



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/01/2007

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
22/01/2007	CRD1 2007/02/01			Index Future	107.1650	107.3220	0.147	0.0000	0.0000	10
22/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	614.0000	260.0000	(57.655)	0	0	0
22/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	12,264.0000	13,480.0000	9.915	0	0	0
22/01/2007	GOVI 2007/02/01			jGovi	249.7000	250.1150	0.166	0.0000	0.0000	66
22/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	197,000.0000	201,150.0000	2.107	0	0	0
22/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
22/01/2007	GOVI 2007/05/03			jGovi	255.2000	255.6120	0.161	0.0000	0.0000	144
22/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	202,000.0000	206,120.0000	2.040	0	0	0
22/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
22/01/2007	GOVI 2007/08/02			jGovi	260.8000	261.2170	0.160	0.0000	0.0000	175
22/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	203,046.0000	207,205.0000	2.048	0	0	0
22/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	46.0000	35.0000	(23.913)	0	0	0
22/01/2007	ILBI 2007/02/01			Index Future	268.9210	268.8510	(0.026)	0.0000	0.0000	0
22/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	39,858.0000	38,873.0000	(2.471)	0	0	0
22/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	648.0000	363.0000	(43.981)	0	0	0
22/01/2007	J153 2010/08/31			jSwap	8.8330	8.8110	(0.249)	0.0000	0.0000	0
22/01/2007	J157 2015/09/15			jSwap	8.4520	8.4540	0.024	0.0000	0.0000	0
22/01/2007	J186 2026/12/21			jSwap	7.8990	7.9010	0.025	0.0000	0.0000	0

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22/01/2007	J194	2008/02/28			jSwap	9.1860	9.1780	(0.087)	0.0000	0.0000	0
22/01/2007	J201	2014/12/22			jSwap	8.4970	8.4950	(0.024)	0.0000	0.0000	0
22/01/2007	J203	2017/09/15			jSwap	8.3490	8.3540	0.060	0.0000	0.0000	0
22/01/2007	J204	2018/12/21			jSwap	8.2830	8.2900	0.085	0.0000	0.0000	0
22/01/2007	J207	2020/01/15			jSwap	8.2180	8.2260	0.097	0.0000	0.0000	0
22/01/2007	JBAR	2005/12/21			jBar	9.3040	9.3040	-	0.0000	0.0000	0
22/01/2007	JFRA	2007/02/01			jFra	9.3960	9.3760	(0.213)	0.0000	0.0000	0
22/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,618.0000	4,570.0000	(1.039)	0	0	0
22/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/01/2007	JFRA	2007/05/03			jFra	9.4240	9.4020	(0.233)	0.0000	0.0000	0
22/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,692.0000	4,639.0000	(1.130)	0	0	0
22/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
22/01/2007	JFRA	2007/08/02			jFra	9.4140	9.3960	(0.191)	0.0000	0.0000	0
22/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,709.0000	4,665.0000	(0.934)	0	0	0
22/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	46.0000	46.0000	-	0	0	0
22/01/2007	JFRA	2007/11/01			jFra	9.2740	9.2640	(0.108)	0.0000	0.0000	0
22/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	138.0000	138.0000	-	0	0	0
22/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,786.0000	4,759.0000	(0.564)	0	0	0
22/01/2007	JFRA	2008/02/07			jFra	9.0860	9.0850	(0.011)	0.0000	0.0000	0
22/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,410.0000	22,331.0000	(0.353)	0	0	0
22/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,542.0000	18,462.0000	(0.431)	0	0	0
22/01/2007	JN02	2007/02/01			jNote	9.1250	9.1140	(0.121)	0.0000	0.0000	0
22/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,004.0000	4,437.0000	(11.331)	0	0	0

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22/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,734.0000	2,366.0000	(13.460)	0	0	0
22/01/2007	JN02	2007/05/03			jNote	9.0160	8.9990	(0.189)	0.0000	0.0000	0
22/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,675.0000	8,389.0000	(3.297)	0	0	0
22/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,935.0000	12,959.0000	0.186	0	0	0
22/01/2007	JN02	2007/08/02			jNote	8.8830	8.8620	(0.236)	0.0000	0.0000	0
22/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,526.0000	11,255.0000	(2.351)	0	0	0
22/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,215.0000	18,327.0000	0.615	0	0	0
22/01/2007	JN05	2007/02/01			jNote	8.6140	8.5890	(0.290)	0.0000	0.0000	0
22/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	11.0000	2.0000	(81.818)	0	0	0
22/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	25,511.0000	26,519.0000	3.951	0	0	0
22/01/2007	JN05	2007/05/03			jNote	8.5430	8.5190	(0.281)	0.0000	0.0000	0
22/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,456.0000	31,213.0000	2.486	0	0	0
22/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,050.0000	1,827.0000	(10.878)	0	0	0
22/01/2007	JN05	2007/08/02			jNote	8.4640	8.4420	(0.260)	0.0000	0.0000	0
22/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,062.0000	3,814.0000	(6.105)	0	0	0
22/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,715.0000	36,372.0000	1.840	0	0	0
22/01/2007	JN10	2007/02/01			jNote	8.2800	8.2830	0.036	0.0000	0.0000	0
22/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	48,220.0000	48,040.0000	(0.373)	0	0	0
22/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
22/01/2007	JN10	2007/05/03			jNote	8.2260	8.2300	0.049	0.0000	0.0000	0
22/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	304.0000	285.0000	(6.250)	0	0	0
22/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,289.0000	52,020.0000	(0.514)	0	0	0
22/01/2007	JN10	2007/08/02			jNote	8.1690	8.1740	0.061	0.0000	0.0000	0
22/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	57,109.0000	56,772.0000	(0.590)	0	0	0
22/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,124.0000	1,107.0000	(1.512)	0	0	0
22/01/2007	JROD	2007/01/31			jRod	8.4380	8.4330	(0.059)	0.0000	0.0000	0

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22/01/2007	JROD	2007/02/28			jRod	8.7650	8.7430	(0.251)	0.0000	0.0000	0
22/01/2007	JROD	2007/03/30			jRod	9.0950	9.0630	(0.352)	0.0000	0.0000	0
22/01/2007	JROD	2007/04/30			jRod	8.9090	8.8930	(0.180)	0.0000	0.0000	0
22/01/2007	JROD	2007/05/31			jRod	9.1500	9.1350	(0.164)	0.0000	0.0000	0
22/01/2007	OTH1	2007/02/01			Index Future	246.2610	246.5990	0.137	0.0000	0.0000	15
22/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	28,216.0000	30,800.0000	9.158	0	0	0
22/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,406.0000	610.0000	(56.615)	0	0	0
22/01/2007	R153	2007/02/01			Bond Future	8.2450	8.1950	(0.606)	0.0000	0.0000	72
22/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	7,952.0000	8,998.0000	13.154	0	0	0
22/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	144.0000	38.0000	(73.611)	0	0	0
22/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,205.0000	598.0000	(50.373)	0	0	0
22/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	3,628.0000	4,104.0000	13.120	0	0	0
22/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	16,674.0000	18,221.0000	9.278	0	0	0
22/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	10,658.0000	11,937.0000	12.000	0	0	0
22/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,463.0000	2,286.0000	(33.988)	0	0	0
22/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	638.0000	264.0000	(58.621)	0	0	0
22/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	811.0000	834.0000	2.836	0	0	0
22/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	8,941.0000	7,311.0000	(18.231)	0	0	0
22/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	9,270.0000	10,440.0000	12.621	0	0	0
22/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	16.0000	2.0000	(87.500)	0	0	0
22/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	24,616.0000	26,256.0000	6.662	0	0	0
22/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	885.0000	402.0000	(54.576)	0	0	0
22/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	50,770.0000	49,117.0000	(3.256)	0	0	0
22/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	59,537.0000	57,884.0000	(2.776)	0	0	0
22/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	42,084.0000	40,431.0000	(3.928)	0	0	0
22/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
22/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	24,955.0000	23,299.0000	(6.636)	0	0	0
22/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	33,478.0000	31,825.0000	(4.938)	0	0	0

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22/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	16,583.0000	14,911.0000	(10.083)	0	0	0
22/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	32,599.0000	34,251.0000	5.068	0	0	0
22/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	81.0000	62.0000	(23.457)	0	0	0
22/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/01/2007	R153	2007/05/03			Bond Future	8.1850	8.1350	(0.611)	0.0000	0.0000	0
22/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	15,795.0000	16,687.0000	5.647	0	0	0
22/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,257.0000	23,362.0000	4.965	0	0	0
22/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,094.0000	5,436.0000	(10.798)	0	0	0
22/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,414.0000	2,970.0000	(13.005)	0	0	0
22/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,181.0000	3,669.0000	(12.246)	0	0	0
22/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,783.0000	3,305.0000	(12.635)	0	0	0
22/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,109.0000	22,180.0000	5.074	0	0	0
22/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,987.0000	21,024.0000	5.188	0	0	0
22/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,211.0000	1,887.0000	(14.654)	0	0	0
22/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,097.0000	28,322.0000	4.521	0	0	0
22/01/2007	R153	2007/08/02			Bond Future	8.0260	7.9830	(0.536)	0.0000	0.0000	0
22/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,523.0000	7,998.0000	(6.160)	0	0	0
22/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,127.0000	22,846.0000	3.249	0	0	0
22/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,938.0000	26,735.0000	3.073	0	0	0
22/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,657.0000	6,210.0000	(6.715)	0	0	0
22/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,936.0000	27,753.0000	3.033	0	0	0
22/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,847.0000	5,438.0000	(6.995)	0	0	0
22/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,953.0000	28,788.0000	2.987	0	0	0
22/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,184.0000	33,089.0000	2.812	0	0	0
22/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,455.0000	4,117.0000	(7.587)	0	0	0
22/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,242.0000	5,814.0000	(6.857)	0	0	0
22/01/2007	R157	2007/02/01			Bond Future	7.8550	7.8450	(0.127)	0.0000	0.0000	0
22/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	120,060.0000	120,814.0000	0.628	0	0	0
22/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	66,575.0000	65,819.0000	(1.136)	0	0	0
22/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
22/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	99,893.0000	100,647.0000	0.755	0	0	0

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22/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	116,729.0000	117,484.0000	0.647	0	0	0
22/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
22/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	25.0000	5.0000	(80.000)	0	0	0
22/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	133,259.0000	134,013.0000	0.566	0	0	0
22/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	54,659.0000	55,393.0000	1.343	0	0	0
22/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	65,277.0000	66,027.0000	1.149	0	0	0
22/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	46,715.0000	45,927.0000	(1.687)	0	0	0
22/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	53.0000	19.0000	(64.151)	0	0	0
22/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	12,273.0000	10,914.0000	(11.073)	0	0	0
22/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	4,326.0000	3,721.0000	(13.985)	0	0	0
22/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	41.0000	10.0000	(75.610)	0	0	0
22/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,558.0000	2,559.0000	(28.078)	0	0	0
22/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	51,103.0000	51,826.0000	1.415	0	0	0
22/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	15.0000	3.0000	(80.000)	0	0	0
22/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	29,969.0000	30,403.0000	1.448	0	0	0
22/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	14,431.0000	14,186.0000	(1.698)	0	0	0
22/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	58,208.0000	58,950.0000	1.275	0	0	0
22/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	624.0000	305.0000	(51.122)	0	0	0
22/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	174.0000	62.0000	(64.368)	0	0	0
22/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	701.0000	436.0000	(37.803)	0	0	0
22/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	27,824.0000	26,805.0000	(3.662)	0	0	0
22/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	40,438.0000	41,080.0000	1.588	0	0	150
22/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	9,565.0000	9,073.0000	(5.144)	0	0	250
22/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	68.0000	19.0000	(72.059)	0	0	0
22/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	82,743.0000	83,497.0000	0.911	0	0	0
22/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	6,178.0000	4,931.0000	(20.185)	0	0	0
22/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	47,543.0000	48,249.0000	1.485	0	0	0
22/01/2007	R157	2007/05/03			Bond Future	7.8100	7.8000	(0.128)	0.0000	0.0000	504
22/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	73,440.0000	73,951.0000	0.696	0	0	0
22/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,982.0000	2,756.0000	(7.579)	0	0	0
22/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,844.0000	3,575.0000	(6.998)	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
22/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	67,412.0000	67,881.0000	0.696	0	0	0
22/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	70,410.0000	70,900.0000	0.696	0	0	0
22/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	85,824.0000	86,407.0000	0.679	0	0	0
22/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,737.0000	1,583.0000	(8.866)	0	0	0
22/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,390.0000	3,143.0000	(7.286)	0	0	0
22/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	6,182.0000	5,818.0000	(5.888)	0	0	0
22/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	55,822.0000	56,196.0000	0.670	0	0	0
22/01/2007	R157	2007/08/02			Bond Future	7.7140	7.7050	(0.117)	0.0000	0.0000	0
22/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,659.0000	8,369.0000	(3.349)	0	0	0
22/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,195.0000	94,636.0000	0.468	0	0	0
22/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,562.0000	77,924.0000	0.467	0	0	0
22/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,266.0000	5,055.0000	(4.007)	0	0	0
22/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	77,007.0000	77,572.0000	0.734	0	0	0
22/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,995.0000	7,719.0000	(3.452)	0	0	0
22/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,266.0000	80,641.0000	0.467	0	0	0
22/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,083.0000	67,387.0000	0.453	0	0	0
22/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,381.0000	1,294.0000	(6.300)	0	0	0
22/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,768.0000	11,420.0000	(2.957)	0	0	0
22/01/2007	R186	2007/02/01			Bond Future	7.4890	7.4850	(0.053)	0.0000	0.0000	2
22/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	32,842.0000	31,633.0000	(3.681)	0	0	0
22/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	10,832.0000	9,182.0000	(15.233)	0	0	0
22/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	21.0000	4.0000	(80.952)	0	0	0
22/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	85,128.0000	85,615.0000	0.572	0	0	0
22/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	12,216.0000	11,070.0000	(9.381)	0	0	0
22/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	2,215.0000	1,510.0000	(31.828)	0	0	0
22/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	34,270.0000	34,000.0000	(0.788)	0	0	0
22/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	118,506.0000	119,009.0000	0.424	0	0	0
22/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	2,013.0000	1,239.0000	(38.450)	0	0	0
22/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	62,238.0000	62,613.0000	0.603	0	0	0
22/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	200.0000	72.0000	(64.000)	0	0	0
22/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	171,124.0000	171,628.0000	0.295	0	0	0
22/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	63,988.0000	63,384.0000	(0.944)	0	0	0
22/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	96,404.0000	96,903.0000	0.518	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
22/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	162.0000	62.0000	(61.728)	0	0	0
22/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	145,276.0000	145,780.0000	0.347	0	0	0
22/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
22/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
22/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	98,270.0000	97,763.0000	(0.516)	0	0	0
22/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	134,000.0000	133,496.0000	(0.376)	0	0	0
22/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	11.0000	2.0000	(81.818)	0	0	0
22/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	90,784.0000	91,279.0000	0.545	0	0	0
22/01/2007	R186	2007/05/03			Bond Future	7.4400	7.4350	(0.067)	0.0000	0.0000	0
22/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,308.0000	132,713.0000	0.306	0	0	0
22/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3,043.0000	2,817.0000	(7.427)	0	0	0
22/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,815.0000	6,431.0000	(5.635)	0	0	0
22/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	103,122.0000	103,368.0000	0.239	0	0	0
22/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	122,457.0000	122,814.0000	0.292	0	0	0
22/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	4,024.0000	3,751.0000	(6.784)	0	0	0
22/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	127,372.0000	127,753.0000	0.299	0	0	0
22/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,685.0000	1,538.0000	(8.724)	0	0	0
22/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	152,167.0000	152,649.0000	0.317	0	0	0
22/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,504.0000	3,255.0000	(7.106)	0	0	0
22/01/2007	R186	2007/08/02			Bond Future	7.3980	7.3950	(0.041)	0.0000	0.0000	0
22/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	132,753.0000	132,854.0000	0.076	0	0	0
22/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	114,998.0000	115,036.0000	0.033	0	0	0
22/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,860.0000	9,584.0000	(2.799)	0	0	0
22/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,988.0000	8,726.0000	(2.915)	0	0	0
22/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,092.0000	13,753.0000	(2.406)	0	0	0
22/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,282.0000	137,398.0000	0.084	0	0	0
22/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	141,840.0000	141,970.0000	0.092	0	0	0
22/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,181.0000	7,934.0000	(3.019)	0	0	0
22/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,540.0000	5,348.0000	(3.466)	0	0	0
22/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	160,289.0000	160,474.0000	0.115	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
22/01/2007	R194	2007/02/01			Bond Future	8.8450	8.8070	(0.430)	0.0000	0.0000	0
22/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	29,105.0000	28,725.0000	(1.306)	0	0	0
22/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	6,011.0000	5,620.0000	(6.505)	0	0	0
22/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	26.0000	16.0000	(38.462)	0	0	0
22/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	16,165.0000	15,785.0000	(2.351)	0	0	0
22/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	204.0000	173.0000	(15.196)	0	0	0
22/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	11,057.0000	10,676.0000	(3.446)	0	0	0
22/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,469.0000	2,064.0000	(16.403)	0	0	0
22/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,122.0000	1,727.0000	(18.615)	0	0	0
22/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	513.0000	489.0000	(4.678)	0	0	0
22/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,900.0000	23,519.0000	(1.594)	0	0	0
22/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,498.0000	26,117.0000	(1.438)	0	0	0
22/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,518.0000	8,136.0000	(4.485)	0	0	0
22/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,734.0000	18,353.0000	(2.034)	0	0	0
22/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,668.0000	3,256.0000	(11.232)	0	0	0
22/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,606.0000	13,225.0000	(2.800)	0	0	0
22/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,804.0000	1,425.0000	(21.009)	0	0	0
22/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	852.0000	853.0000	0.117	0	0	0
22/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,312.0000	20,932.0000	(1.783)	0	0	0
22/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	668.0000	654.0000	(2.096)	0	0	0
22/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R194	2007/05/03			Bond Future	8.6460	8.5950	(0.590)	0.0000	0.0000	0
22/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,289.0000	5,500.0000	3.989	0	0	0
22/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,154.0000	1,968.0000	(8.635)	0	0	0
22/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,447.0000	2,247.0000	(8.173)	0	0	0
22/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,808.0000	5,004.0000	4.077	0	0	0
22/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,644.0000	1,487.0000	(9.550)	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
22/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,297.0000	2,104.0000	(8.402)	0	0	0
22/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,045.0000	5,249.0000	4.044	0	0	0
22/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,923.0000	4,090.0000	4.257	0	0	0
22/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,115.0000	2,885.0000	(7.384)	0	0	0
22/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,326.0000	6,566.0000	3.794	0	0	0
22/01/2007	R194	2007/08/02			Bond Future	8.4370	8.3780	(0.699)	0.0000	0.0000	0
22/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,409.0000	3,249.0000	(4.693)	0	0	0
22/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,750.0000	6,912.0000	2.400	0	0	0
22/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,518.0000	3,354.0000	(4.662)	0	0	0
22/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,586.0000	6,745.0000	2.414	0	0	0
22/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,805.0000	5,949.0000	2.481	0	0	0
22/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,096.0000	3,918.0000	(4.346)	0	0	0
22/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,629.0000	3,462.0000	(4.602)	0	0	0
22/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,425.0000	6,582.0000	2.444	0	0	0
22/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,424.0000	7,598.0000	2.344	0	0	0
22/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,999.0000	2,850.0000	(4.968)	0	0	0
22/01/2007	R196	2007/02/01			Bond Future	8.6920	8.6630	(0.334)	0.0000	0.0000	0
22/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	8,362.0000	7,813.0000	(6.565)	0	0	0
22/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
22/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	213.0000	200.0000	(6.103)	0	0	0
22/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	814.0000	494.0000	(39.312)	0	0	0
22/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	1,904.0000	2,130.0000	11.870	0	0	0
22/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,832.0000	3,274.0000	(14.562)	0	0	0
22/01/2007	R196	2007/05/03			Bond Future	8.5750	8.5420	(0.385)	0.0000	0.0000	0
22/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,937.0000	6,496.0000	(6.357)	0	0	0
22/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,198.0000	5,505.0000	5.906	0	0	0
22/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,959.0000	3,161.0000	6.827	0	0	0
22/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,273.0000	2,028.0000	(10.779)	0	0	0
22/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,475.0000	1,587.0000	7.593	0	0	0
22/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	4,216.0000	3,865.0000	(8.325)	0	0	0
22/01/2007	R196	2007/08/02			Bond Future	8.4840	8.4500	(0.401)	0.0000	0.0000	0
22/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,452.0000	3,614.0000	4.693	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
22/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,136.0000	7,414.0000	3.896	0	0	0
22/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,262.0000	3,044.0000	(6.683)	0	0	0
22/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,876.0000	6,541.0000	(4.872)	0	0	0
22/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,853.0000	4,575.0000	(5.728)	0	0	0
22/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,087.0000	5,305.0000	4.285	0	0	0
22/01/2007	R201	2007/02/01			Bond Future	7.8420	7.8380	(0.051)	0.0000	0.0000	0
22/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	9,116.0000	8,282.0000	(9.149)	0	0	0
22/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	24,464.0000	24,502.0000	0.155	0	0	0
22/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,484.0000	1,828.0000	(26.409)	0	0	0
22/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	11,887.0000	11,471.0000	(3.500)	0	0	0
22/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	38.0000	10.0000	(73.684)	0	0	0
22/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	38,500.0000	38,712.0000	0.551	0	0	0
22/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	3,591.0000	2,996.0000	(16.569)	0	0	0
22/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	400.0000	199.0000	(50.250)	0	0	0
22/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	21,301.0000	20,826.0000	(2.230)	0	0	0
22/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	576.0000	340.0000	(40.972)	0	0	0
22/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	66,495.0000	66,735.0000	0.361	0	0	0
22/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	42.0000	14.0000	(66.667)	0	0	0
22/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	51,969.0000	51,728.0000	(0.464)	0	0	0
22/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	36,247.0000	35,979.0000	(0.739)	0	0	0
22/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	80,139.0000	80,378.0000	0.298	0	0	0
22/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	68,020.0000	67,781.0000	(0.351)	0	0	0
22/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	46,985.0000	47,219.0000	0.498	0	0	0
22/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
22/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	52,607.0000	52,844.0000	0.451	0	0	0
22/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
22/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	44,163.0000	44,392.0000	0.519	0	0	0
22/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	22.0000	5.0000	(77.273)	0	0	0
22/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	41,333.0000	41,556.0000	0.540	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
22/01/2007	R201	2007/05/03			Bond Future	7.7720	7.7680	(0.051)	0.0000	0.0000	0
22/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,420.0000	46,433.0000	0.028	0	0	0
22/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,766.0000	4,543.0000	(4.679)	0	0	0
22/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,416.0000	70,550.0000	0.190	0	0	0
22/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,359.0000	1,259.0000	(7.358)	0	0	0
22/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,630.0000	2,474.0000	(5.932)	0	0	0
22/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	58,105.0000	58,184.0000	0.136	0	0	0
22/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,317.0000	2,173.0000	(6.215)	0	0	0
22/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,528.0000	60,619.0000	0.150	0	0	0
22/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,977.0000	2,809.0000	(5.643)	0	0	0
22/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,708.0000	55,774.0000	0.118	0	0	0
22/01/2007	R201	2007/08/02			Bond Future	7.7150	7.7120	(0.039)	0.0000	0.0000	0
22/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,567.0000	74,620.0000	0.071	0	0	0
22/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,908.0000	3,788.0000	(3.071)	0	0	0
22/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,857.0000	52,839.0000	(0.034)	0	0	0
22/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,958.0000	8,767.0000	(2.132)	0	0	0
22/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,408.0000	63,426.0000	0.028	0	0	0
22/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,533.0000	5,386.0000	(2.657)	0	0	0
22/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,597.0000	65,623.0000	0.040	0	0	0
22/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,244.0000	61,255.0000	0.018	0	0	0
22/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,531.0000	6,370.0000	(2.465)	0	0	0
22/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	6,015.0000	5,861.0000	(2.560)	0	0	0
22/01/2007	R203	2007/02/01			Bond Future	7.7430	7.7390	(0.052)	0.0000	0.0000	0
22/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	76,092.0000	75,800.0000	(0.384)	0	0	0
22/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	56,266.0000	55,973.0000	(0.521)	0	0	0
22/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	96,389.0000	96,097.0000	(0.303)	0	0	0
22/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	70,328.0000	70,620.0000	0.415	0	0	0
22/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	86,801.0000	87,094.0000	0.338	0	0	0
22/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	56,875.0000	57,167.0000	0.513	0	0	0
22/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	25.0000	7.0000	(72.000)	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
22/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	36,922.0000	36,612.0000	(0.840)	0	0	0
22/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	63,632.0000	63,925.0000	0.460	0	0	0
22/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	21.0000	5.0000	(76.190)	0	0	0
22/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	722.0000	457.0000	(36.704)	0	0	0
22/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	60,261.0000	60,554.0000	0.486	0	0	0
22/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	18,697.0000	18,139.0000	(2.984)	0	0	0
22/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	53,473.0000	53,765.0000	0.546	0	0	0
22/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	19,194.0000	19,210.0000	0.083	0	0	0
22/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	36,246.0000	36,523.0000	0.764	0	0	0
22/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	5,935.0000	5,391.0000	(9.166)	0	0	0
22/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	620.0000	343.0000	(44.677)	0	0	0
22/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	5,423.0000	4,587.0000	(15.416)	0	0	0
22/01/2007	R203	2007/05/03			Bond Future	7.6830	7.6790	(0.052)	0.0000	0.0000	0
22/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	74,001.0000	74,250.0000	0.336	0	0	0
22/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	310.0000	277.0000	(10.645)	0	0	0
22/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	394.0000	353.0000	(10.406)	0	0	0
22/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	77,196.0000	77,452.0000	0.332	0	0	0
22/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	70,811.0000	71,052.0000	0.340	0	0	0
22/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	497.0000	448.0000	(9.859)	0	0	0
22/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,183.0000	1,091.0000	(7.777)	0	0	0
22/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	58,176.0000	58,374.0000	0.340	0	0	0
22/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	112.0000	97.0000	(13.393)	0	0	0
22/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	89,965.0000	90,239.0000	0.305	0	0	0
22/01/2007	R203	2007/08/02			Bond Future	7.6320	7.6290	(0.039)	0.0000	0.0000	0
22/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,609.0000	1,541.0000	(4.226)	0	0	0
22/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	80,941.0000	81,088.0000	0.182	0	0	0
22/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,134.0000	2,052.0000	(3.843)	0	0	0
22/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	74,992.0000	75,124.0000	0.176	0	0	0
22/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,856.0000	1,781.0000	(4.041)	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
22/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	77,958.0000	78,098.0000	0.180	0	0	0
22/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	63,363.0000	63,461.0000	0.155	0	0	0
22/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,629.0000	3,512.0000	(3.224)	0	0	0
22/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	92,996.0000	93,167.0000	0.184	0	0	0
22/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	883.0000	839.0000	(4.983)	0	0	0
22/01/2007	R204	2007/02/01			Bond Future	7.6780	7.6690	(0.117)	0.0000	0.0000	0
22/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	25,773.0000	26,036.0000	1.020	0	0	0
22/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	106.0000	33.0000	(68.868)	0	0	0
22/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	43,604.0000	44,236.0000	1.449	0	0	0
22/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	975.0000	534.0000	(45.231)	0	0	0
22/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	5,232.0000	4,074.0000	(22.133)	0	0	0
22/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	10,847.0000	10,395.0000	(4.167)	0	0	0
22/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	61,739.0000	62,438.0000	1.132	0	0	0
22/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	2,696.0000	2,135.0000	(20.809)	0	0	0
22/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
22/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	16,757.0000	15,491.0000	(7.555)	0	0	0
22/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	65,328.0000	66,030.0000	1.075	0	0	0
22/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
22/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	98,005.0000	97,300.0000	(0.719)	0	0	0
22/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	76,203.0000	75,498.0000	(0.925)	0	0	0
22/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	68,900.0000	69,603.0000	1.020	0	0	0
22/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	79,513.0000	80,217.0000	0.885	0	0	0
22/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	329.0000	173.0000	(47.416)	0	0	0
22/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	34,575.0000	33,714.0000	(2.490)	0	0	0
22/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	96,851.0000	97,556.0000	0.728	0	0	0
22/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	54,972.0000	54,254.0000	(1.306)	0	0	0
22/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	17.0000	5.0000	(70.588)	0	0	0
22/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	72,455.0000	73,159.0000	0.972	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
22/01/2007	R204	2007/05/03			Bond Future	7.6220	7.6120	(0.131)	0.0000	0.0000	0
22/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,328.0000	4,034.0000	(6.793)	0	0	0
22/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,128.0000	101,792.0000	0.657	0	0	0
22/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,137.0000	1,023.0000	(10.026)	0	0	0
22/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,291.0000	2,101.0000	(8.293)	0	0	0
22/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	69,611.0000	70,093.0000	0.692	0	0	0
22/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	85,143.0000	85,729.0000	0.688	0	0	0
22/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,002.0000	1,829.0000	(8.641)	0	0	0
22/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,315.0000	88,919.0000	0.684	0	0	0
22/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	81,988.0000	82,556.0000	0.693	0	0	0
22/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,615.0000	2,406.0000	(7.992)	0	0	0
22/01/2007	R204	2007/08/02			Bond Future	7.5750	7.5660	(0.119)	0.0000	0.0000	0
22/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,798.0000	3,627.0000	(4.502)	0	0	0
22/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,121.0000	106,643.0000	0.492	0	0	0
22/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	9,175.0000	8,869.0000	(3.335)	0	0	0
22/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,205.0000	77,592.0000	0.501	0	0	0
22/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,386.0000	91,846.0000	0.503	0	0	0
22/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	6,002.0000	5,768.0000	(3.899)	0	0	0
22/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,491.0000	5,271.0000	(4.007)	0	0	0
22/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,550.0000	6,303.0000	(3.771)	0	0	0
22/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,498.0000	88,944.0000	0.504	0	0	0
22/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,297.0000	94,769.0000	0.501	0	0	0
22/01/2007	R206	2007/02/01			Bond Future	7.8670	7.8630	(0.051)	0.0000	0.0000	0
22/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,931.0000	1,544.0000	(20.041)	0	0	0
22/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	8,590.0000	8,334.0000	(2.980)	0	0	0
22/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	8,047.0000	7,452.0000	(7.394)	0	0	0
22/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,694.0000	1,230.0000	(27.391)	0	0	0
22/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	19,832.0000	19,960.0000	0.645	0	0	0
22/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	136.0000	57.0000	(58.088)	0	0	0
22/01/2007	R206	2007/05/03			Bond Future	7.7960	7.7920	(0.051)	0.0000	0.0000	0
22/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	13,316.0000	13,034.0000	(2.118)	0	0	0
22/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,886.0000	17,852.0000	(0.190)	0	0	0
22/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,972.0000	10,893.0000	(0.720)	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
22/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,571.0000	7,334.0000	(3.130)	0	0	0
22/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,864.0000	3,691.0000	(4.477)	0	0	0
22/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,639.0000	26,669.0000	0.113	0	0	0
22/01/2007	R206	2007/08/02			Bond Future	7.7370	7.7340	(0.039)	0.0000	0.0000	0
22/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,376.0000	23,353.0000	(0.098)	0	0	0
22/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,435.0000	10,263.0000	(1.648)	0	0	0
22/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,509.0000	16,461.0000	(0.291)	0	0	0
22/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	15,864.0000	15,667.0000	(1.242)	0	0	0
22/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,535.0000	31,544.0000	0.029	0	0	0
22/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,486.0000	6,346.0000	(2.158)	0	0	0
22/01/2007	R207	2007/02/01			Bond Future	7.6090	7.5990	(0.131)	0.0000	0.0000	0
22/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	142.0000	49.0000	(65.493)	0	0	0
22/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	30,690.0000	31,396.0000	2.300	0	0	0
22/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	2,184.0000	1,452.0000	(33.516)	0	0	0
22/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	13,352.0000	13,419.0000	0.502	0	0	0
22/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	94,193.0000	93,394.0000	(0.848)	0	0	0
22/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	29,443.0000	28,544.0000	(3.053)	0	0	0
22/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
22/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	74,953.0000	75,752.0000	1.066	0	0	0
22/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	49,408.0000	50,204.0000	1.611	0	0	0
22/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	2,873.0000	2,442.0000	(15.002)	0	0	0
22/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	211.0000	110.0000	(47.867)	0	0	0
22/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	11,626.0000	10,397.0000	(10.571)	0	0	0
22/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	102,985.0000	103,783.0000	0.775	0	0	0
22/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	50,290.0000	49,488.0000	(1.595)	0	0	0
22/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	67,753.0000	68,552.0000	1.179	0	0	0
22/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	71,934.0000	71,135.0000	(1.111)	0	0	0
22/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	64,123.0000	64,922.0000	1.246	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
22/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
22/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	71,363.0000	72,162.0000	1.120	0	0	0
22/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	78,524.0000	79,323.0000	1.018	0	0	0
22/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	85,608.0000	86,407.0000	0.933	0	0	0
22/01/2007	R207	2007/05/03			Bond Future	7.5560	7.5460	(0.132)	0.0000	0.0000	0
22/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	96.0000	80.0000	(16.667)	0	0	0
22/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,240.0000	107,018.0000	0.732	0	0	0
22/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,206.0000	72,896.0000	0.956	0	0	0
22/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	967.0000	863.0000	(10.755)	0	0	0
22/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	259.0000	222.0000	(14.286)	0	0	0
22/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,664.0000	93,422.0000	0.818	0	0	0
22/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	327.0000	283.0000	(13.456)	0	0	0
22/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	411.0000	357.0000	(13.139)	0	0	0
22/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,251.0000	90,002.0000	0.841	0	0	0
22/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,836.0000	86,577.0000	0.863	0	0	0
22/01/2007	R207	2007/08/02			Bond Future	7.5110	7.5030	(0.107)	0.0000	0.0000	0
22/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	691.0000	643.0000	(6.946)	0	0	0
22/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,235.0000	109,818.0000	0.534	0	0	0
22/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,984.0000	2,839.0000	(4.859)	0	0	0
22/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	76,970.0000	77,457.0000	0.633	0	0	0
22/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,222.0000	96,775.0000	0.575	0	0	0
22/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,283.0000	1,206.0000	(6.002)	0	0	0
22/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,487.0000	1,401.0000	(5.783)	0	0	0
22/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,980.0000	93,524.0000	0.585	0	0	0
22/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,747.0000	90,282.0000	0.596	0	0	0
22/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,719.0000	1,623.0000	(5.585)	0	0	0
22/01/2007	TRT1	2007/02/01			Index Future	246.8310	247.1460	0.128	0.0000	0.0000	500
22/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	33,165.0000	35,792.0000	7.921	0	0	0
22/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	855.0000	332.0000	(61.170)	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
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Grand Total:										2,038
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