



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/04/2007

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
30/04/2007	ALBI	2007/05/03			Index Future	255.9510	255.8690	(0.032)	0.0000	0.0000	0
30/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	20,709.0000	18,948.0000	(8.504)	0	0	0
30/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	1,199.0000	258.0000	(78.482)	0	0	0
30/04/2007	ALBI	2007/08/02			Index Future	261.8790	261.7820	(0.037)	0.0000	0.0000	0
30/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	82,702.0000	81,572.0000	(1.366)	0	0	0
30/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	3,912.0000	3,752.0000	(4.090)	0	0	0
30/04/2007	ALBI	2007/11/01			Index Future	267.9080	267.8220	(0.032)	0.0000	0.0000	0
30/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,867.0000	2,792.0000	(2.616)	0	0	0
30/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	141,947.0000	141,012.0000	(0.659)	0	0	0
30/04/2007	ALBI	2008/02/07			Index Future	274.5240	274.4530	(0.026)	0.0000	0.0000	0
30/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,881.0000	1,838.0000	(2.286)	0	0	0
30/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	207,121.0000	206,368.0000	(0.364)	0	0	0
30/04/2007	CRD1	2007/05/03			Index Future	109.4030	109.3680	(0.032)	0.0000	0.0000	0
30/04/2007	CRD1	2007/08/02			Index Future	111.7620	111.7260	(0.032)	0.0000	0.0000	10
30/04/2007	GOVI	2007/05/03			jGovi	256.8605	256.6730	(0.073)	0.0000	0.0000	30
30/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
30/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	218,605.0000	216,730.0000	(0.858)	0	0	0
30/04/2007	GOVI	2007/08/02			jGovi	262.3985	262.2070	(0.073)	0.0000	0.0000	195

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
30/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	218,985.0000	217,070.0000	(0.874)	0	0	0
30/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
30/04/2007	GOVI	2007/11/01			jGovi	268.2605	268.0650	(0.073)	0.0000	0.0000	59
30/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	24,156.0000	24,481.0000	1.345	0	0	0
30/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	56,761.0000	55,131.0000	(2.872)	0	0	0
30/04/2007	GOVI	2008/02/07			jGovi	274.7520	274.4770	(0.100)	0.0000	0.0000	0
30/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	111,520.0000	109,089.0000	(2.180)	0	0	0
30/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,000.0000	14,319.0000	2.279	0	0	0
30/04/2007	ILBI	2007/05/03			Index Future	275.8510	275.7880	(0.023)	0.0000	0.0000	0
30/04/2007	ILBI	2007/08/02			Index Future	282.2400	282.1610	(0.028)	0.0000	0.0000	0
30/04/2007	J153	2010/08/31			jSwap	8.7770	8.8230	0.524	0.0000	0.0000	0
30/04/2007	J157	2015/09/15			jSwap	8.2840	8.3340	0.604	0.0000	0.0000	0
30/04/2007	J186	2026/12/21			jSwap	7.7720	7.8210	0.630	0.0000	0.0000	0
30/04/2007	J201	2014/12/22			jSwap	8.3670	8.4110	0.526	0.0000	0.0000	0
30/04/2007	J203	2017/09/15			jSwap	8.1770	8.2270	0.611	0.0000	0.0000	0
30/04/2007	J204	2018/12/21			jSwap	8.1430	8.1940	0.626	0.0000	0.0000	0
30/04/2007	J207	2020/01/15			jSwap	8.0760	8.1290	0.656	0.0000	0.0000	0
30/04/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
30/04/2007	JFRA	2007/05/03			jFra	9.2620	9.2330	(0.313)	0.0000	0.0000	0
30/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,293.0000	4,223.0000	(1.631)	0	0	0
30/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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30/04/2007	JFRA	2007/08/02			jFra	9.2550	9.2770	0.238	0.0000	0.0000	0
30/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,285.0000	4,337.0000	1.214	0	0	0
30/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	8.0000	7.0000	(12.500)	0	0	0
30/04/2007	JFRA	2007/11/01			jFra	9.1890	9.2120	0.250	0.0000	0.0000	0
30/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	67.0000	60.0000	(10.448)	0	0	0
30/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,492.0000	4,546.0000	1.202	0	0	0
30/04/2007	JFRA	2008/02/07			jFra	9.1120	9.1440	0.351	0.0000	0.0000	0
30/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,760.0000	15,600.0000	(1.015)	0	0	0
30/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,682.0000	19,600.0000	(0.417)	0	0	0
30/04/2007	JN02	2007/05/03			jNote	8.9770	9.0100	0.368	0.0000	0.0000	0
30/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	964.0000	406.0000	(57.884)	0	0	0
30/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	5,938.0000	4,778.0000	(19.535)	0	0	0
30/04/2007	JN02	2007/08/02			jNote	8.8630	8.9070	0.496	0.0000	0.0000	0
30/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,280.0000	13,585.0000	(4.867)	0	0	0
30/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,224.0000	7,333.0000	1.509	0	0	0
30/04/2007	JN05	2007/05/03			jNote	8.4310	8.4800	0.581	0.0000	0.0000	0
30/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,966.0000	30,963.0000	(6.076)	0	0	0
30/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
30/04/2007	JN05	2007/08/02			jNote	8.3550	8.4060	0.610	0.0000	0.0000	0
30/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,139.0000	35,137.0000	(5.391)	0	0	0
30/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,035.0000	1,131.0000	9.275	0	0	0
30/04/2007	JN10	2007/05/03			jNote	8.0970	8.1460	0.605	0.0000	0.0000	0
30/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,948.0000	57,526.0000	(5.615)	0	0	0
30/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
30/04/2007	JN10	2007/08/02			jNote	8.0400	8.0920	0.647	0.0000	0.0000	0
30/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	65,055.0000	61,417.0000	(5.592)	0	0	0
30/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	66.0000	84.0000	27.273	0	0	0

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30/04/2007	JROD	2007/04/30			jRod	8.6580	8.6581	0.001	0.0000	0.0000	0
30/04/2007	JROD	2007/05/31			jRod	8.7570	8.7380	(0.217)	0.0000	0.0000	0
30/04/2007	JROD	2007/06/29			jRod	8.9710	8.9390	(0.357)	0.0000	0.0000	0
30/04/2007	JROD	2007/07/31			jRod	8.9530	9.2120	2.893	0.0000	0.0000	0
30/04/2007	JROD	2007/08/31			jRod	9.0750	9.0600	(0.165)	0.0000	0.0000	0
30/04/2007	JROD	2007/09/28			jRod	9.1870	9.1730	(0.152)	0.0000	0.0000	0
30/04/2007	JROD	2007/10/31			jRod	9.0870	9.2880	2.212	0.0000	0.0000	0
30/04/2007	JROD	2007/11/30			jRod	9.1600	9.1500	(0.109)	0.0000	0.0000	0
30/04/2007	JROD	2007/12/31			jRod	9.2480	9.2370	(0.119)	0.0000	0.0000	0
30/04/2007	OTH1	2007/05/03			Index Future	253.3910	253.2840	(0.042)	0.0000	0.0000	0
30/04/2007	OTH1	2007/08/02			Index Future	258.8540	258.7450	(0.042)	0.0000	0.0000	15
30/04/2007	R153	2007/05/03			Bond Future	8.0200	8.0350	0.187	0.0000	0.0000	366
30/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,827.0000	14,358.0000	(3.163)	0	0	0
30/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,967.0000	23,500.0000	(1.949)	0	0	0
30/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,930.0000	20,463.0000	(2.231)	0	0	0
30/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
30/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,009.0000	29,542.0000	(1.556)	0	0	0
30/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,450.0000	21,983.0000	(2.080)	0	0	0
30/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R153	2007/08/02			Bond Future	7.9650	7.9800	0.188	0.0000	0.0000	0

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30/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,110.0000	2,090.0000	(0.948)	0	0	0
30/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,480.0000	17,025.0000	(2.603)	0	0	0
30/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,322.0000	21,861.0000	(2.065)	0	0	0
30/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,276.0000	1,249.0000	(2.116)	0	0	0
30/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,580.0000	23,118.0000	(1.959)	0	0	0
30/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	982.0000	955.0000	(2.749)	0	0	0
30/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,853.0000	24,392.0000	(1.855)	0	0	0
30/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,065.0000	29,607.0000	(1.523)	0	0	0
30/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,120.0000	1,093.0000	(2.411)	0	0	0
30/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	571.0000	548.0000	(4.028)	0	0	0
30/04/2007	R157	2007/05/03			Bond Future	7.6500	7.6650	0.196	0.0000	0.0000	477
30/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	75,441.0000	74,322.0000	(1.483)	0	0	0
30/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	61,512.0000	60,393.0000	(1.819)	0	0	0
30/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	82,330.0000	81,211.0000	(1.359)	0	0	0
30/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	95,959.0000	94,840.0000	(1.166)	0	0	0
30/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	44.0000	1.0000	(97.727)	0	0	60
30/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	810.0000	109.0000	(86.543)	0	0	75
30/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	12,067.0000	12,485.0000	3.464	0	0	0
30/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	25,836.0000	24,673.0000	(4.501)	0	0	0
30/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	78,892.0000	77,772.0000	(1.420)	0	0	0
30/04/2007	R157	2007/08/02			Bond Future	7.6100	7.6250	0.197	0.0000	0.0000	0
30/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	810.0000	766.0000	(5.432)	0	0	0
30/04/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	33,018.0000	33,559.0000	1.639	0	0	0
30/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,990.0000	82,854.0000	(1.353)	0	0	0
30/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,868.0000	95,747.0000	(1.157)	0	0	0
30/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	384.0000	357.0000	(7.031)	0	0	0
30/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	967.0000	918.0000	(5.067)	0	0	0
30/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,791.0000	79,650.0000	(1.412)	0	0	0
30/04/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	22,905.0000	21,906.0000	(4.361)	0	0	0

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30/04/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,431.0000	5,879.0000	(8.583)	0	0	96
30/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,575.0000	76,430.0000	(1.476)	0	0	0
30/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,117.0000	1,066.0000	(4.566)	0	0	0
30/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	64,834.0000	63,680.0000	(1.780)	0	0	0
30/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,965.0000	1,904.0000	(3.104)	0	0	0
30/04/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	12,749.0000	12,843.0000	0.737	0	0	86
30/04/2007	R186	2007/05/03			Bond Future	7.3480	7.3630	0.204	0.0000	0.0000	0
30/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	140,926.0000	139,014.0000	(1.357)	0	0	0
30/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	130,094.0000	128,182.0000	(1.470)	0	0	0
30/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	107,968.0000	106,056.0000	(1.771)	0	0	0
30/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	162,143.0000	160,231.0000	(1.179)	0	0	0
30/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	135,529.0000	133,617.0000	(1.411)	0	0	0
30/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R186	2007/08/02			Bond Future	7.2960	7.3120	0.219	0.0000	0.0000	6
30/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	142,346.0000	140,248.0000	(1.474)	0	0	0
30/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	116,217.0000	114,100.0000	(1.822)	0	0	0
30/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	137,129.0000	135,027.0000	(1.533)	0	0	0
30/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,393.0000	2,315.0000	(3.260)	0	0	0
30/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,319.0000	1,255.0000	(4.852)	0	0	0
30/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	941.0000	888.0000	(5.632)	0	0	0
30/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	430.0000	398.0000	(7.442)	0	0	0
30/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	147,518.0000	145,426.0000	(1.418)	0	0	0
30/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,133.0000	1,074.0000	(5.207)	0	0	0
30/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	168,097.0000	166,026.0000	(1.232)	0	0	0
30/04/2007	R196	2007/05/03			Bond Future	8.3990	8.4210	0.262	0.0000	0.0000	0
30/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,674.0000	2,895.0000	8.265	0	0	0
30/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
30/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,882.0000	5,508.0000	(6.358)	0	0	0
30/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	165.0000	17.0000	(89.697)	0	0	0

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30/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,008.0000	1,485.0000	(26.046)	0	0	0
30/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	312.0000	159.0000	(49.038)	0	0	0
30/04/2007	R196	2007/08/02			Bond Future	8.2220	8.2490	0.328	0.0000	0.0000	0
30/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,641.0000	8,271.0000	(4.282)	0	0	0
30/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	932.0000	958.0000	2.790	0	0	0
30/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,861.0000	1,925.0000	3.439	0	0	0
30/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,930.0000	5,598.0000	(5.599)	0	0	0
30/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,744.0000	3,469.0000	(7.345)	0	0	0
30/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,333.0000	3,454.0000	3.630	0	0	0
30/04/2007	R201	2007/05/03			Bond Future	7.7000	7.7250	0.325	0.0000	0.0000	0
30/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	45,892.0000	44,418.0000	(3.212)	0	0	0
30/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	56,968.0000	55,494.0000	(2.587)	0	0	0
30/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,712.0000	58,239.0000	(2.467)	0	0	0
30/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,294.0000	71,820.0000	(2.011)	0	0	0
30/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,448.0000	60,974.0000	(2.360)	0	0	0
30/04/2007	R201	2007/08/02			Bond Future	7.6400	7.6650	0.327	0.0000	0.0000	0
30/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,572.0000	1,577.0000	0.318	0	0	0
30/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	59,909.0000	58,458.0000	(2.422)	0	0	0
30/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	49,790.0000	48,353.0000	(2.886)	0	0	0
30/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	877.0000	869.0000	(0.912)	0	0	0
30/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,034.0000	63,581.0000	(2.234)	0	0	0
30/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,332.0000	73,879.0000	(1.929)	0	0	0
30/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	650.0000	640.0000	(1.538)	0	0	0
30/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	755.0000	746.0000	(1.192)	0	0	0
30/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,467.0000	61,015.0000	(2.324)	0	0	0
30/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	354.0000	342.0000	(3.390)	0	0	0
30/04/2007	R203	2007/05/03			Bond Future	7.5870	7.6030	0.211	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
30/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	83,865.0000	82,697.0000	(1.393)	0	0	0
30/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	96,831.0000	95,664.0000	(1.205)	0	0	0
30/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	77,293.0000	76,126.0000	(1.510)	0	0	0
30/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	80,586.0000	79,419.0000	(1.448)	0	0	0
30/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	63,972.0000	62,805.0000	(1.824)	0	0	0
30/04/2007	R203	2007/08/02			Bond Future	7.5220	7.5380	0.213	0.0000	0.0000	0
30/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	84,676.0000	83,485.0000	(1.407)	0	0	0
30/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	777.0000	738.0000	(5.019)	0	0	0
30/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	555.0000	523.0000	(5.766)	0	0	0
30/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	668.0000	632.0000	(5.389)	0	0	0
30/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,540.0000	80,346.0000	(1.464)	0	0	0
30/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	254.0000	234.0000	(7.874)	0	0	0
30/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	100,272.0000	99,098.0000	(1.171)	0	0	0
30/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	87,793.0000	86,606.0000	(1.352)	0	0	0
30/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,403.0000	1,354.0000	(3.493)	0	0	0
30/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	69,043.0000	67,839.0000	(1.744)	0	0	0
30/04/2007	R204	2007/05/03			Bond Future	7.5720	7.5880	0.211	0.0000	0.0000	0
30/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	69,175.0000	67,927.0000	(1.804)	0	0	0
30/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,265.0000	82,018.0000	(1.498)	0	0	0
30/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,745.0000	85,497.0000	(1.439)	0	0	0
30/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	103,885.0000	102,637.0000	(1.201)	0	0	0
30/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,207.0000	88,959.0000	(1.383)	0	0	0
30/04/2007	R204	2007/08/02			Bond Future	7.5140	7.5300	0.213	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
30/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	75,615.0000	74,285.0000	(1.759)	0	0	0
30/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,877.0000	2,785.0000	(3.198)	0	0	0
30/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	655.0000	611.0000	(6.718)	0	0	0
30/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	107,685.0000	106,403.0000	(1.191)	0	0	0
30/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,303.0000	86,991.0000	(1.486)	0	0	0
30/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,738.0000	93,437.0000	(1.373)	0	0	0
30/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,423.0000	1,354.0000	(4.849)	0	0	0
30/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,515.0000	90,209.0000	(1.427)	0	0	0
30/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,647.0000	1,574.0000	(4.432)	0	0	0
30/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,225.0000	1,162.0000	(5.143)	0	0	0
30/04/2007	R206	2007/05/03			Bond Future	7.6970	7.7180	0.273	0.0000	0.0000	0
30/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	27,830.0000	26,755.0000	(3.863)	0	0	0
30/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,688.0000	2,980.0000	(36.433)	0	0	0
30/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	1,978.0000	1,345.0000	(32.002)	0	0	0
30/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	74.0000	4.0000	(94.595)	0	0	0
30/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	15,444.0000	14,299.0000	(7.414)	0	0	0
30/04/2007	R206	2007/08/02			Bond Future	7.6170	7.6390	0.289	0.0000	0.0000	0
30/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	33,022.0000	31,943.0000	(3.268)	0	0	0
30/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,998.0000	2,018.0000	1.001	0	0	0
30/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,298.0000	22,287.0000	(4.339)	0	0	0
30/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,120.0000	14,240.0000	(5.820)	0	0	0
30/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,500.0000	8,719.0000	2.576	0	0	0
30/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,382.0000	4,470.0000	2.008	0	0	0
30/04/2007	R207	2007/05/03			Bond Future	7.5080	7.5230	0.200	0.0000	0.0000	0
30/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	75,060.0000	73,864.0000	(1.593)	0	0	0
30/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	89,246.0000	88,050.0000	(1.340)	0	0	0
30/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	92,745.0000	91,549.0000	(1.290)	0	0	0
30/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	109,964.0000	108,768.0000	(1.088)	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
30/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	96,226.0000	95,030.0000	(1.243)	0	0	0
30/04/2007	R207	2007/08/02			Bond Future	7.4520	7.4680	0.215	0.0000	0.0000	0
30/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	500.0000	477.0000	(4.600)	0	0	0
30/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,152.0000	77,861.0000	(1.631)	0	0	0
30/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	38.0000	33.0000	(13.158)	0	0	0
30/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	113,246.0000	111,974.0000	(1.123)	0	0	0
30/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	92,884.0000	91,603.0000	(1.379)	0	0	0
30/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	191.0000	178.0000	(6.806)	0	0	0
30/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,718.0000	98,440.0000	(1.282)	0	0	0
30/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	148.0000	137.0000	(7.432)	0	0	0
30/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	96,306.0000	95,027.0000	(1.328)	0	0	0
30/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	114.0000	105.0000	(7.895)	0	0	0
30/04/2007	R209	2007/05/03			Bond Future	7.0600	7.0550	(0.071)	0.0000	0.0000	0
30/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	3,539.0000	1,773.0000	(49.901)	0	0	0
30/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	10,350.0000	8,020.0000	(22.512)	0	0	0
30/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	661.0000	67.0000	(89.864)	0	0	0
30/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	36,162.0000	35,524.0000	(1.764)	0	0	0
30/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	74.0000	1.0000	(98.649)	0	0	0
30/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	21,698.0000	21,669.0000	(0.134)	0	0	0
30/04/2007	R209	2007/08/02			Bond Future	7.0250	7.0200	(0.071)	0.0000	0.0000	314
30/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	25,550.0000	24,768.0000	(3.061)	0	0	0
30/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,270.0000	38,207.0000	(0.165)	0	0	0
30/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	13,324.0000	12,694.0000	(4.728)	0	0	0
30/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,709.0000	22,494.0000	(0.947)	0	0	0
30/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	43,768.0000	42,937.0000	(1.899)	0	0	0
30/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,721.0000	11,458.0000	(2.244)	0	0	0
30/04/2007	TRT1	2007/05/03			Index Future	253.8070	253.6250	(0.072)	0.0000	0.0000	0
30/04/2007	TRT1	2007/08/02			Index Future	259.2790	259.0930	(0.072)	0.0000	0.0000	500

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
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Grand Total:										2,289
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