



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/04/2007

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
19/04/2007	ALBI 2007/05/03			Index Future	255.3300	255.3780	0.019	0.0000	0.0000	0
19/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	4,985.0000	4,541.0000	(8.907)	0	0	0
19/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	18,285.0000	18,321.0000	0.197	0	0	0
19/04/2007	ALBI 2007/08/02			Index Future	261.1890	261.2700	0.031	0.0000	0.0000	0
19/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	77,288.0000	77,905.0000	0.798	0	0	0
19/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	5,398.0000	5,205.0000	(3.575)	0	0	0
19/04/2007	ALBI 2007/11/01			Index Future	267.2110	267.2890	0.029	0.0000	0.0000	0
19/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	135,773.0000	136,454.0000	0.502	0	0	0
19/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	3,663.0000	3,564.0000	(2.703)	0	0	0
19/04/2007	ALBI 2008/02/07			Index Future	273.7910	273.8940	0.038	0.0000	0.0000	0
19/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,336.0000	2,270.0000	(2.825)	0	0	0
19/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	200,246.0000	201,210.0000	0.481	0	0	0
19/04/2007	CRD1 2007/05/03			Index Future	109.4030	109.4080	0.005	0.0000	0.0000	10
19/04/2007	CRD1 2007/08/02			Index Future	0.0000	111.7970	100.000	0.0000	0.0000	0
19/04/2007	GOVI 2007/05/03			jGovi	256.0860	256.1165	0.012	0.0000	0.0000	144
19/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	210,860.0000	211,165.0000	0.145	0	0	0
19/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/04/2007	GOVI 2007/08/02			jGovi	261.6790	261.7105	0.012	0.0000	0.0000	69

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
19/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
19/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	211,790.0000	212,105.0000	0.149	0	0	0
19/04/2007	GOVI	2007/11/01			jGovi	267.4530	267.4855	0.012	0.0000	0.0000	59
19/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	52,497.0000	52,599.0000	0.194	0	0	0
19/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,967.0000	27,744.0000	(0.797)	0	0	0
19/04/2007	GOVI	2008/02/07			jGovi	273.9810	274.0230	0.015	0.0000	0.0000	0
19/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,120.0000	15,965.0000	(0.962)	0	0	0
19/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	105,930.0000	106,195.0000	0.250	0	0	0
19/04/2007	ILBI	2007/05/03			Index Future	275.9850	276.0120	0.010	0.0000	0.0000	0
19/04/2007	ILBI	2007/08/02			Index Future	282.3180	282.3800	0.022	0.0000	0.0000	0
19/04/2007	J153	2010/08/31			jSwap	8.8030	8.8440	0.466	0.0000	0.0000	0
19/04/2007	J157	2015/09/15			jSwap	8.3110	8.3500	0.469	0.0000	0.0000	0
19/04/2007	J186	2026/12/21			jSwap	7.8060	7.8380	0.410	0.0000	0.0000	0
19/04/2007	J201	2014/12/22			jSwap	8.3980	8.4320	0.405	0.0000	0.0000	0
19/04/2007	J203	2017/09/15			jSwap	8.1930	8.2390	0.561	0.0000	0.0000	0
19/04/2007	J204	2018/12/21			jSwap	8.1610	8.2040	0.527	0.0000	0.0000	0
19/04/2007	J207	2020/01/15			jSwap	8.0960	8.1380	0.519	0.0000	0.0000	0
19/04/2007	JBAR	2005/12/21			jBar	9.1750	9.1710	(0.044)	0.0000	0.0000	0
19/04/2007	JFRA	2007/05/03			jFra	9.2070	9.2420	0.380	0.0000	0.0000	0
19/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,160.0000	4,245.0000	2.043	0	0	0

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19/04/2007	JFRA	2007/08/02			jFra	9.2430	9.2540	0.119	0.0000	0.0000	0
19/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,259.0000	4,285.0000	0.610	0	0	0
19/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	12.0000	11.0000	(8.333)	0	0	0
19/04/2007	JFRA	2007/11/01			jFra	9.1750	9.1980	0.251	0.0000	0.0000	0
19/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,465.0000	4,520.0000	1.232	0	0	0
19/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	75.0000	71.0000	(5.333)	0	0	0
19/04/2007	JFRA	2008/02/07			jFra	9.1340	9.1540	0.219	0.0000	0.0000	0
19/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,954.0000	19,950.0000	(0.020)	0	0	0
19/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,977.0000	15,924.0000	(0.332)	0	0	0
19/04/2007	JN02	2007/05/03			jNote	8.9730	9.0030	0.334	0.0000	0.0000	0
19/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,020.0000	2,070.0000	2.475	0	0	0
19/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	7,067.0000	6,569.0000	(7.047)	0	0	0
19/04/2007	JN02	2007/08/02			jNote	8.8700	8.9100	0.451	0.0000	0.0000	0
19/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,674.0000	7,916.0000	3.154	0	0	0
19/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,603.0000	14,114.0000	(3.349)	0	0	0
19/04/2007	JN05	2007/05/03			jNote	8.4720	8.5130	0.484	0.0000	0.0000	0
19/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	3.0000	4.0000	33.333	0	0	0
19/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,302.0000	29,626.0000	(5.354)	0	0	0
19/04/2007	JN05	2007/08/02			jNote	8.3990	8.4410	0.500	0.0000	0.0000	0
19/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,684.0000	34,122.0000	(4.377)	0	0	0
19/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,381.0000	1,543.0000	11.731	0	0	0
19/04/2007	JN10	2007/05/03			jNote	8.1130	8.1590	0.567	0.0000	0.0000	0
19/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	59,805.0000	56,600.0000	(5.359)	0	0	0
19/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
19/04/2007	JN10	2007/08/02			jNote	8.0580	8.1050	0.583	0.0000	0.0000	0
19/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,796.0000	60,542.0000	(5.101)	0	0	0
19/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	104.0000	140.0000	34.615	0	0	0

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19/04/2007	JROD	2007/04/30			jRod	8.6680	8.6650	(0.035)	0.0000	0.0000	0
19/04/2007	JROD	2007/05/31			jRod	8.7930	8.7840	(0.102)	0.0000	0.0000	0
19/04/2007	JROD	2007/06/29			jRod	9.0120	8.9990	(0.144)	0.0000	0.0000	0
19/04/2007	JROD	2007/07/31			jRod	8.9710	8.9650	(0.067)	0.0000	0.0000	0
19/04/2007	JROD	2007/08/31			jRod	9.0920	9.0880	(0.044)	0.0000	0.0000	0
19/04/2007	JROD	2007/09/28			jRod	9.2080	9.2070	(0.011)	0.0000	0.0000	0
19/04/2007	JROD	2007/10/31			jRod	9.1060	9.1070	0.011	0.0000	0.0000	0
19/04/2007	JROD	2007/11/30			jRod	9.1810	9.1830	0.022	0.0000	0.0000	0
19/04/2007	JROD	2007/12/31			jRod	9.2670	9.2700	0.032	0.0000	0.0000	0
19/04/2007	OTH1	2007/05/03			Index Future	252.5630	252.6160	0.021	0.0000	0.0000	15
19/04/2007	OTH1	2007/08/02			Index Future	0.0000	258.1330	100.000	0.0000	0.0000	0
19/04/2007	R153	2007/05/03			Bond Future	8.0750	8.0750	-	0.0000	0.0000	366
19/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,298.0000	28,298.0000	-	0	0	0
19/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
19/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,745.0000	20,743.0000	(0.010)	0	0	0
19/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,259.0000	22,258.0000	(0.004)	0	0	0
19/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,216.0000	13,198.0000	(0.136)	0	0	0
19/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	102.0000	84.0000	(17.647)	0	0	0
19/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
19/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,230.0000	19,227.0000	(0.016)	0	0	0
19/04/2007	R153	2007/08/02			Bond Future	8.0200	8.0200	-	0.0000	0.0000	0

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19/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,360.0000	22,339.0000	(0.094)	0	0	0
19/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,321.0000	1,301.0000	(1.514)	0	0	0
19/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,601.0000	23,581.0000	(0.085)	0	0	0
19/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,704.0000	28,689.0000	(0.052)	0	0	0
19/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	802.0000	787.0000	(1.870)	0	0	0
19/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,492.0000	1,471.0000	(1.408)	0	0	0
19/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,453.0000	16,425.0000	(0.170)	0	0	0
19/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,137.0000	21,114.0000	(0.109)	0	0	0
19/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,676.0000	2,648.0000	(1.046)	0	0	0
19/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,682.0000	1,659.0000	(1.367)	0	0	0
19/04/2007	R157	2007/05/03			Bond Future	7.7050	7.7050	-	0.0000	0.0000	477
19/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,418.0000	57,417.0000	(0.002)	0	0	0
19/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,795.0000	74,795.0000	-	0	0	0
19/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,862.0000	91,862.0000	-	0	0	0
19/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,708.0000	16,579.0000	(0.772)	0	0	0
19/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	737.0000	645.0000	(12.483)	0	0	60
19/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	22,431.0000	22,339.0000	(0.410)	0	0	0
19/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,354.0000	1,225.0000	(9.527)	0	0	75
19/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,233.0000	78,233.0000	-	0	0	0
19/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,344.0000	71,344.0000	-	0	0	0
19/04/2007	R157	2007/08/02			Bond Future	7.6600	7.6600	-	0.0000	0.0000	0
19/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,378.0000	1,349.0000	(2.104)	0	0	0
19/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,564.0000	77,535.0000	(0.037)	0	0	0
19/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,654.0000	2,610.0000	(1.658)	0	0	0
19/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,394.0000	74,362.0000	(0.043)	0	0	0
19/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	590.0000	574.0000	(2.712)	0	0	0
19/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,575.0000	1,543.0000	(2.032)	0	0	0
19/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,713.0000	80,687.0000	(0.032)	0	0	0
19/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,172.0000	1,146.0000	(2.218)	0	0	0

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19/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,884.0000	61,840.0000	(0.071)	0	0	0
19/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,435.0000	93,419.0000	(0.017)	0	0	0
19/04/2007	R186	2007/05/03			Bond Future	7.4130	7.4030	(0.135)	0.0000	0.0000	0
19/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	121,839.0000	123,104.0000	1.038	0	0	0
19/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	153,888.0000	155,153.0000	0.822	0	0	0
19/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	127,274.0000	128,539.0000	0.994	0	0	0
19/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,672.0000	133,937.0000	0.953	0	0	0
19/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	99,714.0000	100,978.0000	1.268	0	0	0
19/04/2007	R186	2007/08/02			Bond Future	7.3640	7.3540	(0.136)	0.0000	0.0000	0
19/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,444.0000	140,621.0000	0.844	0	0	0
19/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,220.0000	130,372.0000	0.892	0	0	0
19/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,500.0000	1,413.0000	(5.800)	0	0	0
19/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,778.0000	1,677.0000	(5.681)	0	0	0
19/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	108,718.0000	109,809.0000	1.004	0	0	0
19/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,770.0000	160,985.0000	0.760	0	0	0
19/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	736.0000	687.0000	(6.658)	0	0	0
19/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,357.0000	135,521.0000	0.866	0	0	0
19/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,527.0000	3,354.0000	(4.905)	0	0	0
19/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,043.0000	1,930.0000	(5.531)	0	0	0
19/04/2007	R196	2007/05/03			Bond Future	8.4510	8.4480	(0.035)	0.0000	0.0000	0
19/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,667.0000	3,596.0000	(1.936)	0	0	0
19/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	284.0000	264.0000	(7.042)	0	0	0
19/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	979.0000	915.0000	(6.537)	0	0	0
19/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	103.0000	86.0000	(16.505)	0	0	0
19/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,108.0000	5,140.0000	0.626	0	0	0
19/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,801.0000	1,787.0000	(0.777)	0	0	0
19/04/2007	R196	2007/08/02			Bond Future	8.2910	8.2870	(0.048)	0.0000	0.0000	0

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19/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,341.0000	2,303.0000	(1.623)	0	0	0
19/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,398.0000	5,418.0000	0.371	0	0	0
19/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,983.0000	3,935.0000	(1.205)	0	0	0
19/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,382.0000	3,393.0000	0.325	0	0	0
19/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,247.0000	1,220.0000	(2.165)	0	0	0
19/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,944.0000	7,976.0000	0.403	0	0	0
19/04/2007	R201	2007/05/03			Bond Future	7.7500	7.7500	-	0.0000	0.0000	0
19/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,768.0000	56,768.0000	-	0	0	0
19/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,349.0000	70,349.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,503.0000	59,503.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	42,950.0000	42,949.0000	(0.002)	0	0	0
19/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,023.0000	54,023.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/04/2007	R201	2007/08/02			Bond Future	7.6900	7.6900	-	0.0000	0.0000	0
19/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	72,633.0000	72,619.0000	(0.019)	0	0	0
19/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,080.0000	1,057.0000	(2.130)	0	0	0
19/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	536.0000	522.0000	(2.612)	0	0	0
19/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,910.0000	59,887.0000	(0.038)	0	0	0
19/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	941.0000	920.0000	(2.232)	0	0	0
19/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,390.0000	57,365.0000	(0.044)	0	0	0
19/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,443.0000	62,422.0000	(0.034)	0	0	0
19/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,240.0000	1,215.0000	(2.016)	0	0	0
19/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,460.0000	47,426.0000	(0.072)	0	0	0
19/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,124.0000	2,089.0000	(1.648)	0	0	0
19/04/2007	R203	2007/05/03			Bond Future	7.6360	7.6320	(0.052)	0.0000	0.0000	0
19/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	73,724.0000	74,014.0000	0.393	0	0	0
19/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,403.0000	60,693.0000	0.480	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
19/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,017.0000	77,307.0000	0.377	0	0	0
19/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,261.0000	93,552.0000	0.312	0	0	0
19/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,295.0000	80,586.0000	0.362	0	0	0
19/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R203	2007/08/02			Bond Future	7.5740	7.5690	(0.066)	0.0000	0.0000	0
19/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,134.0000	1,091.0000	(3.792)	0	0	0
19/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,957.0000	1,890.0000	(3.424)	0	0	0
19/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	65,849.0000	66,143.0000	0.446	0	0	0
19/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,151.0000	78,466.0000	0.403	0	0	0
19/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,248.0000	81,568.0000	0.394	0	0	0
19/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	987.0000	948.0000	(3.951)	0	0	0
19/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	833.0000	798.0000	(4.202)	0	0	0
19/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	406.0000	387.0000	(4.680)	0	0	0
19/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	96,678.0000	97,018.0000	0.352	0	0	0
19/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,324.0000	84,649.0000	0.385	0	0	0
19/04/2007	R204	2007/05/03			Bond Future	7.6270	7.6230	(0.052)	0.0000	0.0000	0
19/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,604.0000	99,914.0000	0.311	0	0	0
19/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	85,926.0000	86,236.0000	0.361	0	0	0
19/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	82,464.0000	82,774.0000	0.376	0	0	0
19/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	78,986.0000	79,296.0000	0.392	0	0	0
19/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
19/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	64,910.0000	65,215.0000	0.470	0	0	0
19/04/2007	R204	2007/08/02			Bond Future	7.5720	7.5670	(0.066)	0.0000	0.0000	0
19/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	979.0000	940.0000	(3.984)	0	0	0
19/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,532.0000	103,878.0000	0.334	0	0	0
19/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	84,465.0000	84,777.0000	0.369	0	0	0
19/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,998.0000	1,932.0000	(3.303)	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
19/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	90,778.0000	91,103.0000	0.358	0	0	0
19/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,742.0000	1,682.0000	(3.444)	0	0	0
19/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	87,614.0000	87,932.0000	0.363	0	0	0
19/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,287.0000	2,213.0000	(3.236)	0	0	0
19/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	72,082.0000	72,362.0000	0.388	0	0	0
19/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,821.0000	3,716.0000	(2.748)	0	0	0
19/04/2007	R206	2007/05/03			Bond Future	7.7490	7.7500	0.013	0.0000	0.0000	0
19/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,578.0000	4,448.0000	(2.840)	0	0	0
19/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,629.0000	4,448.0000	(3.910)	0	0	0
19/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,485.0000	13,358.0000	(0.942)	0	0	0
19/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	54.0000	43.0000	(20.370)	0	0	0
19/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	774.0000	698.0000	(9.819)	0	0	0
19/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,225.0000	25,162.0000	(0.250)	0	0	0
19/04/2007	R206	2007/08/02			Bond Future	7.6750	7.6760	0.013	0.0000	0.0000	0
19/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,546.0000	5,512.0000	(0.613)	0	0	0
19/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,907.0000	13,823.0000	(0.604)	0	0	0
19/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,568.0000	21,484.0000	(0.389)	0	0	0
19/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,181.0000	10,147.0000	(0.334)	0	0	0
19/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,705.0000	2,678.0000	(0.998)	0	0	0
19/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,836.0000	30,759.0000	(0.250)	0	0	0
19/04/2007	R207	2007/05/03			Bond Future	7.5620	7.5580	(0.053)	0.0000	0.0000	0
19/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	105,667.0000	105,984.0000	0.300	0	0	0
19/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	84,949.0000	85,267.0000	0.374	0	0	0
19/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	91,929.0000	92,246.0000	0.345	0	0	0
19/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	70,763.0000	71,081.0000	0.449	0	0	0
19/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,448.0000	88,766.0000	0.360	0	0	0
19/04/2007	R207	2007/08/02			Bond Future	7.5100	7.5060	(0.053)	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
19/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	76.0000	71.0000	(6.579)	0	0	0
19/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,440.0000	88,739.0000	0.338	0	0	0
19/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	333.0000	317.0000	(4.805)	0	0	0
19/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,698.0000	109,009.0000	0.286	0	0	0
19/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,226.0000	95,530.0000	0.319	0	0	0
19/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	264.0000	251.0000	(4.924)	0	0	0
19/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	91,835.0000	92,137.0000	0.329	0	0	0
19/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	74,865.0000	75,148.0000	0.378	0	0	0
19/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	800.0000	768.0000	(4.000)	0	0	0
19/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	208.0000	197.0000	(5.288)	0	0	0
19/04/2007	R209	2007/05/03			Bond Future	7.1350	7.1250	(0.140)	0.0000	0.0000	0
19/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	44,761.0000	43,629.0000	(2.529)	0	0	0
19/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	275.0000	255.0000	(7.273)	0	0	0
19/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	16,819.0000	17,365.0000	3.246	0	0	0
19/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	4,181.0000	3,614.0000	(13.561)	0	0	0
19/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,807.0000	17,732.0000	(5.716)	0	0	0
19/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	3,597.0000	3,635.0000	1.056	0	0	0
19/04/2007	R209	2007/08/02			Bond Future	7.0950	7.0850	(0.141)	0.0000	0.0000	314
19/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,233.0000	10,446.0000	2.082	0	0	0
19/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	50,161.0000	49,255.0000	(1.806)	0	0	0
19/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19,965.0000	20,351.0000	1.933	0	0	0
19/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,687.0000	29,953.0000	(2.392)	0	0	0
19/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,989.0000	16,458.0000	(3.126)	0	0	0
19/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	34,054.0000	34,643.0000	1.730	0	0	0
19/04/2007	TRT1	2007/05/03			Index Future	253.0470	253.0780	0.012	0.0000	0.0000	500
19/04/2007	TRT1	2007/08/02			Index Future	0.0000	258.6050	100.000	0.0000	0.0000	0
Grand Total:											2,089