



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/04/2007

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
26/04/2007	ALBI 2007/05/03			Index Future	256.0030	255.9510	(0.020)	0.0000	0.0000	0
26/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	21,428.0000	20,709.0000	(3.355)	0	0	0
26/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	1,398.0000	1,199.0000	(14.235)	0	0	0
26/04/2007	ALBI 2007/08/02			Index Future	261.9200	261.8790	(0.016)	0.0000	0.0000	0
26/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	83,132.0000	82,702.0000	(0.517)	0	0	0
26/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	3,932.0000	3,912.0000	(0.509)	0	0	0
26/04/2007	ALBI 2007/11/01			Index Future	267.9460	267.9080	(0.014)	0.0000	0.0000	0
26/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,875.0000	2,867.0000	(0.278)	0	0	0
26/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	142,335.0000	141,947.0000	(0.273)	0	0	0
26/04/2007	ALBI 2008/02/07			Index Future	274.5510	274.5240	(0.010)	0.0000	0.0000	0
26/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,888.0000	1,881.0000	(0.371)	0	0	0
26/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	207,398.0000	207,121.0000	(0.134)	0	0	0
26/04/2007	CRD1 2007/05/03			Index Future	109.4020	109.4030	0.001	0.0000	0.0000	0
26/04/2007	CRD1 2007/08/02			Index Future	111.7610	111.7620	0.001	0.0000	0.0000	10
26/04/2007	GOVI 2007/05/03			jGovi	256.8330	256.8605	0.011	0.0000	0.0000	30
26/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	218,330.0000	218,605.0000	0.126	0	0	0
26/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/04/2007	GOVI 2007/08/02			jGovi	262.3700	262.3985	0.011	0.0000	0.0000	195

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26/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
26/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	218,700.0000	218,985.0000	0.130	0	0	0
26/04/2007	GOVI	2007/11/01			jGovi	268.2325	268.2605	0.010	0.0000	0.0000	59
26/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	24,352.0000	24,156.0000	(0.805)	0	0	0
26/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	56,677.0000	56,761.0000	0.148	0	0	0
26/04/2007	GOVI	2008/02/07			jGovi	274.7880	274.7520	(0.013)	0.0000	0.0000	0
26/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	111,867.0000	111,520.0000	(0.310)	0	0	0
26/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,987.0000	14,000.0000	0.093	0	0	0
26/04/2007	ILBI	2007/05/03			Index Future	275.9130	275.8510	(0.022)	0.0000	0.0000	0
26/04/2007	ILBI	2007/08/02			Index Future	282.2890	282.2400	(0.017)	0.0000	0.0000	0
26/04/2007	J153	2010/08/31			jSwap	8.7800	8.7770	(0.034)	0.0000	0.0000	0
26/04/2007	J157	2015/09/15			jSwap	8.2870	8.2840	(0.036)	0.0000	0.0000	0
26/04/2007	J186	2026/12/21			jSwap	7.7790	7.7720	(0.090)	0.0000	0.0000	0
26/04/2007	J201	2014/12/22			jSwap	8.3720	8.3670	(0.060)	0.0000	0.0000	0
26/04/2007	J203	2017/09/15			jSwap	8.1790	8.1770	(0.024)	0.0000	0.0000	0
26/04/2007	J204	2018/12/21			jSwap	8.1510	8.1430	(0.098)	0.0000	0.0000	0
26/04/2007	J207	2020/01/15			jSwap	8.0870	8.0760	(0.136)	0.0000	0.0000	0
26/04/2007	JBAR	2005/12/21			jBar	9.1960	9.2080	0.130	0.0000	0.0000	0
26/04/2007	JFRA	2007/05/03			jFra	9.2480	9.2620	0.151	0.0000	0.0000	0
26/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,259.0000	4,293.0000	0.798	0	0	0

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26/04/2007	JFRA	2007/08/02			jFra	9.2470	9.2550	0.087	0.0000	0.0000	0
26/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,266.0000	4,285.0000	0.445	0	0	0
26/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	9.0000	8.0000	(11.111)	0	0	0
26/04/2007	JFRA	2007/11/01			jFra	9.1740	9.1890	0.164	0.0000	0.0000	0
26/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,456.0000	4,492.0000	0.808	0	0	0
26/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	70.0000	67.0000	(4.286)	0	0	0
26/04/2007	JFRA	2008/02/07			jFra	9.1080	9.1120	0.044	0.0000	0.0000	0
26/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,795.0000	15,760.0000	(0.222)	0	0	0
26/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,707.0000	19,682.0000	(0.127)	0	0	0
26/04/2007	JN02	2007/05/03			jNote	8.9730	8.9770	0.045	0.0000	0.0000	0
26/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	6,143.0000	5,938.0000	(3.337)	0	0	0
26/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	1,097.0000	964.0000	(12.124)	0	0	0
26/04/2007	JN02	2007/08/02			jNote	8.8620	8.8630	0.011	0.0000	0.0000	0
26/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	14,342.0000	14,280.0000	(0.432)	0	0	0
26/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,267.0000	7,224.0000	(0.592)	0	0	0
26/04/2007	JN05	2007/05/03			jNote	8.4440	8.4310	(0.154)	0.0000	0.0000	0
26/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,437.0000	32,966.0000	1.631	0	0	0
26/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
26/04/2007	JN05	2007/08/02			jNote	8.3690	8.3550	(0.167)	0.0000	0.0000	0
26/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,105.0000	1,035.0000	(6.335)	0	0	0
26/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,637.0000	37,139.0000	1.370	0	0	0
26/04/2007	JN10	2007/05/03			jNote	8.0970	8.0970	-	0.0000	0.0000	0
26/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
26/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,942.0000	60,948.0000	0.010	0	0	0
26/04/2007	JN10	2007/08/02			jNote	8.0420	8.0400	(0.025)	0.0000	0.0000	0
26/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	70.0000	66.0000	(5.714)	0	0	0
26/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,915.0000	65,055.0000	0.216	0	0	0

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26/04/2007	JROD	2007/04/30			jRod	8.6580	8.6580	-	0.0000	0.0000	0
26/04/2007	JROD	2007/05/31			jRod	8.7570	8.7570	-	0.0000	0.0000	0
26/04/2007	JROD	2007/06/29			jRod	8.9680	8.9710	0.033	0.0000	0.0000	0
26/04/2007	JROD	2007/07/31			jRod	8.9520	8.9530	0.011	0.0000	0.0000	0
26/04/2007	JROD	2007/08/31			jRod	9.0760	9.0750	(0.011)	0.0000	0.0000	0
26/04/2007	JROD	2007/09/28			jRod	9.1930	9.1870	(0.065)	0.0000	0.0000	0
26/04/2007	JROD	2007/10/31			jRod	9.0950	9.0870	(0.088)	0.0000	0.0000	0
26/04/2007	JROD	2007/11/30			jRod	9.1710	9.1600	(0.120)	0.0000	0.0000	0
26/04/2007	JROD	2007/12/31			jRod	9.2610	9.2480	(0.140)	0.0000	0.0000	0
26/04/2007	OTH1	2007/05/03			Index Future	253.3470	253.3910	0.017	0.0000	0.0000	0
26/04/2007	OTH1	2007/08/02			Index Future	258.8090	258.8540	0.017	0.0000	0.0000	15
26/04/2007	R153	2007/05/03			Bond Future	8.0150	8.0200	0.062	0.0000	0.0000	366
26/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
26/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,985.0000	14,827.0000	(1.054)	0	0	0
26/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,123.0000	23,967.0000	(0.647)	0	0	0
26/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,606.0000	22,450.0000	(0.690)	0	0	0
26/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,086.0000	20,930.0000	(0.740)	0	0	0
26/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,165.0000	30,009.0000	(0.517)	0	0	0
26/04/2007	R153	2007/08/02			Bond Future	7.9600	7.9650	0.063	0.0000	0.0000	0

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26/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,469.0000	22,322.0000	(0.654)	0	0	0
26/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,277.0000	1,276.0000	(0.078)	0	0	0
26/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,622.0000	17,480.0000	(0.806)	0	0	0
26/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,108.0000	2,110.0000	0.095	0	0	0
26/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,001.0000	24,853.0000	(0.592)	0	0	0
26/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,122.0000	1,120.0000	(0.178)	0	0	0
26/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	984.0000	982.0000	(0.203)	0	0	0
26/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,727.0000	23,580.0000	(0.620)	0	0	0
26/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	575.0000	571.0000	(0.696)	0	0	0
26/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,214.0000	30,065.0000	(0.493)	0	0	0
26/04/2007	R157	2007/05/03			Bond Future	7.6450	7.6500	0.065	0.0000	0.0000	477
26/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,332.0000	95,959.0000	(0.387)	0	0	0
26/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	82,703.0000	82,330.0000	(0.451)	0	0	0
26/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	75,814.0000	75,441.0000	(0.492)	0	0	0
26/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	61,885.0000	61,512.0000	(0.603)	0	0	0
26/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,265.0000	78,892.0000	(0.471)	0	0	0
26/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	66.0000	44.0000	(33.333)	0	0	60
26/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	26,231.0000	25,836.0000	(1.506)	0	0	0
26/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	11,932.0000	12,067.0000	1.131	0	0	0
26/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,048.0000	810.0000	(22.710)	0	0	75
26/04/2007	R157	2007/08/02			Bond Future	7.6050	7.6100	0.066	0.0000	0.0000	0
26/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	389.0000	384.0000	(1.285)	0	0	0
26/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	97,238.0000	96,868.0000	(0.381)	0	0	0
26/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,125.0000	1,117.0000	(0.711)	0	0	0
26/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,362.0000	83,990.0000	(0.441)	0	0	0
26/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	817.0000	810.0000	(0.857)	0	0	0
26/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	974.0000	967.0000	(0.719)	0	0	0
26/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,947.0000	77,575.0000	(0.477)	0	0	0
26/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,164.0000	80,791.0000	(0.460)	0	0	0

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26/04/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	22,905.0000	100.000	0	0	0
26/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,972.0000	1,965.0000	(0.355)	0	0	0
26/04/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	0.0000	33,018.0000	100.000	0	0	0
26/04/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	0.0000	12,749.0000	100.000	0	0	86
26/04/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	6,431.0000	100.000	0	0	96
26/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,206.0000	64,834.0000	(0.570)	0	0	0
26/04/2007	R186	2007/05/03			Bond Future	7.3470	7.3480	0.014	0.0000	0.0000	0
26/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	130,221.0000	130,094.0000	(0.098)	0	0	0
26/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	108,095.0000	107,968.0000	(0.117)	0	0	0
26/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	141,054.0000	140,926.0000	(0.091)	0	0	0
26/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	135,657.0000	135,529.0000	(0.094)	0	0	0
26/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	162,270.0000	162,143.0000	(0.078)	0	0	0
26/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R186	2007/08/02			Bond Future	7.2960	7.2960	-	7.3200	7.3200	6
26/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	969.0000	941.0000	(2.890)	0	0	0
26/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	147,546.0000	147,518.0000	(0.019)	0	0	0
26/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,354.0000	1,319.0000	(2.585)	0	0	0
26/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,165.0000	1,133.0000	(2.747)	0	0	0
26/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	142,378.0000	142,346.0000	(0.022)	0	0	0
26/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	137,165.0000	137,129.0000	(0.026)	0	0	0
26/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	116,270.0000	116,217.0000	(0.046)	0	0	0
26/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,446.0000	2,393.0000	(2.167)	0	0	0
26/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	168,113.0000	168,097.0000	(0.010)	0	0	0
26/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	446.0000	430.0000	(3.587)	0	0	0
26/04/2007	R196	2007/05/03			Bond Future	8.3920	8.3990	0.083	0.0000	0.0000	0
26/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,002.0000	5,882.0000	(1.999)	0	0	0
26/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	221.0000	165.0000	(25.339)	0	0	0
26/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,147.0000	2,008.0000	(6.474)	0	0	0
26/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0

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26/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	334.0000	312.0000	(6.587)	0	0	0
26/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,612.0000	2,674.0000	2.374	0	0	0
26/04/2007	R196	2007/08/02			Bond Future	8.2180	8.2220	0.049	0.0000	0.0000	0
26/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,700.0000	8,641.0000	(0.678)	0	0	0
26/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	933.0000	932.0000	(0.107)	0	0	0
26/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,323.0000	3,333.0000	0.301	0	0	0
26/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,793.0000	3,744.0000	(1.292)	0	0	0
26/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,986.0000	5,930.0000	(0.936)	0	0	0
26/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,859.0000	1,861.0000	0.108	0	0	0
26/04/2007	R201	2007/05/03			Bond Future	7.6950	7.7000	0.065	0.0000	0.0000	0
26/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,187.0000	45,892.0000	(0.639)	0	0	0
26/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	60,007.0000	59,712.0000	(0.492)	0	0	0
26/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	57,263.0000	56,968.0000	(0.515)	0	0	0
26/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,743.0000	62,448.0000	(0.470)	0	0	0
26/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,589.0000	73,294.0000	(0.401)	0	0	0
26/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R201	2007/08/02			Bond Future	7.6350	7.6400	0.065	0.0000	0.0000	0
26/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	883.0000	877.0000	(0.680)	0	0	0
26/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,203.0000	59,909.0000	(0.488)	0	0	0
26/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	50,084.0000	49,790.0000	(0.587)	0	0	0
26/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	761.0000	755.0000	(0.788)	0	0	0
26/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,577.0000	1,572.0000	(0.317)	0	0	0
26/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,328.0000	65,034.0000	(0.450)	0	0	0
26/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,762.0000	62,467.0000	(0.470)	0	0	0
26/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	656.0000	650.0000	(0.915)	0	0	0
26/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,625.0000	75,332.0000	(0.387)	0	0	0
26/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	358.0000	354.0000	(1.117)	0	0	0
26/04/2007	R203	2007/05/03			Bond Future	7.5810	7.5870	0.079	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
26/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	97,269.0000	96,831.0000	(0.450)	0	0	0
26/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	64,410.0000	63,972.0000	(0.680)	0	0	0
26/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	84,303.0000	83,865.0000	(0.520)	0	0	0
26/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	77,732.0000	77,293.0000	(0.565)	0	0	0
26/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	81,025.0000	80,586.0000	(0.542)	0	0	0
26/04/2007	R203	2007/08/02			Bond Future	7.5160	7.5220	0.080	0.0000	0.0000	0
26/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	257.0000	254.0000	(1.167)	0	0	0
26/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	100,709.0000	100,272.0000	(0.434)	0	0	0
26/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	88,231.0000	87,793.0000	(0.496)	0	0	0
26/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	559.0000	555.0000	(0.716)	0	0	0
26/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	781.0000	777.0000	(0.512)	0	0	0
26/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,977.0000	81,540.0000	(0.533)	0	0	0
26/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	69,478.0000	69,043.0000	(0.626)	0	0	0
26/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,405.0000	1,403.0000	(0.142)	0	0	0
26/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	672.0000	668.0000	(0.595)	0	0	0
26/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	85,113.0000	84,676.0000	(0.513)	0	0	0
26/04/2007	R204	2007/05/03			Bond Future	7.5670	7.5720	0.066	0.0000	0.0000	0
26/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	87,135.0000	86,745.0000	(0.448)	0	0	0
26/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,656.0000	83,265.0000	(0.467)	0	0	0
26/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	69,566.0000	69,175.0000	(0.562)	0	0	0
26/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	104,275.0000	103,885.0000	(0.374)	0	0	0
26/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,597.0000	90,207.0000	(0.430)	0	0	0
26/04/2007	R204	2007/08/02			Bond Future	7.5090	7.5140	0.067	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
26/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,703.0000	88,303.0000	(0.451)	0	0	0
26/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,661.0000	1,647.0000	(0.843)	0	0	0
26/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,915.0000	91,515.0000	(0.435)	0	0	0
26/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	76,017.0000	75,615.0000	(0.529)	0	0	0
26/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,892.0000	2,877.0000	(0.519)	0	0	0
26/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	664.0000	655.0000	(1.355)	0	0	0
26/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	108,081.0000	107,685.0000	(0.366)	0	0	0
26/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,436.0000	1,423.0000	(0.905)	0	0	0
26/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,137.0000	94,738.0000	(0.419)	0	0	0
26/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,237.0000	1,225.0000	(0.970)	0	0	0
26/04/2007	R206	2007/05/03			Bond Future	7.6910	7.6970	0.078	0.0000	0.0000	0
26/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	28,138.0000	27,830.0000	(1.095)	0	0	0
26/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	100.0000	74.0000	(26.000)	0	0	0
26/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	2,071.0000	1,978.0000	(4.491)	0	0	0
26/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	15,778.0000	15,444.0000	(2.117)	0	0	0
26/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,089.0000	4,688.0000	(7.880)	0	0	0
26/04/2007	R206	2007/08/02			Bond Future	7.6120	7.6170	0.066	0.0000	0.0000	0
26/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	33,271.0000	33,022.0000	(0.748)	0	0	0
26/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,997.0000	1,998.0000	0.050	0	0	0
26/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,326.0000	15,120.0000	(1.344)	0	0	0
26/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,457.0000	8,500.0000	0.508	0	0	0
26/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,367.0000	4,382.0000	0.343	0	0	0
26/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,533.0000	23,298.0000	(0.999)	0	0	0
26/04/2007	R207	2007/05/03			Bond Future	7.5070	7.5080	0.013	0.0000	0.0000	0
26/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	75,140.0000	75,060.0000	(0.106)	0	0	0
26/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	92,825.0000	92,745.0000	(0.086)	0	0	0
26/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	89,326.0000	89,246.0000	(0.090)	0	0	0
26/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	110,043.0000	109,964.0000	(0.072)	0	0	0
26/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	96,305.0000	96,226.0000	(0.082)	0	0	0
26/04/2007	R207	2007/08/02			Bond Future	7.4520	7.4520	-	0.0000	0.0000	0
26/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	515.0000	500.0000	(2.913)	0	0	0
26/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	198.0000	191.0000	(3.535)	0	0	0
26/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,167.0000	79,152.0000	(0.019)	0	0	0
26/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	92,892.0000	92,884.0000	(0.009)	0	0	0
26/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	154.0000	148.0000	(3.896)	0	0	0
26/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	40.0000	38.0000	(5.000)	0	0	0
26/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	113,248.0000	113,246.0000	(0.002)	0	0	0
26/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	119.0000	114.0000	(4.202)	0	0	0
26/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	96,312.0000	96,306.0000	(0.006)	0	0	0
26/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,723.0000	99,718.0000	(0.005)	0	0	0
26/04/2007	R209	2007/05/03			Bond Future	7.0650	7.0600	(0.071)	0.0000	0.0000	0
26/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	11,125.0000	10,350.0000	(6.966)	0	0	0
26/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	3,750.0000	3,539.0000	(5.627)	0	0	0
26/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	108.0000	74.0000	(31.481)	0	0	0
26/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	36,760.0000	36,162.0000	(1.627)	0	0	0
26/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	21,383.0000	21,698.0000	1.473	0	0	0
26/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	910.0000	661.0000	(27.363)	0	0	0
26/04/2007	R209	2007/08/02			Bond Future	7.0300	7.0250	(0.071)	0.0000	0.0000	314
26/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	13,620.0000	13,324.0000	(2.173)	0	0	0
26/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,000.0000	38,270.0000	0.711	0	0	0
26/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	25,960.0000	25,550.0000	(1.579)	0	0	0
26/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,553.0000	22,709.0000	0.692	0	0	0
26/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,653.0000	11,721.0000	0.584	0	0	0
26/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	44,267.0000	43,768.0000	(1.127)	0	0	0
26/04/2007	TRT1	2007/05/03			Index Future	253.7800	253.8070	0.011	0.0000	0.0000	0
26/04/2007	TRT1	2007/08/02			Index Future	259.2510	259.2790	0.011	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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