



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/04/2007

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
18/04/2007	ALBI	2007/05/03			Index Future	255.5190	255.3300	(0.074)	0.0000	0.0000	0
18/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	4,725.0000	4,985.0000	5.503	0	0	0
18/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	19,915.0000	18,285.0000	(8.185)	0	0	0
18/04/2007	ALBI	2007/08/02			Index Future	261.3700	261.1890	(0.069)	0.0000	0.0000	0
18/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	5,212.0000	5,398.0000	3.569	0	0	0
18/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	78,912.0000	77,288.0000	(2.058)	0	0	0
18/04/2007	ALBI	2007/11/01			Index Future	267.3890	267.2110	(0.067)	0.0000	0.0000	0
18/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	137,448.0000	135,773.0000	(1.219)	0	0	0
18/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,558.0000	3,663.0000	2.951	0	0	0
18/04/2007	ALBI	2008/02/07			Index Future	273.9720	273.7910	(0.066)	0.0000	0.0000	0
18/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,274.0000	2,336.0000	2.726	0	0	0
18/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	201,994.0000	200,246.0000	(0.865)	0	0	0
18/04/2007	CRD1	2007/05/03			Index Future	109.4940	109.4030	(0.083)	0.0000	0.0000	10
18/04/2007	GOVI	2007/05/03			jGovi	256.3435	256.0860	(0.100)	0.0000	0.0000	144
18/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	213,435.0000	210,860.0000	(1.206)	0	0	0
18/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
18/04/2007	GOVI	2007/08/02			jGovi	261.9435	261.6790	(0.101)	0.0000	0.0000	69
18/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
18/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	214,435.0000	211,790.0000	(1.233)	0	0	0

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18/04/2007	GOVI	2007/11/01			jGovi	267.7225	267.4530	(0.101)	0.0000	0.0000	59
18/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,240.0000	52,497.0000	(3.213)	0	0	0
18/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,015.0000	27,967.0000	3.524	0	0	0
18/04/2007	GOVI	2008/02/07			jGovi	274.0270	273.9810	(0.017)	0.0000	0.0000	0
18/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,080.0000	16,120.0000	0.249	0	0	0
18/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	106,350.0000	105,930.0000	(0.395)	0	0	0
18/04/2007	ILBI	2007/05/03			Index Future	275.8830	275.9850	0.037	0.0000	0.0000	0
18/04/2007	ILBI	2007/08/02			Index Future	282.2000	282.3180	0.042	0.0000	0.0000	0
18/04/2007	J153	2010/08/31			jSwap	8.8110	8.8030	(0.091)	0.0000	0.0000	0
18/04/2007	J157	2015/09/15			jSwap	8.3170	8.3110	(0.072)	0.0000	0.0000	0
18/04/2007	J186	2026/12/21			jSwap	7.8010	7.8060	0.064	0.0000	0.0000	0
18/04/2007	J201	2014/12/22			jSwap	8.4020	8.3980	(0.048)	0.0000	0.0000	0
18/04/2007	J203	2017/09/15			jSwap	8.1920	8.1930	0.012	0.0000	0.0000	0
18/04/2007	J204	2018/12/21			jSwap	8.1600	8.1610	0.012	0.0000	0.0000	0
18/04/2007	J207	2020/01/15			jSwap	8.0960	8.0960	-	0.0000	0.0000	0
18/04/2007	JBAR	2005/12/21			jBar	9.1500	9.1750	0.273	0.0000	0.0000	0
18/04/2007	JFRA	2007/05/03			jFra	9.1860	9.2070	0.229	0.0000	0.0000	0
18/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,109.0000	4,160.0000	1.241	0	0	0
18/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/04/2007	JFRA	2007/08/02			jFra	9.2330	9.2430	0.108	0.0000	0.0000	0
18/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,236.0000	4,259.0000	0.543	0	0	0

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18/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	12.0000	12.0000	-	0	0	0
18/04/2007	JFRA	2007/11/01			jFra	9.1730	9.1750	0.022	0.0000	0.0000	0
18/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	77.0000	75.0000	(2.597)	0	0	0
18/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,461.0000	4,465.0000	0.090	0	0	0
18/04/2007	JFRA	2008/02/07			jFra	9.1200	9.1340	0.154	0.0000	0.0000	0
18/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,968.0000	19,954.0000	(0.070)	0	0	0
18/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,022.0000	15,977.0000	(0.281)	0	0	0
18/04/2007	JN02	2007/05/03			jNote	8.9650	8.9730	0.089	0.0000	0.0000	0
18/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,093.0000	2,020.0000	(3.488)	0	0	0
18/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	7,286.0000	7,067.0000	(3.006)	0	0	0
18/04/2007	JN02	2007/08/02			jNote	8.8710	8.8700	(0.011)	0.0000	0.0000	0
18/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,641.0000	14,603.0000	(0.260)	0	0	0
18/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,731.0000	7,674.0000	(0.737)	0	0	0
18/04/2007	JN05	2007/05/03			jNote	8.4720	8.4720	-	0.0000	0.0000	0
18/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	5.0000	3.0000	(40.000)	0	0	0
18/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,305.0000	31,302.0000	(0.010)	0	0	0
18/04/2007	JN05	2007/08/02			jNote	8.4000	8.3990	(0.012)	0.0000	0.0000	0
18/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,671.0000	35,684.0000	0.036	0	0	0
18/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,409.0000	1,381.0000	(1.987)	0	0	0
18/04/2007	JN10	2007/05/03			jNote	8.1120	8.1130	0.012	0.0000	0.0000	0
18/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
18/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	59,872.0000	59,805.0000	(0.112)	0	0	0
18/04/2007	JN10	2007/08/02			jNote	8.0570	8.0580	0.012	0.0000	0.0000	0
18/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	107.0000	104.0000	(2.804)	0	0	0
18/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,863.0000	63,796.0000	(0.105)	0	0	0
18/04/2007	JROD	2007/04/30			jRod	8.6690	8.6680	(0.012)	0.0000	0.0000	0

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18/04/2007	JROD	2007/05/31			jRod	8.7900	8.7930	0.034	0.0000	0.0000	0
18/04/2007	JROD	2007/06/29			jRod	8.9990	9.0120	0.144	0.0000	0.0000	0
18/04/2007	JROD	2007/07/31			jRod	8.9620	8.9710	0.100	0.0000	0.0000	0
18/04/2007	JROD	2007/08/31			jRod	9.0860	9.0920	0.066	0.0000	0.0000	0
18/04/2007	JROD	2007/09/28			jRod	9.2080	9.2080	-	0.0000	0.0000	0
18/04/2007	JROD	2007/10/31			jRod	9.1100	9.1060	(0.044)	0.0000	0.0000	0
18/04/2007	JROD	2007/11/30			jRod	9.1870	9.1810	(0.065)	0.0000	0.0000	0
18/04/2007	JROD	2007/12/31			jRod	9.2730	9.2670	(0.065)	0.0000	0.0000	0
18/04/2007	OTH1	2007/05/03			Index Future	252.8140	252.5630	(0.099)	0.0000	0.0000	15
18/04/2007	R153	2007/05/03			Bond Future	8.0650	8.0750	0.124	0.0000	0.0000	366
18/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	109.0000	102.0000	(6.422)	0	0	0
18/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,057.0000	20,745.0000	(1.482)	0	0	0
18/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,534.0000	13,216.0000	(2.350)	0	0	0
18/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,571.0000	22,259.0000	(1.382)	0	0	0
18/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
18/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
18/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,543.0000	19,230.0000	(1.602)	0	0	0
18/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
18/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,609.0000	28,298.0000	(1.087)	0	0	0
18/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R153	2007/08/02			Bond Future	8.0100	8.0200	0.125	0.0000	0.0000	0
18/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,403.0000	21,137.0000	(1.243)	0	0	0
18/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,637.0000	2,676.0000	1.479	0	0	0
18/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,703.0000	16,453.0000	(1.497)	0	0	0
18/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,659.0000	1,682.0000	1.386	0	0	0
18/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,304.0000	1,321.0000	1.304	0	0	0

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18/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,472.0000	1,492.0000	1.359	0	0	0
18/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,629.0000	22,360.0000	(1.189)	0	0	0
18/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	793.0000	802.0000	1.135	0	0	0
18/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,984.0000	28,704.0000	(0.966)	0	0	0
18/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,873.0000	23,601.0000	(1.139)	0	0	0
18/04/2007	R157	2007/05/03			Bond Future	7.6950	7.7050	0.130	0.0000	0.0000	477
18/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,538.0000	74,795.0000	(0.984)	0	0	0
18/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,088.0000	71,344.0000	(1.032)	0	0	0
18/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,977.0000	78,233.0000	(0.942)	0	0	0
18/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	758.0000	737.0000	(2.770)	0	0	60
18/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,606.0000	91,862.0000	(0.803)	0	0	0
18/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
18/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,162.0000	57,418.0000	(1.279)	0	0	0
18/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,197.0000	22,431.0000	(3.302)	0	0	0
18/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,226.0000	16,708.0000	2.971	0	0	0
18/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,615.0000	1,354.0000	(16.161)	0	0	75
18/04/2007	R157	2007/08/02			Bond Future	7.6500	7.6600	0.131	0.0000	0.0000	0
18/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,103.0000	74,394.0000	(0.944)	0	0	0
18/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,157.0000	93,435.0000	(0.767)	0	0	0
18/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	585.0000	590.0000	0.855	0	0	0
18/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,557.0000	1,575.0000	1.156	0	0	0
18/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,276.0000	77,564.0000	(0.910)	0	0	0
18/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,428.0000	80,713.0000	(0.878)	0	0	0
18/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,576.0000	61,884.0000	(1.106)	0	0	0
18/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,619.0000	2,654.0000	1.336	0	0	0
18/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,159.0000	1,172.0000	1.122	0	0	0
18/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,363.0000	1,378.0000	1.101	0	0	0
18/04/2007	R186	2007/05/03			Bond Future	7.4110	7.4130	0.027	0.0000	0.0000	0
18/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	99,968.0000	99,714.0000	(0.254)	0	0	0

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18/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,925.0000	132,672.0000	(0.190)	0	0	0
18/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	122,092.0000	121,839.0000	(0.207)	0	0	0
18/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	154,141.0000	153,888.0000	(0.164)	0	0	0
18/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	127,527.0000	127,274.0000	(0.198)	0	0	0
18/04/2007	R186	2007/08/02			Bond Future	7.3630	7.3640	0.014	0.0000	0.0000	0
18/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,385.0000	129,220.0000	(0.128)	0	0	0
18/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	108,896.0000	108,718.0000	(0.163)	0	0	0
18/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,579.0000	3,527.0000	(1.453)	0	0	0
18/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,080.0000	2,043.0000	(1.779)	0	0	0
18/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,518.0000	134,357.0000	(0.120)	0	0	0
18/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,531.0000	1,500.0000	(2.025)	0	0	0
18/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,812.0000	1,778.0000	(1.876)	0	0	0
18/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,602.0000	139,444.0000	(0.113)	0	0	0
18/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,915.0000	159,770.0000	(0.091)	0	0	0
18/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	755.0000	736.0000	(2.517)	0	0	0
18/04/2007	R196	2007/05/03			Bond Future	8.4380	8.4510	0.154	0.0000	0.0000	0
18/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,514.0000	3,667.0000	4.354	0	0	0
18/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	103.0000	103.0000	-	0	0	0
18/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,326.0000	5,108.0000	(4.093)	0	0	0
18/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	350.0000	284.0000	(18.857)	0	0	0
18/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,977.0000	1,801.0000	(8.902)	0	0	0
18/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	936.0000	979.0000	4.594	0	0	0
18/04/2007	R196	2007/08/02			Bond Future	8.2800	8.2910	0.133	0.0000	0.0000	0
18/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,476.0000	3,382.0000	(2.704)	0	0	0
18/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,082.0000	7,944.0000	(1.707)	0	0	0
18/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,516.0000	5,398.0000	(2.139)	0	0	0
18/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,223.0000	1,247.0000	1.962	0	0	0
18/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,916.0000	3,983.0000	1.711	0	0	0

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18/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,298.0000	2,341.0000	1.871	0	0	0
18/04/2007	R201	2007/05/03			Bond Future	7.7400	7.7500	0.129	0.0000	0.0000	0
18/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,539.0000	42,950.0000	(1.353)	0	0	0
18/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
18/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,356.0000	56,768.0000	(1.025)	0	0	0
18/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,611.0000	54,023.0000	(1.077)	0	0	0
18/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,091.0000	59,503.0000	(0.979)	0	0	0
18/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,937.0000	70,349.0000	(0.829)	0	0	0
18/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R201	2007/08/02			Bond Future	7.6800	7.6900	0.130	0.0000	0.0000	0
18/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,067.0000	1,080.0000	1.218	0	0	0
18/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,225.0000	1,240.0000	1.224	0	0	0
18/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,008.0000	62,443.0000	(0.897)	0	0	0
18/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,473.0000	59,910.0000	(0.931)	0	0	0
18/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	930.0000	941.0000	1.183	0	0	0
18/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,950.0000	57,390.0000	(0.966)	0	0	0
18/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,007.0000	47,460.0000	(1.139)	0	0	0
18/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,095.0000	2,124.0000	1.384	0	0	0
18/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	531.0000	536.0000	0.942	0	0	0
18/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,204.0000	72,633.0000	(0.780)	0	0	0
18/04/2007	R203	2007/05/03			Bond Future	7.6290	7.6360	0.092	0.0000	0.0000	0
18/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,770.0000	93,261.0000	(0.543)	0	0	0
18/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,804.0000	80,295.0000	(0.630)	0	0	0
18/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,233.0000	73,724.0000	(0.686)	0	0	0
18/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,526.0000	77,017.0000	(0.657)	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
18/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,912.0000	60,403.0000	(0.836)	0	0	0
18/04/2007	R203	2007/08/02			Bond Future	7.5680	7.5740	0.079	0.0000	0.0000	0
18/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,280.0000	65,849.0000	(0.650)	0	0	0
18/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,956.0000	1,957.0000	0.051	0	0	0
18/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,759.0000	84,324.0000	(0.513)	0	0	0
18/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	990.0000	987.0000	(0.303)	0	0	0
18/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	409.0000	406.0000	(0.733)	0	0	0
18/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	836.0000	833.0000	(0.359)	0	0	0
18/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,585.0000	78,151.0000	(0.552)	0	0	0
18/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,112.0000	96,678.0000	(0.447)	0	0	0
18/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,137.0000	1,134.0000	(0.264)	0	0	0
18/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,682.0000	81,248.0000	(0.531)	0	0	0
18/04/2007	R204	2007/05/03			Bond Future	7.6200	7.6270	0.092	0.0000	0.0000	0
18/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	83,008.0000	82,464.0000	(0.655)	0	0	0
18/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
18/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,530.0000	78,986.0000	(0.684)	0	0	0
18/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,147.0000	99,604.0000	(0.542)	0	0	0
18/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,459.0000	64,910.0000	(0.839)	0	0	0
18/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,470.0000	85,926.0000	(0.629)	0	0	0
18/04/2007	R204	2007/08/02			Bond Future	7.5660	7.5720	0.079	0.0000	0.0000	0
18/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,293.0000	2,287.0000	(0.262)	0	0	0
18/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,934.0000	84,465.0000	(0.552)	0	0	0
18/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,547.0000	72,082.0000	(0.641)	0	0	0
18/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,824.0000	3,821.0000	(0.078)	0	0	0
18/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,001.0000	103,532.0000	(0.451)	0	0	0
18/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,083.0000	87,614.0000	(0.532)	0	0	0
18/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,005.0000	1,998.0000	(0.349)	0	0	0
18/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,749.0000	1,742.0000	(0.400)	0	0	0
18/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	985.0000	979.0000	(0.609)	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
18/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,247.0000	90,778.0000	(0.514)	0	0	0
18/04/2007	R206	2007/05/03			Bond Future	7.7430	7.7490	0.077	0.0000	0.0000	0
18/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,541.0000	25,225.0000	(1.237)	0	0	0
18/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,579.0000	4,578.0000	(0.022)	0	0	0
18/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	64.0000	54.0000	(15.625)	0	0	0
18/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,936.0000	4,629.0000	(6.220)	0	0	0
18/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,832.0000	13,485.0000	(2.509)	0	0	0
18/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	815.0000	774.0000	(5.031)	0	0	0
18/04/2007	R206	2007/08/02			Bond Future	7.6690	7.6750	0.078	0.0000	0.0000	0
18/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,120.0000	30,836.0000	(0.913)	0	0	0
18/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,691.0000	2,705.0000	0.520	0	0	0
18/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,104.0000	10,181.0000	0.762	0	0	0
18/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,508.0000	5,546.0000	0.690	0	0	0
18/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,829.0000	21,568.0000	(1.196)	0	0	0
18/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,129.0000	13,907.0000	(1.571)	0	0	0
18/04/2007	R207	2007/05/03			Bond Future	7.5560	7.5620	0.079	0.0000	0.0000	0
18/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,425.0000	84,949.0000	(0.557)	0	0	0
18/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,405.0000	91,929.0000	(0.515)	0	0	0
18/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,143.0000	105,667.0000	(0.448)	0	0	0
18/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,925.0000	88,448.0000	(0.536)	0	0	0
18/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,239.0000	70,763.0000	(0.668)	0	0	0
18/04/2007	R207	2007/08/02			Bond Future	7.5040	7.5100	0.080	0.0000	0.0000	0
18/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,338.0000	74,865.0000	(0.628)	0	0	0
18/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	334.0000	333.0000	(0.299)	0	0	0
18/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,914.0000	88,440.0000	(0.533)	0	0	0
18/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	799.0000	800.0000	0.125	0	0	0
18/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,172.0000	108,698.0000	(0.434)	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
18/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	77.0000	76.0000	(1.299)	0	0	0
18/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,700.0000	95,226.0000	(0.495)	0	0	0
18/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	209.0000	208.0000	(0.478)	0	0	0
18/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	265.0000	264.0000	(0.377)	0	0	0
18/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,310.0000	91,835.0000	(0.515)	0	0	0
18/04/2007	R209	2007/05/03			Bond Future	7.1250	7.1350	0.140	0.0000	0.0000	0
18/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,248.0000	18,807.0000	3.063	0	0	0
18/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,874.0000	16,819.0000	(5.902)	0	0	0
18/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	43,746.0000	44,761.0000	2.320	0	0	0
18/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	4,124.0000	4,181.0000	1.382	0	0	0
18/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	372.0000	275.0000	(26.075)	0	0	0
18/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,151.0000	3,597.0000	(13.346)	0	0	0
18/04/2007	R209	2007/08/02			Bond Future	7.0850	7.0950	0.141	0.0000	0.0000	314
18/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	20,584.0000	19,965.0000	(3.007)	0	0	0
18/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,681.0000	16,989.0000	1.846	0	0	0
18/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	49,453.0000	50,161.0000	1.432	0	0	0
18/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,645.0000	10,233.0000	(3.870)	0	0	0
18/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,186.0000	30,687.0000	1.660	0	0	0
18/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	34,865.0000	34,054.0000	(2.326)	0	0	0
18/04/2007	TRT1	2007/05/03			Index Future	253.3010	253.0470	(0.100)	0.0000	0.0000	500
Grand Total:											2,089