



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 16/04/2007

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
16/04/2007	ALBI	2007/05/03			Index Future	255.0330	255.6150	0.228	0.0000	0.0000	0
16/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	17,756.0000	20,884.0000	17.617	0	0	0
16/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	7,426.0000	4,734.0000	(36.251)	0	0	0
16/04/2007	ALBI	2007/08/02			Index Future	260.8620	261.4640	0.231	0.0000	0.0000	0
16/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,297.0000	5,153.0000	(18.167)	0	0	0
16/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	74,917.0000	79,793.0000	6.509	0	0	0
16/04/2007	ALBI	2007/11/01			Index Future	266.8630	267.4830	0.232	0.0000	0.0000	0
16/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	132,781.0000	138,351.0000	4.195	0	0	0
16/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,151.0000	3,521.0000	(15.177)	0	0	0
16/04/2007	ALBI	2008/02/07			Index Future	273.4330	274.0750	0.235	0.0000	0.0000	0
16/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	196,938.0000	202,998.0000	3.077	0	0	0
16/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,608.0000	2,248.0000	(13.804)	0	0	0
16/04/2007	CRD1	2007/05/03			Index Future	109.2960	109.5050	0.191	0.0000	0.0000	10
16/04/2007	GOVI	2007/05/03			jGovi	255.7550	256.3740	0.242	0.0000	0.0000	144
16/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	207,550.0000	213,740.0000	2.982	0	0	0
16/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/04/2007	GOVI	2007/08/02			jGovi	261.3440	261.9755	0.242	0.0000	0.0000	69
16/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	208,441.0000	214,755.0000	3.029	0	0	0

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16/04/2007	GOVI	2007/11/01			jGovi	267.1090	267.7545	0.242	0.0000	0.0000	59
16/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	29,826.0000	26,987.0000	(9.519)	0	0	0
16/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	50,916.0000	54,532.0000	7.102	0	0	0
16/04/2007	GOVI	2008/02/07			jGovi	273.6680	274.1260	0.167	0.0000	0.0000	0
16/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,145.0000	15,924.0000	(7.122)	0	0	0
16/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	103,825.0000	107,184.0000	3.235	0	0	0
16/04/2007	ILBI	2007/05/03			Index Future	275.8270	275.8520	0.009	0.0000	0.0000	0
16/04/2007	ILBI	2007/08/02			Index Future	282.1320	282.1630	0.011	0.0000	0.0000	0
16/04/2007	J153	2010/08/31			jSwap	8.7870	8.7880	0.011	0.0000	0.0000	0
16/04/2007	J157	2015/09/15			jSwap	8.2920	8.2960	0.048	0.0000	0.0000	0
16/04/2007	J186	2026/12/21			jSwap	7.7790	7.7860	0.090	0.0000	0.0000	0
16/04/2007	J201	2014/12/22			jSwap	8.3780	8.3800	0.024	0.0000	0.0000	0
16/04/2007	J203	2017/09/15			jSwap	8.1760	8.1880	0.147	0.0000	0.0000	0
16/04/2007	J204	2018/12/21			jSwap	8.1400	8.1530	0.160	0.0000	0.0000	0
16/04/2007	J207	2020/01/15			jSwap	8.0730	8.0860	0.161	0.0000	0.0000	0
16/04/2007	JBAR	2005/12/21			jBar	9.1420	9.1420	-	0.0000	0.0000	0
16/04/2007	JFRA	2007/05/03			jFra	9.1740	9.1790	0.055	0.0000	0.0000	0
16/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,080.0000	4,092.0000	0.294	0	0	0
16/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/04/2007	JFRA	2007/08/02			jFra	9.2220	9.2320	0.108	0.0000	0.0000	0
16/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,211.0000	4,234.0000	0.546	0	0	0

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16/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	15.0000	13.0000	(13.333)	0	0	0
16/04/2007	JFRA	2007/11/01			jFra	9.1730	9.1810	0.087	0.0000	0.0000	0
16/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	80.0000	76.0000	(5.000)	0	0	0
16/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,464.0000	4,481.0000	0.381	0	0	0
16/04/2007	JFRA	2008/02/07			jFra	9.1180	9.1150	(0.033)	0.0000	0.0000	0
16/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,145.0000	16,059.0000	(0.533)	0	0	0
16/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,085.0000	19,991.0000	(0.468)	0	0	0
16/04/2007	JN02	2007/05/03			jNote	8.9560	8.9630	0.078	0.0000	0.0000	0
16/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,483.0000	2,196.0000	(11.559)	0	0	0
16/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	7,840.0000	7,425.0000	(5.293)	0	0	0
16/04/2007	JN02	2007/08/02			jNote	8.8570	8.8610	0.045	0.0000	0.0000	0
16/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,990.0000	14,801.0000	(1.261)	0	0	0
16/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,824.0000	7,708.0000	(1.483)	0	0	0
16/04/2007	JN05	2007/05/03			jNote	8.4510	8.4540	0.035	0.0000	0.0000	0
16/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,171.0000	32,041.0000	(0.404)	0	0	0
16/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	12.0000	5.0000	(58.333)	0	0	0
16/04/2007	JN05	2007/08/02			jNote	8.3790	8.3840	0.060	0.0000	0.0000	0
16/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,413.0000	1,365.0000	(3.397)	0	0	0
16/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,537.0000	36,285.0000	(0.690)	0	0	0
16/04/2007	JN10	2007/05/03			jNote	8.0970	8.1070	0.124	0.0000	0.0000	0
16/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,929.0000	60,238.0000	(1.134)	0	0	0
16/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
16/04/2007	JN10	2007/08/02			jNote	8.0420	8.0530	0.137	0.0000	0.0000	0
16/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,930.0000	64,164.0000	(1.180)	0	0	0
16/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	111.0000	108.0000	(2.703)	0	0	0
16/04/2007	JROD	2007/04/30			jRod	8.6770	8.6710	(0.069)	0.0000	0.0000	0

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16/04/2007	JROD	2007/05/31			jRod	8.8100	8.7920	(0.204)	0.0000	0.0000	0
16/04/2007	JROD	2007/06/29			jRod	9.0240	9.0000	(0.266)	0.0000	0.0000	0
16/04/2007	JROD	2007/07/31			jRod	8.9750	8.9620	(0.145)	0.0000	0.0000	0
16/04/2007	JROD	2007/08/31			jRod	9.0980	9.0870	(0.121)	0.0000	0.0000	0
16/04/2007	JROD	2007/09/28			jRod	9.2200	9.2110	(0.098)	0.0000	0.0000	0
16/04/2007	JROD	2007/10/31			jRod	9.1190	9.1130	(0.066)	0.0000	0.0000	0
16/04/2007	JROD	2007/11/30			jRod	9.1960	9.1910	(0.054)	0.0000	0.0000	0
16/04/2007	JROD	2007/12/31			jRod	9.2830	9.2780	(0.054)	0.0000	0.0000	0
16/04/2007	OTH1	2007/05/03			Index Future	252.1660	252.7990	0.251	0.0000	0.0000	15
16/04/2007	R153	2007/05/03			Bond Future	8.0900	8.0500	(0.494)	0.0000	0.0000	366
16/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	12,888.0000	14,002.0000	8.644	0	0	0
16/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	240.0000	111.0000	(53.750)	0	0	0
16/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,834.0000	29,076.0000	4.462	0	0	0
16/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	43.0000	14.0000	(67.442)	0	0	0
16/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	17.0000	5.0000	(70.588)	0	0	0
16/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	21,806.0000	23,038.0000	5.650	0	0	0
16/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	18,796.0000	20,011.0000	6.464	0	0	0
16/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,300.0000	21,524.0000	6.030	0	0	0
16/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	27.0000	8.0000	(70.370)	0	0	0
16/04/2007	R153	2007/08/02			Bond Future	8.0150	7.9750	(0.499)	0.0000	0.0000	0
16/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,781.0000	2,437.0000	(12.370)	0	0	0
16/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,703.0000	17,517.0000	4.873	0	0	0
16/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,578.0000	1,353.0000	(14.259)	0	0	0
16/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,590.0000	23,524.0000	4.135	0	0	0
16/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,371.0000	22,284.0000	4.272	0	0	0

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16/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,772.0000	1,527.0000	(13.826)	0	0	0
16/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,403.0000	1,198.0000	(14.612)	0	0	0
16/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,827.0000	24,780.0000	4.000	0	0	0
16/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,912.0000	29,931.0000	3.524	0	0	0
16/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	865.0000	726.0000	(16.069)	0	0	0
16/04/2007	R157	2007/05/03			Bond Future	7.7300	7.6900	(0.517)	0.0000	0.0000	477
16/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	21,315.0000	23,623.0000	10.828	0	0	0
16/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	1,478.0000	813.0000	(44.993)	0	0	60
16/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,647.0000	1,822.0000	10.625	0	0	75
16/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	76,377.0000	79,349.0000	3.891	0	0	0
16/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,858.0000	16,060.0000	(14.837)	0	0	0
16/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
16/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	90,005.0000	92,978.0000	3.303	0	0	0
16/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	55,576.0000	58,535.0000	5.324	0	0	0
16/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,939.0000	75,910.0000	4.073	0	0	0
16/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	69,489.0000	72,460.0000	4.275	0	0	0
16/04/2007	R157	2007/08/02			Bond Future	7.6850	7.6450	(0.520)	0.0000	0.0000	0
16/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,088.0000	2,623.0000	(15.058)	0	0	0
16/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	79,140.0000	81,798.0000	3.359	0	0	0
16/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,413.0000	1,166.0000	(17.481)	0	0	0
16/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	60,504.0000	62,944.0000	4.033	0	0	0
16/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	76,022.0000	78,646.0000	3.452	0	0	0
16/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,875.0000	1,564.0000	(16.587)	0	0	0
16/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	72,879.0000	75,473.0000	3.559	0	0	0
16/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	91,765.0000	94,526.0000	3.009	0	0	0
16/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	735.0000	591.0000	(19.592)	0	0	0
16/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,650.0000	1,370.0000	(16.970)	0	0	0
16/04/2007	R186	2007/05/03			Bond Future	7.4400	7.4010	(0.524)	0.0000	0.0000	0
16/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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16/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	129,266.0000	134,190.0000	3.809	0	0	0
16/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	150,482.0000	155,406.0000	3.272	0	0	0
16/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	118,434.0000	123,357.0000	4.157	0	0	0
16/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	123,869.0000	128,793.0000	3.975	0	0	0
16/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	96,320.0000	101,234.0000	5.102	0	0	0
16/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
16/04/2007	R186	2007/08/02			Bond Future	7.3930	7.3530	(0.541)	0.0000	0.0000	0
16/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	126,017.0000	130,624.0000	3.656	0	0	0
16/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,860.0000	1,514.0000	(18.602)	0	0	0
16/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	136,147.0000	140,849.0000	3.454	0	0	0
16/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,495.0000	2,055.0000	(17.635)	0	0	0
16/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	131,109.0000	135,762.0000	3.549	0	0	0
16/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	156,321.0000	161,172.0000	3.103	0	0	0
16/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	944.0000	748.0000	(20.763)	0	0	0
16/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,185.0000	1,791.0000	(18.032)	0	0	0
16/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	105,738.0000	110,111.0000	4.136	0	0	0
16/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,203.0000	3,529.0000	(16.036)	0	0	0
16/04/2007	R196	2007/05/03			Bond Future	8.4700	8.4370	(0.390)	0.0000	0.0000	0
16/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,063.0000	3,529.0000	(13.143)	0	0	0
16/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	218.0000	116.0000	(46.789)	0	0	0
16/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,320.0000	971.0000	(26.439)	0	0	0
16/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	362.0000	382.0000	5.525	0	0	0
16/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,824.0000	2,028.0000	11.184	0	0	0
16/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,904.0000	5,356.0000	9.217	0	0	0
16/04/2007	R196	2007/08/02			Bond Future	8.3190	8.2810	(0.457)	0.0000	0.0000	0
16/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,224.0000	5,523.0000	5.724	0	0	0
16/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,276.0000	3,487.0000	6.441	0	0	0
16/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,287.0000	3,941.0000	(8.071)	0	0	0
16/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,577.0000	2,320.0000	(9.973)	0	0	0
16/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,413.0000	1,240.0000	(12.243)	0	0	0

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16/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,700.0000	8,083.0000	4.974	0	0	0
16/04/2007	R201	2007/05/03			Bond Future	7.7650	7.7350	(0.386)	0.0000	0.0000	0
16/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,468.0000	71,231.0000	2.538	0	0	0
16/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,082.0000	43,834.0000	4.163	0	0	0
16/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	16.0000	4.0000	(75.000)	0	0	0
16/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	58,622.0000	60,385.0000	3.007	0	0	0
16/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	53,143.0000	54,906.0000	3.317	0	0	0
16/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	55,887.0000	57,650.0000	3.155	0	0	0
16/04/2007	R201	2007/08/02			Bond Future	7.7050	7.6750	(0.389)	0.0000	0.0000	0
16/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	71,875.0000	73,496.0000	2.255	0	0	0
16/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	46,875.0000	48,297.0000	3.034	0	0	0
16/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	641.0000	536.0000	(16.381)	0	0	0
16/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,401.0000	2,097.0000	(12.661)	0	0	0
16/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,099.0000	935.0000	(14.923)	0	0	0
16/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	61,738.0000	63,301.0000	2.532	0	0	0
16/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,254.0000	1,072.0000	(14.514)	0	0	0
16/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,222.0000	60,766.0000	2.607	0	0	0
16/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	56,719.0000	58,243.0000	2.687	0	0	0
16/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,432.0000	1,230.0000	(14.106)	0	0	0
16/04/2007	R203	2007/05/03			Bond Future	7.6580	7.6240	(0.444)	0.0000	0.0000	0
16/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	91,664.0000	94,134.0000	2.695	0	0	0
16/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,127.0000	74,596.0000	3.423	0	0	0
16/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	75,419.0000	77,889.0000	3.275	0	0	0
16/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	78,698.0000	81,168.0000	3.139	0	0	0
16/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	58,811.0000	61,276.0000	4.191	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
16/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
16/04/2007	R203	2007/08/02			Bond Future	7.5980	7.5620	(0.474)	0.0000	0.0000	0
16/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,016.0000	839.0000	(17.421)	0	0	0
16/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,784.0000	85,193.0000	2.910	0	0	0
16/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	512.0000	412.0000	(19.531)	0	0	0
16/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,060.0000	97,547.0000	2.616	0	0	0
16/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,658.0000	79,019.0000	3.080	0	0	0
16/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,365.0000	1,140.0000	(16.484)	0	0	0
16/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,195.0000	993.0000	(16.904)	0	0	0
16/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,299.0000	1,955.0000	(14.963)	0	0	0
16/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,469.0000	66,711.0000	3.478	0	0	0
16/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,732.0000	82,117.0000	2.991	0	0	0
16/04/2007	R204	2007/05/03			Bond Future	7.6490	7.6150	(0.445)	0.0000	0.0000	0
16/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	76.0000	27.0000	(64.474)	0	0	0
16/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	63,264.0000	65,853.0000	4.092	0	0	0
16/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	97,898.0000	100,536.0000	2.695	0	0	0
16/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	77,291.0000	79,919.0000	3.400	0	0	0
16/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
16/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	80,765.0000	83,397.0000	3.259	0	0	0
16/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	84,224.0000	86,858.0000	3.127	0	0	0
16/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
16/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
16/04/2007	R204	2007/08/02			Bond Future	7.5960	7.5600	(0.474)	0.0000	0.0000	0
16/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	70,773.0000	73,012.0000	3.164	0	0	0
16/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,357.0000	3,827.0000	(12.164)	0	0	0
16/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,183.0000	992.0000	(16.145)	0	0	0
16/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	101,892.0000	104,469.0000	2.529	0	0	0
16/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,342.0000	2,012.0000	(14.091)	0	0	0
16/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,665.0000	2,299.0000	(13.734)	0	0	0
16/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	89,245.0000	91,716.0000	2.769	0	0	0
16/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,053.0000	1,755.0000	(14.515)	0	0	0
16/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	86,113.0000	88,551.0000	2.831	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
16/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	82,998.0000	85,402.0000	2.896	0	0	0
16/04/2007	R206	2007/05/03			Bond Future	7.7660	7.7320	(0.438)	0.0000	0.0000	0
16/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,342.0000	819.0000	(38.972)	0	0	0
16/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,916.0000	5,377.0000	9.378	0	0	0
16/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,732.0000	4,457.0000	(22.244)	0	0	0
16/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,186.0000	14,398.0000	9.192	0	0	0
16/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	166.0000	69.0000	(58.434)	0	0	0
16/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	24,470.0000	26,108.0000	6.694	0	0	0
16/04/2007	R206	2007/08/02			Bond Future	7.6940	7.6580	(0.468)	0.0000	0.0000	0
16/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,069.0000	5,399.0000	(11.040)	0	0	0
16/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,146.0000	22,269.0000	5.311	0	0	0
16/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,884.0000	9,920.0000	(8.857)	0	0	0
16/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,665.0000	14,493.0000	6.059	0	0	0
16/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,049.0000	2,636.0000	(13.545)	0	0	0
16/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,234.0000	31,613.0000	4.561	0	0	0
16/04/2007	R207	2007/05/03			Bond Future	7.5850	7.5500	(0.461)	0.0000	0.0000	0
16/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	68,942.0000	71,716.0000	4.024	0	0	0
16/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	86,626.0000	89,401.0000	3.203	0	0	0
16/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	103,845.0000	106,620.0000	2.672	0	0	0
16/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	90,107.0000	92,882.0000	3.080	0	0	0
16/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	83,127.0000	85,902.0000	3.338	0	0	0
16/04/2007	R207	2007/08/02			Bond Future	7.5340	7.4990	(0.465)	0.0000	0.0000	0
16/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	73,166.0000	75,735.0000	3.511	0	0	0
16/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	990.0000	802.0000	(18.990)	0	0	0
16/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	86,648.0000	89,311.0000	3.073	0	0	0
16/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	430.0000	336.0000	(21.860)	0	0	0
16/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	106,838.0000	109,568.0000	2.555	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
16/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	105.0000	78.0000	(25.714)	0	0	0
16/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	93,403.0000	96,096.0000	2.883	0	0	0
16/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	275.0000	211.0000	(23.273)	0	0	0
16/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	345.0000	267.0000	(22.609)	0	0	0
16/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	90,027.0000	92,706.0000	2.976	0	0	0
16/04/2007	R209	2007/05/03			Bond Future	7.1600	7.1200	(0.559)	0.0000	0.0000	0
16/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	47,718.0000	43,279.0000	(9.303)	0	0	0
16/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	6,336.0000	4,216.0000	(33.460)	0	0	0
16/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	460.0000	462.0000	0.435	0	0	0
16/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	22,015.0000	18,105.0000	(17.761)	0	0	0
16/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,034.0000	4,565.0000	13.163	0	0	0
16/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	16,202.0000	18,524.0000	14.332	0	0	0
16/04/2007	R209	2007/08/02			Bond Future	7.1200	7.0800	(0.562)	0.0000	0.0000	314
16/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	52,672.0000	49,152.0000	(6.683)	0	0	0
16/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	9,957.0000	10,904.0000	9.511	0	0	0
16/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	32,901.0000	35,328.0000	7.377	0	0	0
16/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	18,624.0000	16,583.0000	(10.959)	0	0	0
16/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19,316.0000	20,954.0000	8.480	0	0	0
16/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	32,826.0000	29,996.0000	(8.621)	0	0	0
16/04/2007	TRT1	2007/05/03			Index Future	252.7190	253.3290	0.241	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,089</b>