



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/01/2007

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
23/01/2007	CRD1 2007/02/01			Index Future	107.3220	107.3020	(0.019)	0.0000	0.0000	10
23/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,480.0000	13,236.0000	(1.810)	0	0	0
23/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	260.0000	216.0000	(16.923)	0	0	0
23/01/2007	GOVI 2007/02/01			jGovi	250.1150	250.1270	0.005	0.0000	0.0000	66
23/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	201,150.0000	201,270.0000	0.060	0	0	0
23/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/01/2007	GOVI 2007/05/03			jGovi	255.6120	255.6240	0.005	0.0000	0.0000	144
23/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	206,120.0000	206,240.0000	0.058	0	0	0
23/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/01/2007	GOVI 2007/08/02			jGovi	261.2170	261.2290	0.005	0.0000	0.0000	175
23/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	207,205.0000	207,323.0000	0.057	0	0	0
23/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	35.0000	33.0000	(5.714)	0	0	0
23/01/2007	ILBI 2007/02/01			Index Future	268.8510	268.6790	(0.064)	0.0000	0.0000	0
23/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	38,873.0000	37,124.0000	(4.499)	0	0	0
23/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	363.0000	334.0000	(7.989)	0	0	0
23/01/2007	J153 2010/08/31			jSwap	8.8110	8.8210	0.113	0.0000	0.0000	0
23/01/2007	J157 2015/09/15			jSwap	8.4540	8.4590	0.059	0.0000	0.0000	0
23/01/2007	J186 2026/12/21			jSwap	7.9010	7.9060	0.063	0.0000	0.0000	0

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23/01/2007	J194	2008/02/28			jSwap	9.1780	9.1700	(0.087)	0.0000	0.0000	0
23/01/2007	J201	2014/12/22			jSwap	8.4950	8.5030	0.094	0.0000	0.0000	0
23/01/2007	J203	2017/09/15			jSwap	8.3540	8.3530	(0.012)	0.0000	0.0000	0
23/01/2007	J204	2018/12/21			jSwap	8.2900	8.2940	0.048	0.0000	0.0000	0
23/01/2007	J207	2020/01/15			jSwap	8.2260	8.2320	0.073	0.0000	0.0000	0
23/01/2007	JBAR	2005/12/21			jBar	9.3040	9.3130	0.097	0.0000	0.0000	0
23/01/2007	JFRA	2007/02/01			jFra	9.3760	9.3830	0.075	0.0000	0.0000	0
23/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,570.0000	4,588.0000	0.394	0	0	0
23/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/01/2007	JFRA	2007/05/03			jFra	9.4020	9.3900	(0.128)	0.0000	0.0000	0
23/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
23/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,639.0000	4,610.0000	(0.625)	0	0	0
23/01/2007	JFRA	2007/08/02			jFra	9.3960	9.3820	(0.149)	0.0000	0.0000	0
23/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	46.0000	47.0000	2.174	0	0	0
23/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,665.0000	4,632.0000	(0.707)	0	0	0
23/01/2007	JFRA	2007/11/01			jFra	9.2640	9.2430	(0.227)	0.0000	0.0000	0
23/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,759.0000	4,708.0000	(1.072)	0	0	0
23/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	138.0000	142.0000	2.899	0	0	0
23/01/2007	JFRA	2008/02/07			jFra	9.0850	9.0760	(0.099)	0.0000	0.0000	0
23/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,462.0000	18,448.0000	(0.076)	0	0	0
23/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,331.0000	22,291.0000	(0.179)	0	0	0
23/01/2007	JN02	2007/02/01			jNote	9.1140	9.1030	(0.121)	0.0000	0.0000	0
23/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,366.0000	2,282.0000	(3.550)	0	0	0

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23/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	4,437.0000	4,153.0000	(6.401)	0	0	0
23/01/2007	JN02	2007/05/03			jNote	8.9990	8.9930	(0.067)	0.0000	0.0000	0
23/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,389.0000	8,291.0000	(1.168)	0	0	0
23/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,959.0000	12,971.0000	0.093	0	0	0
23/01/2007	JN02	2007/08/02			jNote	8.8620	8.8630	0.011	0.0000	0.0000	0
23/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,255.0000	11,225.0000	(0.267)	0	0	0
23/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,327.0000	18,279.0000	(0.262)	0	0	0
23/01/2007	JN05	2007/02/01			jNote	8.5890	8.6030	0.163	0.0000	0.0000	0
23/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
23/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	26,519.0000	25,952.0000	(2.138)	0	0	0
23/01/2007	JN05	2007/05/03			jNote	8.5190	8.5330	0.164	0.0000	0.0000	0
23/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,827.0000	1,874.0000	2.573	0	0	0
23/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,213.0000	30,692.0000	(1.669)	0	0	0
23/01/2007	JN05	2007/08/02			jNote	8.4420	8.4570	0.178	0.0000	0.0000	0
23/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,372.0000	35,847.0000	(1.443)	0	0	0
23/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,814.0000	3,901.0000	2.281	0	0	0
23/01/2007	JN10	2007/02/01			jNote	8.2830	8.2820	(0.012)	0.0000	0.0000	0
23/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
23/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	48,040.0000	48,098.0000	0.121	0	0	0
23/01/2007	JN10	2007/05/03			jNote	8.2300	8.2290	(0.012)	0.0000	0.0000	0
23/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	285.0000	275.0000	(3.509)	0	0	0
23/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,020.0000	52,069.0000	0.094	0	0	0
23/01/2007	JN10	2007/08/02			jNote	8.1740	8.1740	-	0.0000	0.0000	0
23/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,107.0000	1,095.0000	(1.084)	0	0	0
23/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,772.0000	56,749.0000	(0.041)	0	0	0
23/01/2007	JROD	2007/01/31			jRod	8.4330	8.4320	(0.012)	0.0000	0.0000	0

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23/01/2007	JROD	2007/02/28			jRod	8.7430	8.7400	(0.034)	0.0000	0.0000	0
23/01/2007	JROD	2007/03/30			jRod	9.0630	9.0620	(0.011)	0.0000	0.0000	0
23/01/2007	JROD	2007/04/30			jRod	8.8930	8.8950	0.022	0.0000	0.0000	0
23/01/2007	JROD	2007/05/31			jRod	9.1350	9.1390	0.044	0.0000	0.0000	0
23/01/2007	OTH1	2007/02/01			Index Future	246.5990	246.5720	(0.011)	0.0000	0.0000	15
23/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	30,800.0000	30,417.0000	(1.244)	0	0	0
23/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	610.0000	497.0000	(18.525)	0	0	0
23/01/2007	R153	2007/02/01			Bond Future	8.1950	8.2250	0.366	0.0000	0.0000	72
23/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,286.0000	2,556.0000	11.811	0	0	0
23/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	834.0000	561.0000	(32.734)	0	0	0
23/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	4,104.0000	3,382.0000	(17.593)	0	0	0
23/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	7,311.0000	8,030.0000	9.834	0	0	0
23/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	38.0000	37.0000	(2.632)	0	0	0
23/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	598.0000	653.0000	9.197	0	0	0
23/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	18,221.0000	17,227.0000	(5.455)	0	0	0
23/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	8,998.0000	8,061.0000	(10.413)	0	0	0
23/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
23/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	49,117.0000	50,109.0000	2.020	0	0	0
23/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	34,251.0000	33,259.0000	(2.896)	0	0	0
23/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	57,884.0000	58,876.0000	1.714	0	0	0
23/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	11,937.0000	10,961.0000	(8.176)	0	0	0
23/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	264.0000	280.0000	6.061	0	0	0
23/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	26,256.0000	25,263.0000	(3.782)	0	0	0
23/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	31,825.0000	32,817.0000	3.117	0	0	0
23/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	23,299.0000	24,291.0000	4.258	0	0	0
23/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	14,911.0000	15,870.0000	6.431	0	0	0

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23/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	62.0000	29.0000	(53.226)	0	0	0
23/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	40,431.0000	41,423.0000	2.454	0	0	0
23/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	402.0000	434.0000	7.960	0	0	0
23/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	10,440.0000	9,480.0000	(9.195)	0	0	0
23/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
23/01/2007	R153	2007/05/03			Bond Future	8.1350	8.1650	0.369	0.0000	0.0000	0
23/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,970.0000	3,129.0000	5.354	0	0	0
23/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,362.0000	22,591.0000	(3.300)	0	0	0
23/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,687.0000	16,019.0000	(4.003)	0	0	0
23/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,436.0000	5,698.0000	4.820	0	0	0
23/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,024.0000	20,285.0000	(3.515)	0	0	0
23/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,669.0000	3,859.0000	5.179	0	0	0
23/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,305.0000	3,479.0000	5.265	0	0	0
23/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,180.0000	21,425.0000	(3.404)	0	0	0
23/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,887.0000	1,995.0000	5.723	0	0	0
23/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,322.0000	27,500.0000	(2.902)	0	0	0
23/01/2007	R153	2007/08/02			Bond Future	7.9830	8.0100	0.338	0.0000	0.0000	0
23/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,998.0000	8,227.0000	2.863	0	0	0
23/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,846.0000	22,294.0000	(2.416)	0	0	0
23/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,735.0000	26,141.0000	(2.222)	0	0	0
23/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,788.0000	28,175.0000	(2.129)	0	0	0
23/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,814.0000	5,992.0000	3.062	0	0	0
23/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,753.0000	27,149.0000	(2.176)	0	0	0
23/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,210.0000	6,397.0000	3.011	0	0	0
23/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,438.0000	5,606.0000	3.089	0	0	0
23/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,117.0000	4,250.0000	3.231	0	0	0
23/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,089.0000	32,441.0000	(1.958)	0	0	0
23/01/2007	R157	2007/02/01			Bond Future	7.8450	7.8350	(0.127)	0.0000	0.0000	0
23/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	65,819.0000	65,064.0000	(1.147)	0	0	0
23/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	100,647.0000	101,402.0000	0.750	0	0	0
23/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	83,497.0000	84,252.0000	0.904	0	0	0
23/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	19.0000	13.0000	(31.579)	0	0	0
23/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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23/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	45,927.0000	45,166.0000	(1.657)	0	0	0
23/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	117,484.0000	118,238.0000	0.642	0	0	0
23/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	134,013.0000	134,768.0000	0.563	0	0	0
23/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	66,027.0000	66,782.0000	1.143	0	0	0
23/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	55,393.0000	56,145.0000	1.358	0	0	0
23/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
23/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	436.0000	380.0000	(12.844)	0	0	0
23/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	120,814.0000	121,569.0000	0.625	0	0	0
23/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	26,805.0000	25,994.0000	(3.026)	0	0	0
23/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
23/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	305.0000	205.0000	(32.787)	0	0	0
23/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	10,914.0000	10,100.0000	(7.458)	0	0	0
23/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	51,826.0000	52,575.0000	1.445	0	0	0
23/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	3,721.0000	3,662.0000	(1.586)	0	0	0
23/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
23/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	2,559.0000	2,109.0000	(17.585)	0	0	0
23/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	14,186.0000	14,491.0000	2.150	0	0	0
23/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	58,950.0000	59,703.0000	1.277	0	0	0
23/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	48,249.0000	48,994.0000	1.544	0	0	0
23/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	30,403.0000	31,058.0000	2.154	0	0	0
23/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
23/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	62.0000	35.0000	(43.548)	0	0	0
23/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	41,080.0000	41,808.0000	1.772	0	0	150
23/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	9,073.0000	9,196.0000	1.356	0	0	250
23/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	4,931.0000	4,300.0000	(12.797)	0	0	0
23/01/2007	R157	2007/05/03			Bond Future	7.8000	7.7900	(0.128)	0.0000	0.0000	504
23/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,575.0000	3,428.0000	(4.112)	0	0	0
23/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	67,881.0000	68,473.0000	0.872	0	0	0
23/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	70,900.0000	71,505.0000	0.853	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
23/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,143.0000	3,009.0000	(4.263)	0	0	0
23/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	73,951.0000	74,568.0000	0.834	0	0	0
23/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,818.0000	5,611.0000	(3.558)	0	0	0
23/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	86,407.0000	87,066.0000	0.763	0	0	0
23/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,756.0000	2,634.0000	(4.427)	0	0	0
23/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,583.0000	1,503.0000	(5.054)	0	0	0
23/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	56,196.0000	56,727.0000	0.945	0	0	0
23/01/2007	R157	2007/08/02			Bond Future	7.7050	7.7040	(0.013)	0.0000	0.0000	0
23/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,636.0000	94,657.0000	0.022	0	0	0
23/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,719.0000	7,652.0000	(0.868)	0	0	0
23/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,055.0000	5,003.0000	(1.029)	0	0	0
23/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,924.0000	77,927.0000	0.004	0	0	0
23/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,369.0000	8,299.0000	(0.836)	0	0	0
23/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,641.0000	80,647.0000	0.007	0	0	0
23/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	77,572.0000	77,625.0000	0.068	0	0	0
23/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,294.0000	1,275.0000	(1.468)	0	0	0
23/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,387.0000	67,377.0000	(0.015)	0	0	0
23/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,420.0000	11,338.0000	(0.718)	0	0	0
23/01/2007	R186	2007/02/01			Bond Future	7.4850	7.4850	-	0.0000	0.0000	2
23/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	34,000.0000	33,776.0000	(0.659)	0	0	0
23/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	119,009.0000	119,009.0000	-	0	0	0
23/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	31,633.0000	31,380.0000	(0.800)	0	0	0
23/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	9,182.0000	8,665.0000	(5.631)	0	0	0
23/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1,510.0000	1,257.0000	(16.755)	0	0	0
23/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	96,903.0000	96,902.0000	(0.001)	0	0	0
23/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	62,613.0000	62,587.0000	(0.042)	0	0	0
23/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	11,070.0000	10,553.0000	(4.670)	0	0	0
23/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	85,615.0000	85,613.0000	(0.002)	0	0	0
23/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,239.0000	1,015.0000	(18.079)	0	0	0
23/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	72.0000	46.0000	(36.111)	0	0	0
23/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
23/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	91,279.0000	91,278.0000	(0.001)	0	0	0
23/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	62.0000	39.0000	(37.097)	0	0	0
23/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
23/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	63,384.0000	63,361.0000	(0.036)	0	0	0
23/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	97,763.0000	97,762.0000	(0.001)	0	0	0
23/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	171,628.0000	171,628.0000	-	0	0	0
23/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	133,496.0000	133,496.0000	-	0	0	0
23/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	145,780.0000	145,780.0000	-	0	0	0
23/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R186	2007/05/03			Bond Future	7.4350	7.4350	-	0.0000	0.0000	0
23/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,713.0000	132,653.0000	(0.045)	0	0	0
23/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,431.0000	6,332.0000	(1.539)	0	0	0
23/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,817.0000	2,758.0000	(2.094)	0	0	0
23/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	103,368.0000	103,269.0000	(0.096)	0	0	0
23/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,751.0000	3,679.0000	(1.919)	0	0	0
23/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	122,814.0000	122,742.0000	(0.059)	0	0	0
23/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,538.0000	1,498.0000	(2.601)	0	0	0
23/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	152,649.0000	152,610.0000	(0.026)	0	0	0
23/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,255.0000	3,190.0000	(1.997)	0	0	0
23/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	127,753.0000	127,688.0000	(0.051)	0	0	0
23/01/2007	R186	2007/08/02			Bond Future	7.3950	7.3940	(0.014)	0.0000	0.0000	0
23/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	132,854.0000	132,888.0000	0.026	0	0	0
23/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,398.0000	137,437.0000	0.028	0	0	0
23/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	115,036.0000	115,049.0000	0.011	0	0	0
23/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,584.0000	9,492.0000	(0.960)	0	0	0
23/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,726.0000	8,640.0000	(0.986)	0	0	0
23/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	13,753.0000	13,640.0000	(0.822)	0	0	0
23/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	141,970.0000	142,014.0000	0.031	0	0	0
23/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	7,934.0000	7,852.0000	(1.034)	0	0	0
23/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,348.0000	5,284.0000	(1.197)	0	0	0
23/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	160,474.0000	160,536.0000	0.039	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
23/01/2007	R194	2007/02/01			Bond Future	8.8070	8.8350	0.318	0.0000	0.0000	0
23/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,519.0000	23,800.0000	1.195	0	0	0
23/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,676.0000	10,956.0000	2.623	0	0	0
23/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,785.0000	16,065.0000	1.774	0	0	0
23/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,225.0000	13,506.0000	2.125	0	0	0
23/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	173.0000	115.0000	(33.526)	0	0	0
23/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,353.0000	18,634.0000	1.531	0	0	0
23/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,256.0000	3,479.0000	6.849	0	0	0
23/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,136.0000	8,416.0000	3.441	0	0	0
23/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,064.0000	2,225.0000	7.800	0	0	0
23/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,932.0000	21,212.0000	1.338	0	0	0
23/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	489.0000	369.0000	(24.540)	0	0	0
23/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,727.0000	1,864.0000	7.933	0	0	0
23/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	654.0000	511.0000	(21.865)	0	0	0
23/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,725.0000	29,005.0000	0.975	0	0	0
23/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	16.0000	8.0000	(50.000)	0	0	0
23/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,117.0000	26,398.0000	1.076	0	0	0
23/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,620.0000	5,893.0000	4.858	0	0	0
23/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,425.0000	1,538.0000	7.930	0	0	0
23/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	853.0000	686.0000	(19.578)	0	0	0
23/01/2007	R194	2007/05/03			Bond Future	8.5950	8.6260	0.361	0.0000	0.0000	0
23/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,090.0000	3,940.0000	(3.667)	0	0	0
23/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,487.0000	1,540.0000	3.564	0	0	0
23/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,247.0000	2,321.0000	3.293	0	0	0
23/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,885.0000	2,976.0000	3.154	0	0	0
23/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,249.0000	5,079.0000	(3.239)	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
23/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,004.0000	4,838.0000	(3.317)	0	0	0
23/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,104.0000	2,175.0000	3.375	0	0	0
23/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,566.0000	6,378.0000	(2.863)	0	0	0
23/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,968.0000	2,035.0000	3.404	0	0	0
23/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,500.0000	5,326.0000	(3.164)	0	0	0
23/01/2007	R194	2007/08/02			Bond Future	8.3780	8.4100	0.382	0.0000	0.0000	0
23/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,850.0000	2,900.0000	1.754	0	0	0
23/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,598.0000	7,473.0000	(1.645)	0	0	0
23/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,918.0000	3,982.0000	1.633	0	0	0
23/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,949.0000	5,837.0000	(1.883)	0	0	0
23/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,582.0000	6,464.0000	(1.793)	0	0	0
23/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,462.0000	3,520.0000	1.675	0	0	0
23/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,354.0000	3,411.0000	1.699	0	0	0
23/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,912.0000	6,791.0000	(1.751)	0	0	0
23/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,249.0000	3,304.0000	1.693	0	0	0
23/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,745.0000	6,627.0000	(1.749)	0	0	0
23/01/2007	R196	2007/02/01			Bond Future	8.6630	8.6900	0.312	0.0000	0.0000	0
23/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	200.0000	114.0000	(43.000)	0	0	0
23/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,274.0000	3,696.0000	12.889	0	0	0
23/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	494.0000	599.0000	21.255	0	0	0
23/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,130.0000	1,727.0000	(18.920)	0	0	0
23/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	7,813.0000	8,320.0000	6.489	0	0	0
23/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/01/2007	R196	2007/05/03			Bond Future	8.5420	8.5700	0.328	0.0000	0.0000	0
23/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,496.0000	6,819.0000	4.972	0	0	0
23/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,587.0000	1,441.0000	(9.200)	0	0	0
23/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,505.0000	5,186.0000	(5.795)	0	0	0
23/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,865.0000	4,102.0000	6.132	0	0	0
23/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,028.0000	2,177.0000	7.347	0	0	0
23/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,161.0000	2,928.0000	(7.371)	0	0	0
23/01/2007	R196	2007/08/02			Bond Future	8.4500	8.4780	0.331	0.0000	0.0000	0
23/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,541.0000	6,774.0000	3.562	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
23/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,614.0000	3,437.0000	(4.898)	0	0	0
23/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,305.0000	5,080.0000	(4.241)	0	0	0
23/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,575.0000	4,759.0000	4.022	0	0	0
23/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,414.0000	7,142.0000	(3.669)	0	0	0
23/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,044.0000	3,181.0000	4.501	0	0	0
23/01/2007	R201	2007/02/01			Bond Future	7.8380	7.8390	0.013	0.0000	0.0000	0
23/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
23/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	24,502.0000	24,393.0000	(0.445)	0	0	0
23/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	67,781.0000	67,841.0000	0.089	0	0	0
23/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	340.0000	262.0000	(22.941)	0	0	0
23/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	51,728.0000	51,788.0000	0.116	0	0	0
23/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,282.0000	8,076.0000	(2.487)	0	0	0
23/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	80,378.0000	80,319.0000	(0.073)	0	0	0
23/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	2,996.0000	2,731.0000	(8.845)	0	0	0
23/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	52,844.0000	52,784.0000	(0.114)	0	0	0
23/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	11,471.0000	11,217.0000	(2.214)	0	0	0
23/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	1,828.0000	1,635.0000	(10.558)	0	0	0
23/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	199.0000	149.0000	(25.126)	0	0	0
23/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	35,979.0000	36,033.0000	0.150	0	0	0
23/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	41,556.0000	41,494.0000	(0.149)	0	0	0
23/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	38,712.0000	38,648.0000	(0.165)	0	0	0
23/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
23/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	66,735.0000	66,675.0000	(0.090)	0	0	0
23/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	20,826.0000	20,808.0000	(0.086)	0	0	0
23/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
23/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	47,219.0000	47,158.0000	(0.129)	0	0	0
23/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	44,392.0000	44,331.0000	(0.137)	0	0	0
23/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	1.0000	1.0000	-	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
23/01/2007	R201	2007/05/03			Bond Future	7.7680	7.7680	-	0.0000	0.0000	0
23/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,809.0000	2,762.0000	(1.673)	0	0	0
23/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,619.0000	60,579.0000	(0.066)	0	0	0
23/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,173.0000	2,133.0000	(1.841)	0	0	0
23/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,433.0000	46,373.0000	(0.129)	0	0	0
23/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,543.0000	4,483.0000	(1.321)	0	0	0
23/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,550.0000	70,522.0000	(0.040)	0	0	0
23/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,774.0000	55,728.0000	(0.082)	0	0	0
23/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,259.0000	1,231.0000	(2.224)	0	0	0
23/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,474.0000	2,431.0000	(1.738)	0	0	0
23/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	58,184.0000	58,141.0000	(0.074)	0	0	0
23/01/2007	R201	2007/08/02			Bond Future	7.7120	7.7110	(0.013)	0.0000	0.0000	0
23/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,426.0000	63,433.0000	0.011	0	0	0
23/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,788.0000	3,749.0000	(1.030)	0	0	0
23/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,620.0000	74,638.0000	0.024	0	0	0
23/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,839.0000	52,832.0000	(0.013)	0	0	0
23/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,767.0000	8,703.0000	(0.730)	0	0	0
23/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,623.0000	65,631.0000	0.012	0	0	0
23/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,370.0000	6,316.0000	(0.848)	0	0	0
23/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,255.0000	61,258.0000	0.005	0	0	0
23/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,386.0000	5,337.0000	(0.910)	0	0	0
23/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,861.0000	5,810.0000	(0.870)	0	0	0
23/01/2007	R203	2007/02/01			Bond Future	7.7390	7.7350	(0.052)	0.0000	0.0000	0
23/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	60,554.0000	60,846.0000	0.482	0	0	0
23/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	57,167.0000	57,460.0000	0.513	0	0	0
23/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	53,765.0000	54,058.0000	0.545	0	0	0
23/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	70,620.0000	70,913.0000	0.415	0	0	0
23/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	343.0000	253.0000	(26.239)	0	0	0
23/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	96,097.0000	95,804.0000	(0.305)	0	0	0
23/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
23/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	19,210.0000	19,413.0000	1.057	0	0	0
23/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	18,139.0000	17,776.0000	(2.001)	0	0	0
23/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	457.0000	387.0000	(15.317)	0	0	0
23/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	36,523.0000	36,813.0000	0.794	0	0	0
23/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	5,391.0000	5,292.0000	(1.836)	0	0	0
23/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	4,587.0000	4,195.0000	(8.546)	0	0	0
23/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	75,800.0000	75,507.0000	(0.387)	0	0	0
23/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	63,925.0000	64,217.0000	0.457	0	0	0
23/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	87,094.0000	87,386.0000	0.335	0	0	0
23/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
23/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	36,612.0000	36,316.0000	(0.808)	0	0	0
23/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	55,973.0000	55,680.0000	(0.523)	0	0	0
23/01/2007	R203	2007/05/03			Bond Future	7.6790	7.6730	(0.078)	0.0000	0.0000	0
23/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	74,250.0000	74,664.0000	0.558	0	0	0
23/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	448.0000	423.0000	(5.580)	0	0	0
23/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	353.0000	333.0000	(5.666)	0	0	0
23/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	71,052.0000	71,462.0000	0.577	0	0	0
23/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,091.0000	1,040.0000	(4.675)	0	0	0
23/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	58,374.0000	58,757.0000	0.656	0	0	0
23/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	277.0000	260.0000	(6.137)	0	0	0
23/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	77,452.0000	77,870.0000	0.540	0	0	0
23/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	90,239.0000	90,667.0000	0.474	0	0	0
23/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	97.0000	90.0000	(7.216)	0	0	0
23/01/2007	R203	2007/08/02			Bond Future	7.6290	7.6230	(0.079)	0.0000	0.0000	0
23/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	75,124.0000	75,498.0000	0.498	0	0	0
23/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,052.0000	1,996.0000	(2.729)	0	0	0
23/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,541.0000	1,497.0000	(2.855)	0	0	0
23/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	78,098.0000	78,477.0000	0.485	0	0	0
23/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,512.0000	3,430.0000	(2.335)	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
23/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	63,461.0000	63,808.0000	0.547	0	0	0
23/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	81,088.0000	81,473.0000	0.475	0	0	0
23/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,781.0000	1,731.0000	(2.807)	0	0	0
23/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	93,167.0000	93,569.0000	0.431	0	0	0
23/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	839.0000	812.0000	(3.218)	0	0	0
23/01/2007	R204	2007/02/01			Bond Future	7.6690	7.6700	0.013	0.0000	0.0000	0
23/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	10,395.0000	10,020.0000	(3.608)	0	0	0
23/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	26,036.0000	25,850.0000	(0.714)	0	0	0
23/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	4,074.0000	3,778.0000	(7.266)	0	0	0
23/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	534.0000	426.0000	(20.225)	0	0	0
23/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,491.0000	15,298.0000	(1.246)	0	0	0
23/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
23/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	97,556.0000	97,478.0000	(0.080)	0	0	0
23/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	173.0000	122.0000	(29.480)	0	0	0
23/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	97,300.0000	97,378.0000	0.080	0	0	0
23/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	2,135.0000	1,864.0000	(12.693)	0	0	0
23/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	33,714.0000	33,742.0000	0.083	0	0	0
23/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	75,498.0000	75,576.0000	0.103	0	0	0
23/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	44,236.0000	44,146.0000	(0.203)	0	0	0
23/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	73,159.0000	73,081.0000	(0.107)	0	0	0
23/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	54,254.0000	54,330.0000	0.140	0	0	0
23/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	69,603.0000	69,525.0000	(0.112)	0	0	0
23/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	62,438.0000	62,359.0000	(0.127)	0	0	0
23/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	80,217.0000	80,139.0000	(0.097)	0	0	0
23/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	66,030.0000	65,951.0000	(0.120)	0	0	0
23/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	33.0000	21.0000	(36.364)	0	0	0
23/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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23/01/2007	R204	2007/05/03			Bond Future	7.6120	7.6120	-	0.0000	0.0000	0
23/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,034.0000	3,970.0000	(1.587)	0	0	0
23/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	85,729.0000	85,686.0000	(0.050)	0	0	0
23/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,792.0000	101,765.0000	(0.027)	0	0	0
23/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,101.0000	2,058.0000	(2.047)	0	0	0
23/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,023.0000	997.0000	(2.542)	0	0	0
23/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	70,093.0000	70,029.0000	(0.091)	0	0	0
23/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,919.0000	88,880.0000	(0.044)	0	0	0
23/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,829.0000	1,790.0000	(2.132)	0	0	0
23/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,406.0000	2,359.0000	(1.953)	0	0	0
23/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	82,556.0000	82,509.0000	(0.057)	0	0	0
23/01/2007	R204	2007/08/02			Bond Future	7.5660	7.5660	-	0.0000	0.0000	0
23/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,627.0000	3,592.0000	(0.965)	0	0	0
23/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,846.0000	91,799.0000	(0.051)	0	0	0
23/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,643.0000	106,607.0000	(0.034)	0	0	0
23/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,592.0000	77,534.0000	(0.075)	0	0	0
23/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,768.0000	5,721.0000	(0.815)	0	0	0
23/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,869.0000	8,810.0000	(0.665)	0	0	0
23/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,271.0000	5,227.0000	(0.835)	0	0	0
23/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,303.0000	6,254.0000	(0.777)	0	0	0
23/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,944.0000	88,895.0000	(0.055)	0	0	0
23/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,769.0000	94,725.0000	(0.046)	0	0	0
23/01/2007	R206	2007/02/01			Bond Future	7.8630	7.8590	(0.051)	0.0000	0.0000	0
23/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	8,334.0000	8,356.0000	0.264	0	0	0
23/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,230.0000	1,043.0000	(15.203)	0	0	0
23/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	57.0000	36.0000	(36.842)	0	0	0
23/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	19,960.0000	20,148.0000	0.942	0	0	0
23/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	7,452.0000	7,139.0000	(4.200)	0	0	0
23/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,544.0000	1,440.0000	(6.736)	0	0	0
23/01/2007	R206	2007/05/03			Bond Future	7.7920	7.7860	(0.077)	0.0000	0.0000	0
23/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	13,034.0000	12,816.0000	(1.673)	0	0	0
23/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,893.0000	10,980.0000	0.799	0	0	0
23/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,669.0000	26,867.0000	0.742	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
23/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,691.0000	3,583.0000	(2.926)	0	0	0
23/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,852.0000	17,995.0000	0.801	0	0	0
23/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,334.0000	7,170.0000	(2.236)	0	0	0
23/01/2007	R206	2007/08/02			Bond Future	7.7340	7.7270	(0.091)	0.0000	0.0000	0
23/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,346.0000	6,224.0000	(1.922)	0	0	0
23/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,544.0000	31,769.0000	0.713	0	0	0
23/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,263.0000	10,098.0000	(1.608)	0	0	0
23/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,461.0000	16,599.0000	0.838	0	0	0
23/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	15,667.0000	15,458.0000	(1.334)	0	0	0
23/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,353.0000	23,535.0000	0.779	0	0	0
23/01/2007	R207	2007/02/01			Bond Future	7.5990	7.6050	0.079	0.0000	0.0000	0
23/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,452.0000	1,351.0000	(6.956)	0	0	0
23/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	28,544.0000	28,982.0000	1.534	0	0	0
23/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	103,783.0000	103,304.0000	(0.462)	0	0	0
23/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	110.0000	70.0000	(36.364)	0	0	0
23/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	93,394.0000	93,874.0000	0.514	0	0	0
23/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	10,397.0000	10,508.0000	1.068	0	0	0
23/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	31,396.0000	30,904.0000	(1.567)	0	0	0
23/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	71,135.0000	71,614.0000	0.673	0	0	0
23/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	2,442.0000	2,074.0000	(15.070)	0	0	0
23/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	13,419.0000	12,838.0000	(4.330)	0	0	0
23/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	50,204.0000	49,724.0000	(0.956)	0	0	0
23/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	49.0000	36.0000	(26.531)	0	0	0
23/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	64,922.0000	64,443.0000	(0.738)	0	0	0
23/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	86,407.0000	85,927.0000	(0.556)	0	0	0
23/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	79,323.0000	78,844.0000	(0.604)	0	0	0
23/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	72,162.0000	71,682.0000	(0.665)	0	0	0
23/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	68,552.0000	68,072.0000	(0.700)	0	0	0
23/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	49,488.0000	49,967.0000	0.968	0	0	0
23/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	75,752.0000	75,273.0000	(0.632)	0	0	0
23/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2007	R207	2007/05/03			Bond Future	7.5460	7.5510	0.066	0.0000	0.0000	0
23/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,896.0000	72,496.0000	(0.549)	0	0	0
23/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	863.0000	859.0000	(0.463)	0	0	0
23/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	80.0000	79.0000	(1.250)	0	0	0
23/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,018.0000	106,619.0000	(0.373)	0	0	0
23/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	86,577.0000	86,177.0000	(0.462)	0	0	0
23/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	357.0000	355.0000	(0.560)	0	0	0
23/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	222.0000	220.0000	(0.901)	0	0	0
23/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	93,422.0000	93,022.0000	(0.428)	0	0	0
23/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,002.0000	89,602.0000	(0.444)	0	0	0
23/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	283.0000	280.0000	(1.060)	0	0	0
23/01/2007	R207	2007/08/02			Bond Future	7.5030	7.5070	0.053	0.0000	0.0000	0
23/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,818.0000	109,501.0000	(0.289)	0	0	0
23/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	643.0000	642.0000	(0.156)	0	0	0
23/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,457.0000	77,145.0000	(0.403)	0	0	0
23/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,839.0000	2,843.0000	0.141	0	0	0
23/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	90,282.0000	89,966.0000	(0.350)	0	0	0
23/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,623.0000	1,623.0000	-	0	0	0
23/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,775.0000	96,459.0000	(0.327)	0	0	0
23/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,206.0000	1,205.0000	(0.083)	0	0	0
23/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,401.0000	1,400.0000	(0.071)	0	0	0
23/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,524.0000	93,208.0000	(0.338)	0	0	0
23/01/2007	TRT1	2007/02/01			Index Future	247.1460	247.1640	0.007	0.0000	0.0000	500
23/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	332.0000	242.0000	(27.108)	0	0	0
23/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	35,792.0000	35,882.0000	0.251	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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