	0	0
20/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,568.0000	83,960.0000	2.933	0	0	0
20/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,018.0000	99,479.0000	2.537	0	0	0
20/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	387.0000	327.0000	(15.504)	0	0	0
20/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,143.0000	68,430.0000	3.458	0	0	0
20/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,890.0000	1,657.0000	(12.328)	0	0	0
20/04/2007	R204	2007/05/03			Bond Future	7.6230	7.5880	(0.459)	0.0000	0.0000	0
20/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
20/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,215.0000	67,932.0000	4.166	0	0	0
20/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,914.0000	102,637.0000	2.725	0	0	0
20/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,296.0000	82,018.0000	3.433	0	0	0
20/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,236.0000	88,959.0000	3.158	0	0	0
20/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	82,774.0000	85,497.0000	3.290	0	0	0
20/04/2007	R204	2007/08/02			Bond Future	7.5670	7.5320	(0.463)	0.0000	0.0000	0
20/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,878.0000	106,460.0000	2.486	0	0	0
20/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,716.0000	3,350.0000	(9.849)	0	0	0
20/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,362.0000	74,696.0000	3.225	0	0	0
20/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	940.0000	822.0000	(12.553)	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
20/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,932.0000	1,716.0000	(11.180)	0	0	0
20/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	87,932.0000	90,416.0000	2.825	0	0	0
20/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,682.0000	1,489.0000	(11.474)	0	0	0
20/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,103.0000	93,610.0000	2.752	0	0	0
20/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,777.0000	87,235.0000	2.899	0	0	0
20/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,213.0000	1,972.0000	(10.890)	0	0	0
20/04/2007	R206	2007/05/03			Bond Future	7.7500	7.7110	(0.503)	0.0000	0.0000	0
20/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	43.0000	18.0000	(58.140)	0	0	0
20/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,162.0000	27,131.0000	7.825	0	0	0
20/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	698.0000	417.0000	(40.258)	0	0	0
20/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,358.0000	15,071.0000	12.824	0	0	0
20/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,448.0000	3,367.0000	(24.303)	0	0	0
20/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,448.0000	5,360.0000	20.504	0	0	0
20/04/2007	R206	2007/08/02			Bond Future	7.6760	7.6350	(0.534)	0.0000	0.0000	0
20/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,759.0000	32,447.0000	5.488	0	0	0
20/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,678.0000	2,322.0000	(13.294)	0	0	0
20/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,147.0000	9,209.0000	(9.244)	0	0	0
20/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,823.0000	14,929.0000	8.001	0	0	0
20/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,512.0000	4,896.0000	(11.176)	0	0	0
20/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,484.0000	22,913.0000	6.651	0	0	0
20/04/2007	R207	2007/05/03			Bond Future	7.5580	7.5230	(0.463)	0.0000	0.0000	0
20/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,081.0000	73,864.0000	3.915	0	0	0
20/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	105,984.0000	108,768.0000	2.627	0	0	0
20/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,246.0000	95,030.0000	3.018	0	0	0
20/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,267.0000	88,050.0000	3.264	0	0	0
20/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,766.0000	91,549.0000	3.135	0	0	0
20/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2007	R207	2007/08/02			Bond Future	7.5060	7.4700	(0.480)	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
20/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	768.0000	641.0000	(16.536)	0	0	0
20/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,148.0000	77,866.0000	3.617	0	0	0
20/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	71.0000	56.0000	(21.127)	0	0	0
20/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,009.0000	111,838.0000	2.595	0	0	0
20/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	197.0000	159.0000	(19.289)	0	0	0
20/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,739.0000	91,525.0000	3.140	0	0	0
20/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	251.0000	203.0000	(19.124)	0	0	0
20/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	317.0000	258.0000	(18.612)	0	0	0
20/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,530.0000	98,336.0000	2.937	0	0	0
20/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,137.0000	94,934.0000	3.036	0	0	0
20/04/2007	R209	2007/05/03			Bond Future	7.1250	7.0950	(0.421)	0.0000	0.0000	0
20/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	17,732.0000	15,079.0000	(14.962)	0	0	0
20/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,629.0000	40,327.0000	(7.568)	0	0	0
20/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,365.0000	19,676.0000	13.308	0	0	0
20/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	255.0000	305.0000	19.608	0	0	0
20/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	3,614.0000	2,574.0000	(28.777)	0	0	0
20/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	3,635.0000	4,334.0000	19.230	0	0	0
20/04/2007	R209	2007/08/02			Bond Future	7.0850	7.0550	(0.423)	0.0000	0.0000	314
20/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,446.0000	11,322.0000	8.386	0	0	0
20/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	34,643.0000	36,688.0000	5.903	0	0	0
20/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	20,351.0000	21,793.0000	7.086	0	0	0
20/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	49,255.0000	46,760.0000	(5.065)	0	0	0
20/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,458.0000	15,133.0000	(8.051)	0	0	0
20/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	29,953.0000	28,025.0000	(6.437)	0	0	0
20/04/2007	TRT1	2007/05/03			Index Future	253.0780	253.5590	0.190	0.0000	0.0000	500
20/04/2007	TRT1	2007/08/02			Index Future	258.6050	259.0960	0.190	0.0000	0.0000	0
Grand Total:											2,089