



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/01/2007

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
16/01/2007	CRD1 2007/02/01			Index Future	107.1670	106.7610	(0.379)	0.0000	0.0000	10
16/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	932.0000	1,637.0000	75.644	0	0	0
16/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	12,602.0000	9,247.0000	(26.623)	0	0	0
16/01/2007	GOVI 2007/02/01			jGovi	248.3150	248.9490	0.255	0.0000	0.0000	66
16/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	183,150.0000	189,490.0000	3.462	0	0	0
16/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/01/2007	GOVI 2007/05/03			jGovi	255.3110	254.4250	(0.347)	0.0000	0.0000	141
16/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	203,111.0000	194,251.0000	(4.362)	0	0	0
16/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	1.0000	-	0	0	0
16/01/2007	GOVI 2007/08/02			jGovi	260.9050	260.0000	(0.347)	0.0000	0.0000	175
16/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	204,099.0000	195,071.0000	(4.423)	0	0	0
16/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	49.0000	71.0000	44.898	0	0	0
16/01/2007	ILBI 2007/02/01			Index Future	269.1140	269.0840	(0.011)	0.0000	0.0000	0
16/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	994.0000	895.0000	(9.960)	0	0	0
16/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	42,134.0000	41,735.0000	(0.947)	0	0	0
16/01/2007	J153 2010/08/31			jSwap	8.8680	8.8860	0.203	0.0000	0.0000	0
16/01/2007	J157 2015/09/15			jSwap	8.4910	8.5370	0.542	0.0000	0.0000	0
16/01/2007	J186 2026/12/21			jSwap	7.9130	7.9680	0.695	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
16/01/2007	J194	2008/02/28			jSwap	9.2140	9.2230	0.098	0.0000	0.0000	0
16/01/2007	J201	2014/12/22			jSwap	8.5320	8.5740	0.492	0.0000	0.0000	0
16/01/2007	J203	2017/09/15			jSwap	8.3880	8.4330	0.536	0.0000	0.0000	0
16/01/2007	J204	2018/12/21			jSwap	8.3150	8.3620	0.565	0.0000	0.0000	0
16/01/2007	J207	2020/01/15			jSwap	8.2450	8.2930	0.582	0.0000	0.0000	0
16/01/2007	JBAR	2005/12/21			jBar	9.2960	9.3080	0.129	0.0000	0.0000	0
16/01/2007	JFRA	2007/02/01			jFra	9.3530	9.3850	0.342	0.0000	0.0000	0
16/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,515.0000	4,592.0000	1.705	0	0	0
16/01/2007	JFRA	2007/05/03			jFra	9.4880	9.4960	0.084	0.0000	0.0000	0
16/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,847.0000	4,866.0000	0.392	0	0	0
16/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
16/01/2007	JFRA	2007/08/02			jFra	9.4770	9.4770	-	0.0000	0.0000	0
16/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,857.0000	4,857.0000	-	0	0	0
16/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	42.0000	42.0000	-	0	0	0
16/01/2007	JFRA	2007/11/01			jFra	9.3150	9.3310	0.172	0.0000	0.0000	0
16/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,887.0000	4,924.0000	0.757	0	0	0
16/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	133.0000	128.0000	(3.759)	0	0	0
16/01/2007	JFRA	2008/02/07			jFra	9.1540	9.1330	(0.229)	0.0000	0.0000	0
16/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,601.0000	22,551.0000	(0.221)	0	0	0
16/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,569.0000	18,565.0000	(0.022)	0	0	0
16/01/2007	JN02	2007/02/01			jNote	9.1690	9.1810	0.131	0.0000	0.0000	0
16/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	6,006.0000	6,017.0000	0.183	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
16/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,937.0000	2,731.0000	(7.014)	0	0	0
16/01/2007	JN02	2007/05/03			jNote	9.0680	9.0780	0.110	0.0000	0.0000	0
16/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	9,292.0000	9,324.0000	0.344	0	0	0
16/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,604.0000	12,453.0000	(1.198)	0	0	0
16/01/2007	JN02	2007/08/02			jNote	8.9320	8.9440	0.134	0.0000	0.0000	0
16/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,054.0000	12,112.0000	0.481	0	0	0
16/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,847.0000	17,686.0000	(0.902)	0	0	0
16/01/2007	JN05	2007/02/01			jNote	8.6430	8.6700	0.312	0.0000	0.0000	0
16/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	49.0000	53.0000	8.163	0	0	0
16/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	24,367.0000	23,279.0000	(4.465)	0	0	0
16/01/2007	JN05	2007/05/03			jNote	8.5760	8.6040	0.326	0.0000	0.0000	0
16/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	29,432.0000	28,451.0000	(3.333)	0	0	0
16/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,379.0000	2,533.0000	6.473	0	0	0
16/01/2007	JN05	2007/08/02			jNote	8.4960	8.5280	0.377	0.0000	0.0000	0
16/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,429.0000	4,673.0000	5.509	0	0	0
16/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,767.0000	33,709.0000	(3.043)	0	0	0
16/01/2007	JN10	2007/02/01			jNote	8.3230	8.3710	0.577	0.0000	0.0000	0
16/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	45,263.0000	41,986.0000	(7.240)	0	0	0
16/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
16/01/2007	JN10	2007/05/03			jNote	8.2700	8.3180	0.580	0.0000	0.0000	0
16/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	443.0000	573.0000	29.345	0	0	0
16/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	49,378.0000	46,215.0000	(6.406)	0	0	0
16/01/2007	JN10	2007/08/02			jNote	8.2100	8.2600	0.609	0.0000	0.0000	0
16/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	54,505.0000	51,331.0000	(5.823)	0	0	0
16/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,383.0000	1,658.0000	19.884	0	0	0
16/01/2007	JROD	2007/01/31			jRod	8.4490	8.4480	(0.012)	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
16/01/2007	JROD	2007/02/28			jRod	8.7910	8.7900	(0.011)	0.0000	0.0000	0
16/01/2007	JROD	2007/03/30			jRod	9.1250	9.1290	0.044	0.0000	0.0000	0
16/01/2007	JROD	2007/04/30			jRod	8.9230	8.9260	0.034	0.0000	0.0000	0
16/01/2007	JROD	2007/05/31			jRod	9.1610	9.1630	0.022	0.0000	0.0000	0
16/01/2007	OTH1	2007/02/01			Index Future	246.2880	245.6280	(0.268)	0.0000	0.0000	15
16/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	29,181.0000	23,559.0000	(19.266)	0	0	0
16/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	2,101.0000	3,079.0000	46.549	0	0	0
16/01/2007	R153	2007/02/01			Bond Future	8.2350	8.2750	0.486	0.0000	0.0000	63
16/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	1,219.0000	881.0000	(27.728)	0	0	0
16/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,811.0000	4,357.0000	14.327	0	0	0
16/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	9,019.0000	10,002.0000	10.899	0	0	0
16/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	4,307.0000	3,532.0000	(17.994)	0	0	0
16/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	17,122.0000	15,843.0000	(7.470)	0	0	0
16/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	896.0000	1,044.0000	16.518	0	0	0
16/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,530.0000	1,777.0000	16.144	0	0	0
16/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	9,894.0000	8,767.0000	(11.391)	0	0	0
16/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,179.0000	1,372.0000	16.370	0	0	0
16/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	8,607.0000	7,534.0000	(12.467)	0	0	0
16/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	262.0000	304.0000	16.031	0	0	0
16/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	11,246.0000	10,073.0000	(10.430)	0	0	0
16/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	16,359.0000	17,605.0000	7.617	0	0	0
16/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	188.0000	112.0000	(40.426)	0	0	0
16/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	24,638.0000	25,950.0000	5.325	0	0	0
16/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
16/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	41,754.0000	43,075.0000	3.164	0	0	0
16/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	44.0000	50.0000	13.636	0	0	0
16/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	50,440.0000	51,761.0000	2.619	0	0	0
16/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	32,934.0000	31,613.0000	(4.011)	0	0	0
16/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	6.0000	6.0000	-	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
16/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	33,149.0000	34,469.0000	3.982	0	0	0
16/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	59,207.0000	60,528.0000	2.231	0	0	0
16/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	24,974.0000	23,659.0000	(5.265)	0	0	0
16/01/2007	R153	2007/05/03			Bond Future	8.1750	8.2150	0.489	0.0000	0.0000	0
16/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,178.0000	15,334.0000	(5.217)	0	0	0
16/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,167.0000	6,561.0000	6.389	0	0	0
16/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,492.0000	3,744.0000	7.216	0	0	0
16/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,644.0000	21,659.0000	(4.350)	0	0	0
16/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,375.0000	19,433.0000	(4.623)	0	0	0
16/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,259.0000	4,555.0000	6.950	0	0	0
16/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,861.0000	4,134.0000	7.071	0	0	0
16/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,496.0000	20,532.0000	(4.485)	0	0	0
16/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,476.0000	26,416.0000	(3.858)	0	0	0
16/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,281.0000	2,459.0000	7.804	0	0	0
16/01/2007	R153	2007/08/02			Bond Future	8.0160	8.0600	0.549	0.0000	0.0000	0
16/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,452.0000	21,592.0000	(3.830)	0	0	0
16/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,559.0000	8,972.0000	4.825	0	0	0
16/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,699.0000	7,042.0000	5.120	0	0	0
16/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,269.0000	25,340.0000	(3.536)	0	0	0
16/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,269.0000	26,324.0000	(3.465)	0	0	0
16/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,891.0000	6,202.0000	5.279	0	0	0
16/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,286.0000	27,325.0000	(3.397)	0	0	0
16/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,285.0000	6,612.0000	5.203	0	0	0
16/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,518.0000	31,497.0000	(3.140)	0	0	0
16/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,501.0000	4,752.0000	5.577	0	0	0
16/01/2007	R157	2007/02/01			Bond Future	7.8750	7.9550	1.016	0.0000	0.0000	0
16/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	56,750.0000	50,787.0000	(10.507)	0	0	0
16/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	81,239.0000	75,236.0000	(7.389)	0	0	0
16/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	143.0000	234.0000	63.636	0	0	0
16/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
16/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	49,698.0000	43,785.0000	(11.898)	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
16/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	131,753.0000	125,748.0000	(4.558)	0	0	0
16/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	63.0000	105.0000	66.667	0	0	0
16/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	46,180.0000	40,308.0000	(12.715)	0	0	0
16/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	48,288.0000	54,214.0000	12.272	0	0	0
16/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	115,223.0000	109,218.0000	(5.212)	0	0	0
16/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	211.0000	343.0000	62.559	0	0	0
16/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	68,087.0000	74,086.0000	8.811	0	0	0
16/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	98,386.0000	92,382.0000	(6.102)	0	0	0
16/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
16/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	119.0000	41.0000	(65.546)	0	0	0
16/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
16/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	118,553.0000	112,549.0000	(5.064)	0	0	0
16/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	96.0000	158.0000	64.583	0	0	0
16/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	63,792.0000	57,806.0000	(9.384)	0	0	0
16/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	27.0000	45.0000	66.667	0	0	0
16/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	53,223.0000	47,281.0000	(11.164)	0	0	0
16/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	5,026.0000	7,077.0000	40.808	0	0	0
16/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	29,062.0000	23,710.0000	(18.416)	0	0	0
16/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	14,392.0000	10,438.0000	(27.474)	0	0	0
16/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	39,201.0000	33,460.0000	(14.645)	0	0	150
16/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	1,011.0000	472.0000	(53.314)	0	0	0
16/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	9,834.0000	6,674.0000	(32.133)	0	0	250
16/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,224.0000	1,876.0000	53.268	0	0	0
16/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	4,819.0000	2,889.0000	(40.050)	0	0	0
16/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	444.0000	708.0000	59.459	0	0	0
16/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	14,273.0000	18,347.0000	28.543	0	0	0
16/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	29,641.0000	35,107.0000	18.441	0	0	0
16/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	7,954.0000	10,798.0000	35.756	0	0	0
16/01/2007	R157	2007/05/03			Bond Future	7.8830	7.9100	0.343	0.0000	0.0000	504
16/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	68,905.0000	67,124.0000	(2.585)	0	0	0
16/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	3,819.0000	4,017.0000	5.185	0	0	0
16/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	4,309.0000	4,529.0000	5.106	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
16/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	4,850.0000	5,094.0000	5.031	0	0	0
16/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	63,047.0000	61,312.0000	(2.752)	0	0	0
16/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	65,957.0000	64,198.0000	(2.667)	0	0	0
16/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	81,011.0000	79,157.0000	(2.289)	0	0	0
16/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	2,295.0000	2,421.0000	5.490	0	0	0
16/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	51,856.0000	50,236.0000	(3.124)	0	0	0
16/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	7,587.0000	7,946.0000	4.732	0	0	0
16/01/2007	R157	2007/08/02			Bond Future	7.7380	7.8190	1.047	0.0000	0.0000	0
16/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,666.0000	6,435.0000	13.572	0	0	0
16/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	92,860.0000	87,795.0000	(5.454)	0	0	0
16/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	75,449.0000	70,036.0000	(7.174)	0	0	0
16/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	79,061.0000	74,294.0000	(6.030)	0	0	0
16/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,559.0000	1,980.0000	27.004	0	0	0
16/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	8,526.0000	9,593.0000	12.515	0	0	0
16/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	9,218.0000	10,353.0000	12.313	0	0	0
16/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	76,387.0000	71,687.0000	(6.153)	0	0	0
16/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	12,448.0000	13,878.0000	11.488	0	0	0
16/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	66,028.0000	61,623.0000	(6.671)	0	0	0
16/01/2007	R186	2007/02/01			Bond Future	7.4810	7.5670	1.150	0.0000	0.0000	2
16/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	97,433.0000	86,683.0000	(11.033)	0	0	0
16/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	14,399.0000	8,968.0000	(37.718)	0	0	0
16/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	63,471.0000	53,053.0000	(16.414)	0	0	0
16/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	425.0000	782.0000	84.000	0	0	0
16/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	26.0000	53.0000	103.846	0	0	0
16/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	33,057.0000	42,022.0000	27.120	0	0	0
16/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	12,007.0000	17,352.0000	44.516	0	0	0
16/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	3,438.0000	1,628.0000	(52.647)	0	0	0
16/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
16/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	119,517.0000	108,745.0000	(9.013)	0	0	0
16/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	69.0000	135.0000	95.652	0	0	0
16/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	36,106.0000	27,170.0000	(24.749)	0	0	0
16/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	86,185.0000	75,475.0000	(12.427)	0	0	0
16/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	2,841.0000	4,681.0000	64.766	0	0	0
16/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	417.0000	137.0000	(67.146)	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
16/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	97,280.0000	108,038.0000	11.059	0	0	0
16/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	23.0000	5.0000	(78.261)	0	0	0
16/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	91,823.0000	81,089.0000	(11.690)	0	0	0
16/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	63,235.0000	73,731.0000	16.598	0	0	0
16/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	42.0000	84.0000	100.000	0	0	0
16/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	146,284.0000	135,509.0000	(7.366)	0	0	0
16/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	132,993.0000	143,768.0000	8.102	0	0	0
16/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	172,133.0000	161,357.0000	(6.260)	0	0	0
16/01/2007	R186	2007/05/03			Bond Future	7.4320	7.5190	1.171	0.0000	0.0000	0
16/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	7,074.0000	8,627.0000	21.954	0	0	0
16/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,667.0000	113,788.0000	(7.988)	0	0	0
16/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	104,389.0000	95,043.0000	(8.953)	0	0	0
16/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	4,227.0000	5,246.0000	24.107	0	0	0
16/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3,217.0000	4,029.0000	25.241	0	0	0
16/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	133,491.0000	123,404.0000	(7.556)	0	0	0
16/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	153,297.0000	142,895.0000	(6.786)	0	0	0
16/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,808.0000	2,304.0000	27.434	0	0	0
16/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	128,568.0000	118,581.0000	(7.768)	0	0	0
16/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,692.0000	4,603.0000	24.675	0	0	0
16/01/2007	R186	2007/08/02			Bond Future	7.3910	7.4790	1.191	0.0000	0.0000	0
16/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,278.0000	16,428.0000	15.058	0	0	0
16/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	116,064.0000	107,208.0000	(7.630)	0	0	0
16/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,151.0000	10,664.0000	16.534	0	0	0
16/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	138,326.0000	128,833.0000	(6.863)	0	0	0
16/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	133,802.0000	124,424.0000	(7.009)	0	0	0
16/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,672.0000	6,696.0000	18.054	0	0	0
16/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	10,029.0000	11,657.0000	16.233	0	0	0
16/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	161,301.0000	151,320.0000	(6.188)	0	0	0
16/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,338.0000	9,742.0000	16.839	0	0	0
16/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	142,878.0000	133,275.0000	(6.721)	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
16/01/2007	R194	2007/02/01			Bond Future	8.8490	8.8920	0.486	0.0000	0.0000	0
16/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	11,097.0000	11,527.0000	3.875	0	0	0
16/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	16,205.0000	16,636.0000	2.660	0	0	0
16/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,940.0000	24,371.0000	1.800	0	0	0
16/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,538.0000	26,968.0000	1.620	0	0	0
16/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
16/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	29,145.0000	29,576.0000	1.479	0	0	0
16/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,561.0000	8,989.0000	4.999	0	0	0
16/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,646.0000	14,077.0000	3.158	0	0	0
16/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	6,080.0000	6,489.0000	6.727	0	0	0
16/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,774.0000	19,204.0000	2.290	0	0	0
16/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,352.0000	21,783.0000	2.019	0	0	0
16/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	54.0000	33.0000	(38.889)	0	0	0
16/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,650.0000	2,930.0000	10.566	0	0	0
16/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,314.0000	2,569.0000	11.020	0	0	0
16/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	820.0000	645.0000	(21.341)	0	0	0
16/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	654.0000	504.0000	(22.936)	0	0	0
16/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,804.0000	4,149.0000	9.069	0	0	0
16/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	2,004.0000	2,235.0000	11.527	0	0	0
16/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	300.0000	214.0000	(28.667)	0	0	0
16/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,012.0000	812.0000	(19.763)	0	0	0
16/01/2007	R194	2007/05/03			Bond Future	8.6600	8.7100	0.577	0.0000	0.0000	0
16/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,282.0000	5,023.0000	(4.903)	0	0	0
16/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,256.0000	2,386.0000	5.762	0	0	0
16/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,807.0000	4,560.0000	(5.138)	0	0	0
16/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,555.0000	2,697.0000	5.558	0	0	0
16/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,041.0000	4,788.0000	(5.019)	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
16/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,402.0000	2,538.0000	5.662	0	0	0
16/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,307.0000	6,024.0000	(4.487)	0	0	0
16/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,735.0000	1,841.0000	6.110	0	0	0
16/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,232.0000	3,400.0000	5.198	0	0	0
16/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,932.0000	3,711.0000	(5.621)	0	0	0
16/01/2007	R194	2007/08/02			Bond Future	8.4600	8.5130	0.626	0.0000	0.0000	0
16/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,722.0000	6,536.0000	(2.767)	0	0	0
16/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,391.0000	7,196.0000	(2.638)	0	0	0
16/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,560.0000	6,376.0000	(2.805)	0	0	0
16/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,091.0000	3,186.0000	3.073	0	0	0
16/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,729.0000	3,838.0000	2.923	0	0	0
16/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,507.0000	3,611.0000	2.965	0	0	0
16/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,617.0000	3,723.0000	2.931	0	0	0
16/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,400.0000	6,219.0000	(2.828)	0	0	0
16/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,784.0000	5,613.0000	(2.956)	0	0	0
16/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,202.0000	4,320.0000	2.808	0	0	0
16/01/2007	R196	2007/02/01			Bond Future	8.6810	8.7240	0.495	0.0000	0.0000	0
16/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,767.0000	4,431.0000	17.627	0	0	0
16/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	912.0000	1,195.0000	31.031	0	0	0
16/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	355.0000	210.0000	(40.845)	0	0	0
16/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,209.0000	1,684.0000	(23.766)	0	0	0
16/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	8,168.0000	8,965.0000	9.758	0	0	0
16/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	18.0000	7.0000	(61.111)	0	0	0
16/01/2007	R196	2007/05/03			Bond Future	8.5680	8.6130	0.525	0.0000	0.0000	0
16/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,909.0000	7,448.0000	7.801	0	0	0
16/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,564.0000	1,351.0000	(13.619)	0	0	0
16/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	4,219.0000	4,628.0000	9.694	0	0	0
16/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,079.0000	2,734.0000	(11.205)	0	0	0
16/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,294.0000	2,566.0000	11.857	0	0	0
16/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,336.0000	4,855.0000	(9.014)	0	0	0
16/01/2007	R196	2007/08/02			Bond Future	8.4760	8.5210	0.531	0.0000	0.0000	0
16/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,847.0000	5,160.0000	6.458	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
16/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,197.0000	4,854.0000	(6.600)	0	0	0
16/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,854.0000	7,244.0000	5.690	0	0	0
16/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,547.0000	3,279.0000	(7.556)	0	0	0
16/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,257.0000	6,840.0000	(5.746)	0	0	0
16/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,267.0000	3,506.0000	7.316	0	0	0
16/01/2007	R201	2007/02/01			Bond Future	7.8630	7.9390	0.967	0.0000	0.0000	0
16/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	3,941.0000	2,416.0000	(38.696)	0	0	0
16/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	22,796.0000	26,902.0000	18.012	0	0	0
16/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	3,601.0000	5,050.0000	40.239	0	0	0
16/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	814.0000	391.0000	(51.966)	0	0	0
16/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	78,883.0000	74,354.0000	(5.741)	0	0	0
16/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	10,721.0000	13,727.0000	28.038	0	0	0
16/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	53,229.0000	57,754.0000	8.501	0	0	0
16/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	11,748.0000	8,668.0000	(26.217)	0	0	0
16/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	69,276.0000	73,806.0000	6.539	0	0	0
16/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	93.0000	33.0000	(64.516)	0	0	0
16/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
16/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	55.0000	90.0000	63.636	0	0	0
16/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	37,553.0000	42,023.0000	11.903	0	0	0
16/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	84.0000	137.0000	63.095	0	0	0
16/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	127.0000	205.0000	61.417	0	0	0
16/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	37,334.0000	32,882.0000	(11.925)	0	0	0
16/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	51,363.0000	46,842.0000	(8.802)	0	0	0
16/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	65,240.0000	60,712.0000	(6.941)	0	0	0
16/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
16/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	14.0000	23.0000	64.286	0	0	0
16/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	40,140.0000	35,662.0000	(11.156)	0	0	0
16/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	23,632.0000	19,532.0000	(17.349)	0	0	0
16/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	42,949.0000	38,454.0000	(10.466)	0	0	0
16/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	35.0000	58.0000	65.714	0	0	0
16/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	45,758.0000	41,251.0000	(9.850)	0	0	0
16/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	824.0000	1,253.0000	52.063	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
16/01/2007	R201	2007/05/03			Bond Future	7.7960	7.8740	1.001	0.0000	0.0000	0
16/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	45,519.0000	41,833.0000	(8.098)	0	0	0
16/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	5,272.0000	6,144.0000	16.540	0	0	0
16/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,434.0000	55,373.0000	(6.833)	0	0	0
16/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,630.0000	3,128.0000	18.935	0	0	0
16/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,223.0000	64,988.0000	(6.118)	0	0	0
16/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,574.0000	1,897.0000	20.521	0	0	0
16/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,972.0000	3,522.0000	18.506	0	0	0
16/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,040.0000	53,032.0000	(7.027)	0	0	0
16/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,349.0000	3,956.0000	18.125	0	0	0
16/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,673.0000	50,721.0000	(7.228)	0	0	0
16/01/2007	R201	2007/08/02			Bond Future	7.7400	7.8200	1.034	0.0000	0.0000	0
16/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,444.0000	69,451.0000	(5.437)	0	0	0
16/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	4,220.0000	4,801.0000	13.768	0	0	0
16/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	6,434.0000	7,250.0000	12.683	0	0	0
16/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	51,964.0000	48,493.0000	(6.680)	0	0	0
16/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	9,500.0000	10,604.0000	11.621	0	0	0
16/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,929.0000	6,694.0000	12.903	0	0	0
16/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	64,559.0000	60,749.0000	(5.902)	0	0	0
16/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,392.0000	58,634.0000	(6.023)	0	0	0
16/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,973.0000	7,843.0000	12.477	0	0	0
16/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,251.0000	56,546.0000	(6.149)	0	0	0
16/01/2007	R203	2007/02/01			Bond Future	7.7600	7.8410	1.044	0.0000	0.0000	0
16/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	60.0000	14.0000	(76.667)	0	0	0
16/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
16/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	69,085.0000	63,193.0000	(8.529)	0	0	0
16/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	38,199.0000	44,047.0000	15.309	0	0	0
16/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	59,019.0000	53,127.0000	(9.983)	0	0	0
16/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	52,232.0000	46,343.0000	(11.275)	0	0	0
16/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	81.0000	180.0000	122.222	0	0	0
16/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	55,633.0000	49,742.0000	(10.589)	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
16/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	20,192.0000	25,494.0000	26.258	0	0	0
16/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	35,063.0000	29,269.0000	(16.525)	0	0	0
16/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	974.0000	384.0000	(60.575)	0	0	0
16/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
16/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	85,559.0000	79,666.0000	(6.888)	0	0	0
16/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	6,858.0000	10,135.0000	47.784	0	0	0
16/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	62,390.0000	56,497.0000	(9.445)	0	0	0
16/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	1,162.0000	2,105.0000	81.153	0	0	0
16/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	18,494.0000	13,544.0000	(26.765)	0	0	0
16/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	6,128.0000	3,512.0000	(42.689)	0	0	0
16/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	97,632.0000	103,525.0000	6.036	0	0	0
16/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	77,335.0000	83,227.0000	7.619	0	0	0
16/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	57,509.0000	63,401.0000	10.245	0	0	0
16/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2007	R203	2007/05/03			Bond Future	7.7010	7.7840	1.078	0.0000	0.0000	0
16/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	479.0000	676.0000	41.127	0	0	0
16/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	69,611.0000	63,876.0000	(8.239)	0	0	0
16/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	72,785.0000	67,007.0000	(7.938)	0	0	0
16/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	599.0000	838.0000	39.900	0	0	0
16/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	75,965.0000	70,152.0000	(7.652)	0	0	0
16/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,378.0000	1,862.0000	35.123	0	0	0
16/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	381.0000	543.0000	42.520	0	0	0
16/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	57,069.0000	51,578.0000	(9.622)	0	0	0
16/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	88,694.0000	82,787.0000	(6.660)	0	0	0
16/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	143.0000	212.0000	48.252	0	0	0
16/01/2007	R203	2007/08/02			Bond Future	7.6510	7.7360	1.111	0.0000	0.0000	0
16/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	79,750.0000	74,153.0000	(7.018)	0	0	0
16/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,775.0000	2,224.0000	25.296	0	0	0
16/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,040.0000	2,545.0000	24.755	0	0	0
16/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	76,785.0000	71,244.0000	(7.216)	0	0	0
16/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	73,839.0000	68,358.0000	(7.423)	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
16/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,339.0000	2,904.0000	24.156	0	0	0
16/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	62,305.0000	57,121.0000	(8.320)	0	0	0
16/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,929.0000	4,789.0000	21.889	0	0	0
16/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	91,743.0000	85,971.0000	(6.291)	0	0	0
16/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	988.0000	1,261.0000	27.632	0	0	0
16/01/2007	R204	2007/02/01			Bond Future	7.6950	7.7760	1.053	0.0000	0.0000	0
16/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	11,127.0000	7,558.0000	(32.075)	0	0	0
16/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	6,841.0000	9,576.0000	39.980	0	0	0
16/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	77,534.0000	83,836.0000	8.128	0	0	0
16/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	3,245.0000	1,781.0000	(45.116)	0	0	0
16/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	18,635.0000	23,475.0000	25.973	0	0	0
16/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	36,126.0000	42,107.0000	16.556	0	0	0
16/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	99,334.0000	105,638.0000	6.346	0	0	0
16/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	56,334.0000	62,602.0000	11.126	0	0	0
16/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	49.0000	14.0000	(71.429)	0	0	0
16/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	550.0000	228.0000	(58.545)	0	0	0
16/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
16/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	78,186.0000	71,885.0000	(8.059)	0	0	0
16/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	71,133.0000	64,836.0000	(8.852)	0	0	0
16/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	8.0000	15.0000	87.500	0	0	0
16/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	95,522.0000	89,219.0000	(6.598)	0	0	0
16/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	13.0000	24.0000	84.615	0	0	0
16/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	67,582.0000	61,289.0000	(9.312)	0	0	0
16/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	64,016.0000	57,729.0000	(9.821)	0	0	0
16/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	60,437.0000	54,159.0000	(10.388)	0	0	0
16/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	25,192.0000	19,831.0000	(21.281)	0	0	0
16/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	21.0000	38.0000	80.952	0	0	0
16/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	42,461.0000	36,354.0000	(14.383)	0	0	0
16/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	293.0000	489.0000	66.894	0	0	0
16/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	34.0000	60.0000	76.471	0	0	0
16/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,725.0000	2,666.0000	54.551	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
16/01/2007	R204	2007/05/03			Bond Future	7.6400	7.7230	1.086	0.0000	0.0000	0
16/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,784.0000	5,704.0000	19.231	0	0	0
16/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,316.0000	1,627.0000	23.632	0	0	0
16/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	68,670.0000	63,182.0000	(7.992)	0	0	0
16/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,911.0000	93,815.0000	(6.101)	0	0	0
16/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,272.0000	2,769.0000	21.875	0	0	0
16/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,043.0000	78,190.0000	(6.964)	0	0	0
16/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	87,189.0000	81,278.0000	(6.780)	0	0	0
16/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,588.0000	3,142.0000	21.406	0	0	0
16/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,941.0000	3,558.0000	20.979	0	0	0
16/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	80,917.0000	75,126.0000	(7.157)	0	0	0
16/01/2007	R204	2007/08/02			Bond Future	7.5940	7.6780	1.106	0.0000	0.0000	0
16/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	9,694.0000	10,968.0000	13.142	0	0	0
16/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,947.0000	99,158.0000	(5.516)	0	0	0
16/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	4,084.0000	4,720.0000	15.573	0	0	0
16/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	76,264.0000	71,114.0000	(6.753)	0	0	0
16/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,967.0000	7,950.0000	14.109	0	0	0
16/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,454.0000	82,013.0000	(6.222)	0	0	0
16/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,206.0000	87,637.0000	(5.975)	0	0	0
16/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,861.0000	6,716.0000	14.588	0	0	0
16/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	6,395.0000	7,312.0000	14.339	0	0	0
16/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,319.0000	84,812.0000	(6.097)	0	0	0
16/01/2007	R206	2007/02/01			Bond Future	7.8880	7.9640	0.963	0.0000	0.0000	0
16/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	18,941.0000	15,270.0000	(19.381)	0	0	0
16/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	339.0000	610.0000	79.941	0	0	0
16/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	8,340.0000	5,734.0000	(31.247)	0	0	0
16/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	2,145.0000	1,136.0000	(47.040)	0	0	0
16/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	9,354.0000	12,287.0000	31.356	0	0	0
16/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	2,537.0000	3,874.0000	52.700	0	0	0
16/01/2007	R206	2007/05/03			Bond Future	7.8190	7.8980	1.010	0.0000	0.0000	0
16/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,909.0000	22,879.0000	(11.695)	0	0	0
16/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	4,304.0000	5,279.0000	22.653	0	0	0
16/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,654.0000	8,855.0000	(16.886)	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
16/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,366.0000	14,915.0000	(14.114)	0	0	0
16/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	8,220.0000	9,774.0000	18.905	0	0	0
16/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	14,168.0000	16,375.0000	15.577	0	0	0
16/01/2007	R206	2007/08/02			Bond Future	7.7620	7.8420	1.031	0.0000	0.0000	0
16/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,639.0000	18,641.0000	12.032	0	0	0
16/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	11,054.0000	12,585.0000	13.850	0	0	0
16/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,755.0000	20,334.0000	(10.639)	0	0	0
16/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,950.0000	8,051.0000	15.842	0	0	0
16/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,760.0000	27,908.0000	(9.272)	0	0	0
16/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,044.0000	14,093.0000	(12.160)	0	0	0
16/01/2007	R207	2007/02/01			Bond Future	7.6260	7.7070	1.062	0.0000	0.0000	0
16/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	3,252.0000	1,610.0000	(50.492)	0	0	0
16/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	13,361.0000	18,143.0000	35.791	0	0	0
16/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	354.0000	115.0000	(67.514)	0	0	0
16/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	3,275.0000	5,336.0000	62.931	0	0	0
16/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	30,942.0000	37,128.0000	19.992	0	0	0
16/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	70,007.0000	63,583.0000	(9.176)	0	0	0
16/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	13,088.0000	8,723.0000	(33.351)	0	0	0
16/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	101,629.0000	95,204.0000	(6.322)	0	0	0
16/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	29,559.0000	23,498.0000	(20.505)	0	0	0
16/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	77,168.0000	70,744.0000	(8.325)	0	0	0
16/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	62,768.0000	56,344.0000	(10.235)	0	0	0
16/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	66,397.0000	59,973.0000	(9.675)	0	0	0
16/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	73,598.0000	67,173.0000	(8.730)	0	0	0
16/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	366.0000	730.0000	99.454	0	0	0
16/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	73,289.0000	79,714.0000	8.767	0	0	0
16/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	16.0000	39.0000	143.750	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
16/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	95,549.0000	101,974.0000	6.724	0	0	0
16/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	51,656.0000	58,069.0000	12.415	0	0	0
16/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	48,065.0000	41,663.0000	(13.319)	0	0	0
16/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	14.0000	3.0000	(78.571)	0	0	0
16/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
16/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	84,252.0000	77,827.0000	(7.626)	0	0	0
16/01/2007	R207	2007/05/03			Bond Future	7.5740	7.6570	1.096	0.0000	0.0000	0
16/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1,136.0000	1,533.0000	34.947	0	0	0
16/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	70,948.0000	64,798.0000	(8.668)	0	0	0
16/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	499.0000	695.0000	39.279	0	0	0
16/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	84,497.0000	78,146.0000	(7.516)	0	0	0
16/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	104,840.0000	98,350.0000	(6.190)	0	0	0
16/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	124.0000	181.0000	45.968	0	0	0
16/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	91,298.0000	84,884.0000	(7.025)	0	0	0
16/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	320.0000	453.0000	41.563	0	0	0
16/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	401.0000	563.0000	40.399	0	0	0
16/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	87,898.0000	81,513.0000	(7.264)	0	0	0
16/01/2007	R207	2007/08/02			Bond Future	7.5300	7.6140	1.116	0.0000	0.0000	0
16/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	75,741.0000	69,898.0000	(7.714)	0	0	0
16/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,250.0000	3,985.0000	22.615	0	0	0
16/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	107,827.0000	101,469.0000	(5.896)	0	0	0
16/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	779.0000	999.0000	28.241	0	0	0
16/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	94,868.0000	88,660.0000	(6.544)	0	0	0
16/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	88,429.0000	82,322.0000	(6.906)	0	0	0
16/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,425.0000	1,795.0000	25.965	0	0	0
16/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,646.0000	2,064.0000	25.395	0	0	0
16/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,897.0000	2,367.0000	24.776	0	0	0
16/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	91,643.0000	85,483.0000	(6.722)	0	0	0
16/01/2007	TRT1	2007/02/01			Index Future	246.8440	245.9940	(0.344)	0.0000	0.0000	500
16/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	33,847.0000	26,356.0000	(22.132)	0	0	0
16/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	1,407.0000	2,416.0000	71.713	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

Grand Total:										2,026
---------------------	--	--	--	--	--	--	--	--	--	--------------