



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/01/2007

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
25/01/2007	CRD1 2007/02/01			Index Future	107.4490	107.5510	0.095	0.0000	0.0000	10
25/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	14,593.0000	15,558.0000	6.613	0	0	0
25/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	103.0000	48.0000	(53.398)	0	0	0
25/01/2007	CRD1 2007/05/03			Index Future	0.0000	109.9130	100.000	0.0000	0.0000	0
25/01/2007	GOVI 2007/02/01			jGovi	250.4940	250.4370	(0.023)	0.0000	0.0000	66
25/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	204,940.0000	204,370.0000	(0.278)	0	0	0
25/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
25/01/2007	GOVI 2007/05/03			jGovi	255.9950	256.1990	0.080	0.0000	0.0000	144
25/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	209,950.0000	211,990.0000	0.972	0	0	0
25/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
25/01/2007	GOVI 2007/08/02			jGovi	261.6120	261.5520	(0.023)	0.0000	0.0000	175
25/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	27.0000	27.0000	-	0	0	0
25/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	211,147.0000	210,547.0000	(0.284)	0	0	0
25/01/2007	ILBI 2007/02/01			Index Future	268.5610	268.3610	(0.074)	0.0000	0.0000	0
25/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	35,890.0000	33,861.0000	(5.653)	0	0	0
25/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	280.0000	251.0000	(10.357)	0	0	0
25/01/2007	ILBI 2007/05/03			Index Future	0.0000	274.6230	100.000	0.0000	0.0000	0
25/01/2007	J153 2010/08/31			jSwap	8.7650	8.7430	(0.251)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/01/2007	J157	2015/09/15			jSwap	8.4170	8.4250	0.095	0.0000	0.0000	0
25/01/2007	J186	2026/12/21			jSwap	7.9020	7.9530	0.645	0.0000	0.0000	0
25/01/2007	J194	2008/02/28			jSwap	9.1050	9.0740	(0.340)	0.0000	0.0000	0
25/01/2007	J201	2014/12/22			jSwap	8.4540	8.4590	0.059	0.0000	0.0000	0
25/01/2007	J203	2017/09/15			jSwap	8.3260	8.3510	0.300	0.0000	0.0000	0
25/01/2007	J204	2018/12/21			jSwap	8.2630	8.2980	0.424	0.0000	0.0000	0
25/01/2007	J207	2020/01/15			jSwap	8.2010	8.2420	0.500	0.0000	0.0000	0
25/01/2007	JBAR	2005/12/21			jBar	9.3210	9.2830	(0.408)	0.0000	0.0000	0
25/01/2007	JFRA	2007/02/01			jFra	9.3810	9.3350	(0.490)	0.0000	0.0000	0
25/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,583.0000	4,470.0000	(2.466)	0	0	0
25/01/2007	JFRA	2007/05/03			jFra	9.2800	9.2470	(0.356)	0.0000	0.0000	0
25/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,345.0000	4,266.0000	(1.818)	0	0	0
25/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	8.0000	9.0000	12.500	0	0	0
25/01/2007	JFRA	2007/08/02			jFra	9.2540	9.1970	(0.616)	0.0000	0.0000	0
25/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,336.0000	4,204.0000	(3.044)	0	0	0
25/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	61.0000	68.0000	11.475	0	0	0
25/01/2007	JFRA	2007/11/01			jFra	9.1390	9.0970	(0.460)	0.0000	0.0000	0
25/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	167.0000	177.0000	5.988	0	0	0
25/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,462.0000	4,363.0000	(2.219)	0	0	0
25/01/2007	JFRA	2008/02/07			jFra	8.9890	8.9200	(0.768)	0.0000	0.0000	0
25/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,151.0000	22,037.0000	(0.515)	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
25/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,526.0000	18,580.0000	0.291	0	0	0
25/01/2007	JN02	2007/02/01			jNote	9.0100	8.9630	(0.522)	0.0000	0.0000	0
25/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,864.0000	3,114.0000	8.729	0	0	0
25/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	3,044.0000	2,439.0000	(19.875)	0	0	0
25/01/2007	JN02	2007/05/03			jNote	8.8970	8.8550	(0.472)	0.0000	0.0000	0
25/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,953.0000	14,370.0000	2.989	0	0	0
25/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,519.0000	7,167.0000	(4.681)	0	0	0
25/01/2007	JN02	2007/08/02			jNote	8.7770	8.7370	(0.456)	0.0000	0.0000	0
25/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,546.0000	10,219.0000	(3.101)	0	0	0
25/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,177.0000	19,584.0000	2.122	0	0	0
25/01/2007	JN05	2007/02/01			jNote	8.5470	8.5350	(0.140)	0.0000	0.0000	0
25/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
25/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	28,243.0000	28,744.0000	1.774	0	0	0
25/01/2007	JN05	2007/05/03			jNote	8.4750	8.4690	(0.071)	0.0000	0.0000	0
25/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,749.0000	32,953.0000	0.623	0	0	0
25/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,545.0000	1,489.0000	(3.625)	0	0	0
25/01/2007	JN05	2007/08/02			jNote	8.4030	8.4020	(0.012)	0.0000	0.0000	0
25/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,476.0000	3,441.0000	(1.007)	0	0	0
25/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,651.0000	37,674.0000	0.061	0	0	0
25/01/2007	JN10	2007/02/01			jNote	8.2520	8.2730	0.254	0.0000	0.0000	0
25/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
25/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	50,208.0000	48,795.0000	(2.814)	0	0	0
25/01/2007	JN10	2007/05/03			jNote	8.2000	8.2250	0.305	0.0000	0.0000	0
25/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	218.0000	249.0000	14.220	0	0	0
25/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	54,072.0000	52,407.0000	(3.079)	0	0	0
25/01/2007	JN10	2007/08/02			jNote	8.1480	8.1770	0.356	0.0000	0.0000	0
25/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	58,481.0000	56,610.0000	(3.199)	0	0	0

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25/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	969.0000	1,078.0000	11.249	0	0	0
25/01/2007	JROD	2007/01/31			jRod	8.4310	8.4300	(0.012)	0.0000	0.0000	0
25/01/2007	JROD	2007/02/28			jRod	8.7370	8.7210	(0.183)	0.0000	0.0000	0
25/01/2007	JROD	2007/03/30			jRod	9.0590	9.0240	(0.386)	0.0000	0.0000	0
25/01/2007	JROD	2007/04/30			jRod	8.8940	8.8700	(0.270)	0.0000	0.0000	0
25/01/2007	JROD	2007/05/31			jRod	9.1390	9.1130	(0.284)	0.0000	0.0000	0
25/01/2007	OTH1	2007/02/01			Index Future	246.9090	247.1500	0.098	0.0000	0.0000	15
25/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	238.0000	109.0000	(54.202)	0	0	0
25/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	33,528.0000	35,809.0000	6.803	0	0	0
25/01/2007	OTH1	2007/05/03			Index Future	0.0000	252.5780	100.000	0.0000	0.0000	0
25/01/2007	R153	2007/02/01			Bond Future	8.1650	8.1350	(0.367)	0.0000	0.0000	72
25/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	56,890.0000	55,896.0000	(1.747)	0	0	0
25/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	39,438.0000	38,443.0000	(2.523)	0	0	0
25/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	4,413.0000	4,939.0000	11.919	0	0	0
25/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	48,124.0000	47,129.0000	(2.068)	0	0	0
25/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	35,244.0000	36,239.0000	2.823	0	0	0
25/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	1,601.0000	1,132.0000	(29.294)	0	0	0
25/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	30,832.0000	29,837.0000	(3.227)	0	0	0
25/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	19,186.0000	20,174.0000	5.150	0	0	0
25/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	12,780.0000	13,714.0000	7.308	0	0	0
25/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	22,305.0000	21,310.0000	(4.461)	0	0	0
25/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	11,223.0000	12,123.0000	8.019	0	0	0
25/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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25/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
25/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	27,247.0000	28,241.0000	3.648	0	0	0
25/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	9,706.0000	10,560.0000	8.799	0	0	0
25/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	313.0000	171.0000	(45.367)	0	0	0
25/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	192.0000	97.0000	(49.479)	0	0	0
25/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	114.0000	53.0000	(53.509)	0	0	0
25/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,293.0000	5,391.0000	(14.333)	0	0	0
25/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	13,899.0000	12,904.0000	(7.159)	0	0	0
25/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	44.0000	43.0000	(2.273)	0	0	0
25/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	810.0000	902.0000	11.358	0	0	0
25/01/2007	R153	2007/05/03			Bond Future	8.1050	8.0750	(0.370)	0.0000	0.0000	0
25/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,702.0000	1,556.0000	(8.578)	0	0	0
25/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,051.0000	4,725.0000	(6.454)	0	0	0
25/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,233.0000	17,839.0000	3.517	0	0	0
25/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,068.0000	29,854.0000	2.704	0	0	0
25/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,713.0000	2,504.0000	(7.704)	0	0	0
25/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,037.0000	24,760.0000	3.008	0	0	0
25/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,835.0000	23,540.0000	3.087	0	0	0
25/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,659.0000	22,345.0000	3.167	0	0	0
25/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,372.0000	3,126.0000	(7.295)	0	0	0
25/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,029.0000	2,802.0000	(7.494)	0	0	0
25/01/2007	R153	2007/08/02			Bond Future	7.9480	7.9260	(0.277)	0.0000	0.0000	0
25/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	23,461.0000	23,862.0000	1.709	0	0	0
25/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,599.0000	7,362.0000	(3.119)	0	0	0
25/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,851.0000	34,342.0000	1.450	0	0	0
25/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,864.0000	3,717.0000	(3.804)	0	0	0
25/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,873.0000	5,674.0000	(3.388)	0	0	0
25/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,412.0000	27,852.0000	1.605	0	0	0
25/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,445.0000	28,894.0000	1.578	0	0	0
25/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	29,494.0000	29,952.0000	1.553	0	0	0
25/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,130.0000	4,949.0000	(3.528)	0	0	0
25/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,492.0000	5,302.0000	(3.460)	0	0	0

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25/01/2007	R157	2007/02/01			Bond Future	7.7950	7.7850	(0.128)	0.0000	0.0000	0
25/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
25/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	44,808.0000	45,559.0000	1.676	0	0	150
25/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	62,727.0000	63,485.0000	1.208	0	0	0
25/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	85.0000	45.0000	(47.059)	0	0	0
25/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	87,276.0000	88,034.0000	0.869	0	0	0
25/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	23,046.0000	22,213.0000	(3.615)	0	0	0
25/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	124,593.0000	125,351.0000	0.608	0	0	0
25/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	1,283.0000	948.0000	(26.111)	0	0	0
25/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	55,596.0000	56,353.0000	1.362	0	0	0
25/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
25/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	59,168.0000	59,925.0000	1.279	0	0	0
25/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	456.0000	381.0000	(16.447)	0	0	0
25/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	69,806.0000	70,564.0000	1.086	0	0	0
25/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	104,426.0000	105,184.0000	0.726	0	0	0
25/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	52,012.0000	52,768.0000	1.454	0	0	0
25/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	16,690.0000	17,112.0000	2.528	0	0	0
25/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	33,964.0000	34,681.0000	2.111	0	0	0
25/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	121,263.0000	122,021.0000	0.625	0	0	0
25/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	137,793.0000	138,551.0000	0.550	0	0	0
25/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
25/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	42,142.0000	41,379.0000	(1.811)	0	0	0
25/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	62,040.0000	61,282.0000	(1.222)	0	0	0
25/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	7,873.0000	7,053.0000	(10.415)	0	0	0
25/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	10,854.0000	11,060.0000	1.898	0	0	250
25/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	2,934.0000	2,382.0000	(18.814)	0	0	0

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25/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	4,459.0000	4,397.0000	(1.390)	0	0	0
25/01/2007	R157	2007/05/03			Bond Future	7.7500	7.7400	(0.129)	0.0000	0.0000	504
25/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,040.0000	71,650.0000	0.859	0	0	0
25/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,318.0000	2,210.0000	(4.659)	0	0	0
25/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	89,826.0000	90,498.0000	0.748	0	0	0
25/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,036.0000	2,904.0000	(4.348)	0	0	0
25/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	77,211.0000	77,844.0000	0.820	0	0	0
25/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,304.0000	1,234.0000	(5.368)	0	0	0
25/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,657.0000	2,537.0000	(4.516)	0	0	0
25/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,112.0000	74,733.0000	0.838	0	0	0
25/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	59,110.0000	59,662.0000	0.934	0	0	0
25/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,035.0000	4,845.0000	(3.774)	0	0	0
25/01/2007	R157	2007/08/02			Bond Future	7.6630	7.6650	0.026	0.0000	0.0000	0
25/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,105.0000	7,076.0000	(0.408)	0	0	0
25/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,073.0000	82,899.0000	(0.209)	0	0	0
25/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,098.0000	1,091.0000	(0.638)	0	0	0
25/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,421.0000	80,270.0000	(0.188)	0	0	0
25/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,318.0000	80,143.0000	(0.218)	0	0	0
25/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,717.0000	7,687.0000	(0.389)	0	0	0
25/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,611.0000	4,587.0000	(0.520)	0	0	0
25/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	97,238.0000	97,068.0000	(0.175)	0	0	0
25/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,601.0000	10,570.0000	(0.292)	0	0	0
25/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,613.0000	69,437.0000	(0.253)	0	0	0
25/01/2007	R186	2007/02/01			Bond Future	7.4610	7.5170	0.751	0.0000	0.0000	2
25/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	130,467.0000	137,519.0000	5.405	0	0	0
25/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	34.0000	6.0000	(82.353)	0	0	0
25/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	6,795.0000	9,546.0000	40.486	0	0	0
25/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	11,713.0000	7,411.0000	(36.728)	0	0	0
25/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	174,658.0000	167,605.0000	(4.038)	0	0	0
25/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	94,733.0000	101,785.0000	7.444	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
25/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	17.0000	24.0000	41.176	0	0	0
25/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	60,327.0000	67,351.0000	11.643	0	0	0
25/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	88,641.0000	81,589.0000	(7.956)	0	0	0
25/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	65,589.0000	58,543.0000	(10.743)	0	0	0
25/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	122,039.0000	114,986.0000	(5.779)	0	0	0
25/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	99,932.0000	92,879.0000	(7.058)	0	0	0
25/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	28,431.0000	34,648.0000	21.867	0	0	0
25/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	148,809.0000	141,757.0000	(4.739)	0	0	0
25/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	597.0000	904.0000	51.424	0	0	0
25/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	36,387.0000	29,641.0000	(18.540)	0	0	0
25/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1,337.0000	503.0000	(62.378)	0	0	0
25/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	94,306.0000	87,254.0000	(7.478)	0	0	0
25/01/2007	R186	2007/05/03			Bond Future	7.4110	7.4690	0.783	0.0000	0.0000	0
25/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	5,848.0000	6,709.0000	14.723	0	0	0
25/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,814.0000	99,372.0000	(6.088)	0	0	0
25/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,347.0000	1,590.0000	18.040	0	0	0
25/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	125,455.0000	118,692.0000	(5.391)	0	0	0
25/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,908.0000	3,384.0000	16.369	0	0	0
25/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	130,435.0000	123,609.0000	(5.233)	0	0	0
25/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,363.0000	3,903.0000	16.057	0	0	0
25/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,488.0000	148,428.0000	(4.541)	0	0	0
25/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	135,432.0000	128,548.0000	(5.083)	0	0	0
25/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,507.0000	2,926.0000	16.713	0	0	0
25/01/2007	R186	2007/08/02			Bond Future	7.3700	7.4310	0.828	0.0000	0.0000	0
25/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	117,426.0000	111,121.0000	(5.369)	0	0	0
25/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	12,993.0000	14,354.0000	10.475	0	0	0
25/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,421.0000	128,768.0000	(4.913)	0	0	0
25/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,183.0000	9,120.0000	11.451	0	0	0
25/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	7,428.0000	8,294.0000	11.659	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
25/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,004.0000	133,275.0000	(4.806)	0	0	0
25/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,001.0000	10,014.0000	11.254	0	0	0
25/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,615.0000	137,814.0000	(4.703)	0	0	0
25/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	163,251.0000	156,203.0000	(4.317)	0	0	0
25/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,975.0000	5,594.0000	12.442	0	0	0
25/01/2007	R194	2007/02/01			Bond Future	8.7750	8.6340	(1.607)	0.0000	0.0000	0
25/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	483.0000	1,006.0000	108.282	0	0	0
25/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,413.0000	635.0000	(55.060)	0	0	0
25/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,815.0000	6,400.0000	(18.106)	0	0	0
25/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	154.0000	387.0000	151.299	0	0	0
25/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,917.0000	1,735.0000	(40.521)	0	0	0
25/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	10.0000	35.0000	250.000	0	0	0
25/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,294.0000	3,904.0000	(26.256)	0	0	0
25/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,738.0000	845.0000	(51.381)	0	0	0
25/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,355.0000	8,940.0000	(13.665)	0	0	0
25/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	661.0000	1,297.0000	96.218	0	0	0
25/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,905.0000	11,490.0000	(10.965)	0	0	0
25/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,464.0000	14,049.0000	(9.150)	0	0	0
25/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,404.0000	26,989.0000	(4.982)	0	0	0
25/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,796.0000	24,381.0000	(5.485)	0	0	0
25/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,199.0000	21,783.0000	(6.104)	0	0	0
25/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	878.0000	1,630.0000	85.649	0	0	0
25/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,032.0000	16,617.0000	(7.847)	0	0	0
25/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,128.0000	465.0000	(58.777)	0	0	0
25/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,611.0000	19,196.0000	(6.865)	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
25/01/2007	R194	2007/05/03			Bond Future	8.5430	8.3700	(2.025)	0.0000	0.0000	0
25/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,833.0000	7,853.0000	14.928	0	0	0
25/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,350.0000	1,021.0000	(24.370)	0	0	0
25/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,481.0000	6,398.0000	16.731	0	0	0
25/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,067.0000	1,612.0000	(22.013)	0	0	0
25/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,740.0000	6,678.0000	16.341	0	0	0
25/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,229.0000	6,124.0000	17.116	0	0	0
25/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,803.0000	1,392.0000	(22.795)	0	0	0
25/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,286.0000	5,088.0000	18.712	0	0	0
25/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,932.0000	1,499.0000	(22.412)	0	0	0
25/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,675.0000	2,128.0000	(20.449)	0	0	0
25/01/2007	R194	2007/08/02			Bond Future	8.3020	8.0930	(2.517)	0.0000	0.0000	0
25/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,148.0000	7,883.0000	10.283	0	0	0
25/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,276.0000	2,846.0000	(13.126)	0	0	0
25/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,811.0000	7,526.0000	10.498	0	0	0
25/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,172.0000	2,751.0000	(13.272)	0	0	0
25/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,070.0000	2,659.0000	(13.388)	0	0	0
25/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,978.0000	7,703.0000	10.390	0	0	0
25/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,716.0000	3,247.0000	(12.621)	0	0	0
25/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,686.0000	2,313.0000	(13.887)	0	0	0
25/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,850.0000	8,622.0000	9.834	0	0	0
25/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,163.0000	6,838.0000	10.952	0	0	0
25/01/2007	R196	2007/02/01			Bond Future	8.6000	8.4290	(1.988)	0.0000	0.0000	0
25/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	6,628.0000	3,477.0000	(47.541)	0	0	0
25/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	4.0000	82.0000	1950.000	0	0	0
25/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	2,223.0000	424.0000	(80.927)	0	0	0
25/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	168.0000	4.0000	(97.619)	0	0	0
25/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,991.0000	6,056.0000	102.474	0	0	0
25/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	336.0000	1,767.0000	425.893	0	0	0
25/01/2007	R196	2007/05/03			Bond Future	8.4650	8.2750	(2.245)	0.0000	0.0000	0
25/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,357.0000	8,801.0000	38.446	0	0	0
25/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,183.0000	1,889.0000	(40.653)	0	0	0
25/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,587.0000	835.0000	(47.385)	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
25/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,580.0000	3,678.0000	(34.086)	0	0	0
25/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,963.0000	3,257.0000	65.920	0	0	0
25/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,771.0000	5,673.0000	50.438	0	0	0
25/01/2007	R196	2007/08/02			Bond Future	8.3600	8.1540	(2.464)	0.0000	0.0000	0
25/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,000.0000	7,848.0000	30.800	0	0	0
25/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,260.0000	10,432.0000	26.295	0	0	0
25/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,954.0000	2,780.0000	(29.691)	0	0	0
25/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,573.0000	1,724.0000	(32.997)	0	0	0
25/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,154.0000	5,648.0000	35.965	0	0	0
25/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,765.0000	4,239.0000	(26.470)	0	0	0
25/01/2007	R201	2007/02/01			Bond Future	7.8000	7.7910	(0.115)	0.0000	0.0000	0
25/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	18,521.0000	17,924.0000	(3.223)	0	0	0
25/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	65,503.0000	64,962.0000	(0.826)	0	0	0
25/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	995.0000	741.0000	(25.528)	0	0	0
25/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	49,496.0000	50,036.0000	1.091	0	0	0
25/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,330.0000	5,716.0000	(9.700)	0	0	0
25/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	12,916.0000	13,203.0000	2.222	0	0	0
25/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	62.0000	32.0000	(48.387)	0	0	0
25/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	49,450.0000	48,909.0000	(1.094)	0	0	0
25/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	313.0000	256.0000	(18.211)	0	0	0
25/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	33,695.0000	33,151.0000	(1.614)	0	0	0
25/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	3,322.0000	3,249.0000	(2.197)	0	0	0
25/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
25/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	82,657.0000	83,197.0000	0.653	0	0	0
25/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	26,643.0000	27,154.0000	1.918	0	0	0
25/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	40,982.0000	41,521.0000	1.315	0	0	0
25/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	55,122.0000	55,663.0000	0.981	0	0	0
25/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	43,830.0000	44,370.0000	1.232	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
25/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	69,013.0000	69,553.0000	0.782	0	0	0
25/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	46,668.0000	47,208.0000	1.157	0	0	0
25/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R201	2007/05/03			Bond Future	7.7280	7.7200	(0.104)	0.0000	0.0000	0
25/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	57,769.0000	58,147.0000	0.654	0	0	0
25/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	48,271.0000	48,610.0000	0.702	0	0	0
25/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,030.0000	3,897.0000	(3.300)	0	0	0
25/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,452.0000	2,359.0000	(3.793)	0	0	0
25/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,151.0000	2,066.0000	(3.952)	0	0	0
25/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	60,213.0000	60,599.0000	0.641	0	0	0
25/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,881.0000	1,805.0000	(4.040)	0	0	0
25/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,679.0000	63,073.0000	0.629	0	0	0
25/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	72,714.0000	73,135.0000	0.579	0	0	0
25/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,071.0000	1,020.0000	(4.762)	0	0	0
25/01/2007	R201	2007/08/02			Bond Future	7.6700	7.6660	(0.052)	0.0000	0.0000	0
25/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,697.0000	76,871.0000	0.227	0	0	0
25/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,614.0000	54,746.0000	0.242	0	0	0
25/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,449.0000	3,392.0000	(1.653)	0	0	0
25/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,126.0000	8,027.0000	(1.218)	0	0	0
25/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,863.0000	5,782.0000	(1.382)	0	0	0
25/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,165.0000	63,314.0000	0.236	0	0	0
25/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,940.0000	4,868.0000	(1.457)	0	0	0
25/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,367.0000	65,521.0000	0.236	0	0	0
25/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,593.0000	67,751.0000	0.234	0	0	0
25/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,385.0000	5,309.0000	(1.411)	0	0	0
25/01/2007	R203	2007/02/01			Bond Future	7.7010	7.7120	0.143	0.0000	0.0000	0
25/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	66,710.0000	65,903.0000	(1.210)	0	0	0
25/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	89,879.0000	89,072.0000	(0.898)	0	0	0
25/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	73,014.0000	73,822.0000	1.107	0	0	0
25/01/2007	R203	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
25/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
25/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	73,406.0000	72,598.0000	(1.101)	0	0	0
25/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	33,824.0000	34,628.0000	2.377	0	0	0
25/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	63,339.0000	62,532.0000	(1.274)	0	0	0
25/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	6,482.0000	5,707.0000	(11.956)	0	0	0
25/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	106.0000	85.0000	(19.811)	0	0	0
25/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	93,311.0000	94,119.0000	0.866	0	0	0
25/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	21,759.0000	20,931.0000	(3.805)	0	0	0
25/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	53,188.0000	53,995.0000	1.517	0	0	0
25/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	59,953.0000	59,145.0000	(1.348)	0	0	0
25/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	2,892.0000	2,925.0000	1.141	0	0	0
25/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	56,550.0000	55,743.0000	(1.427)	0	0	0
25/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	15,387.0000	16,021.0000	4.120	0	0	0
25/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	39,303.0000	38,496.0000	(2.053)	0	0	0
25/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	490.0000	316.0000	(35.510)	0	0	0
25/01/2007	R203	2007/05/03			Bond Future	7.6380	7.6510	0.170	0.0000	0.0000	0
25/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	73,924.0000	72,992.0000	(1.261)	0	0	0
25/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	270.0000	279.0000	3.333	0	0	0
25/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,142.0000	76,206.0000	(1.213)	0	0	0
25/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	71.0000	73.0000	2.817	0	0	0
25/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,187.0000	92,245.0000	(1.011)	0	0	0
25/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,359.0000	79,422.0000	(1.166)	0	0	0
25/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	346.0000	358.0000	3.468	0	0	0
25/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	210.0000	216.0000	2.857	0	0	0
25/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	874.0000	903.0000	3.318	0	0	0
25/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	61,130.0000	60,215.0000	(1.497)	0	0	0

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25/01/2007	R203	2007/08/02			Bond Future	7.5870	7.6030	0.211	0.0000	0.0000	0
25/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	83,886.0000	82,786.0000	(1.311)	0	0	0
25/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,328.0000	1,377.0000	3.690	0	0	0
25/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,541.0000	1,596.0000	3.569	0	0	0
25/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	80,868.0000	79,775.0000	(1.352)	0	0	0
25/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	96,049.0000	94,929.0000	(1.166)	0	0	0
25/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	712.0000	739.0000	3.792	0	0	0
25/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,782.0000	1,846.0000	3.591	0	0	0
25/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	77,864.0000	76,780.0000	(1.392)	0	0	0
25/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,095.0000	3,200.0000	3.393	0	0	0
25/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,054.0000	65,010.0000	(1.581)	0	0	0
25/01/2007	R204	2007/02/01			Bond Future	7.6360	7.6520	0.210	0.0000	0.0000	0
25/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	28,304.0000	27,014.0000	(4.558)	0	0	0
25/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	2,621.0000	2,644.0000	0.878	0	0	0
25/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	212.0000	179.0000	(15.566)	0	0	0
25/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	72,908.0000	74,164.0000	1.723	0	0	0
25/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	51,662.0000	52,917.0000	2.429	0	0	0
25/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	72,193.0000	70,936.0000	(1.741)	0	0	0
25/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	11,531.0000	10,298.0000	(10.693)	0	0	0
25/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	132.0000	66.0000	(50.000)	0	0	0
25/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
25/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	12,952.0000	13,634.0000	5.266	0	0	0
25/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	68,619.0000	67,362.0000	(1.832)	0	0	0
25/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	94,710.0000	95,967.0000	1.327	0	0	0
25/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	65,027.0000	63,770.0000	(1.933)	0	0	0
25/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	2,186.0000	1,611.0000	(26.304)	0	0	0
25/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	31,083.0000	32,274.0000	3.832	0	0	0
25/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	46,800.0000	45,540.0000	(2.692)	0	0	0
25/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	82,807.0000	81,550.0000	(1.518)	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
25/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	75,749.0000	74,492.0000	(1.659)	0	0	0
25/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	100,146.0000	98,889.0000	(1.255)	0	0	0
25/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R204	2007/05/03			Bond Future	7.5770	7.5950	0.238	0.0000	0.0000	0
25/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	104,364.0000	102,987.0000	(1.319)	0	0	0
25/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	870.0000	896.0000	2.989	0	0	0
25/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,576.0000	3,681.0000	2.936	0	0	0
25/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	72,361.0000	71,063.0000	(1.794)	0	0	0
25/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,100.0000	2,162.0000	2.952	0	0	0
25/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	84,975.0000	83,635.0000	(1.577)	0	0	0
25/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	91,399.0000	90,043.0000	(1.484)	0	0	0
25/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	88,180.0000	86,831.0000	(1.530)	0	0	0
25/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,826.0000	1,880.0000	2.957	0	0	0
25/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,583.0000	1,630.0000	2.969	0	0	0
25/01/2007	R204	2007/08/02			Bond Future	7.5300	7.5510	0.279	0.0000	0.0000	0
25/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,249.0000	8,482.0000	2.825	0	0	0
25/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	79,750.0000	78,361.0000	(1.742)	0	0	0
25/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	109,108.0000	107,591.0000	(1.390)	0	0	0
25/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,315.0000	3,420.0000	3.167	0	0	0
25/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,129.0000	95,654.0000	(1.519)	0	0	0
25/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,320.0000	5,479.0000	2.989	0	0	0
25/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	94,175.0000	92,712.0000	(1.553)	0	0	0
25/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,853.0000	5,000.0000	3.029	0	0	0
25/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,824.0000	5,996.0000	2.953	0	0	0
25/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	91,241.0000	89,792.0000	(1.588)	0	0	0
25/01/2007	R206	2007/02/01			Bond Future	7.8400	7.8270	(0.166)	0.0000	0.0000	0
25/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	9,028.0000	9,485.0000	5.062	0	0	0
25/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	16.0000	6.0000	(62.500)	0	0	0
25/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	21,118.0000	21,787.0000	3.168	0	0	0
25/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	725.0000	503.0000	(30.621)	0	0	0
25/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,543.0000	1,555.0000	0.778	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
25/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	6,252.0000	5,586.0000	(10.653)	0	0	0
25/01/2007	R206	2007/05/03			Bond Future	7.7670	7.7550	(0.154)	0.0000	0.0000	0
25/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,343.0000	3,181.0000	(4.846)	0	0	0
25/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	27,595.0000	28,046.0000	1.634	0	0	0
25/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,781.0000	6,521.0000	(3.834)	0	0	0
25/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	18,574.0000	18,926.0000	1.895	0	0	0
25/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,393.0000	11,638.0000	2.150	0	0	0
25/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	12,261.0000	11,894.0000	(2.993)	0	0	0
25/01/2007	R206	2007/08/02			Bond Future	7.7080	7.7000	(0.104)	0.0000	0.0000	0
25/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,103.0000	24,323.0000	0.913	0	0	0
25/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,955.0000	5,826.0000	(2.166)	0	0	0
25/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,444.0000	32,712.0000	0.826	0	0	0
25/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,722.0000	9,544.0000	(1.831)	0	0	0
25/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,051.0000	17,220.0000	0.991	0	0	0
25/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,967.0000	14,738.0000	(1.530)	0	0	0
25/01/2007	R207	2007/02/01			Bond Future	7.5710	7.5920	0.277	0.0000	0.0000	0
25/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	8,327.0000	9,238.0000	10.940	0	0	0
25/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	2,613.0000	1,843.0000	(29.468)	0	0	0
25/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	14,962.0000	13,330.0000	(10.908)	0	0	0
25/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	84.0000	34.0000	(59.524)	0	0	0
25/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	88,648.0000	86,966.0000	(1.897)	0	0	0
25/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	26,277.0000	27,908.0000	6.207	0	0	0
25/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	755.0000	804.0000	6.490	0	0	0
25/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	91,153.0000	92,835.0000	1.845	0	0	0
25/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	74,403.0000	72,721.0000	(2.261)	0	0	0
25/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	47,247.0000	48,928.0000	3.558	0	0	0
25/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	33,599.0000	31,915.0000	(5.012)	0	0	0
25/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	8.45	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
25/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	106,024.0000	104,343.0000	(1.585)	0	0	0
25/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	67,163.0000	65,482.0000	(2.503)	0	0	0
25/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	68,894.0000	70,575.0000	2.440	0	0	0
25/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	70,793.0000	69,111.0000	(2.376)	0	0	0
25/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
25/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	52,445.0000	50,763.0000	(3.207)	0	0	0
25/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	81,564.0000	79,882.0000	(2.062)	0	0	0
25/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	77,993.0000	76,312.0000	(2.155)	0	0	0
25/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2007	R207	2007/05/03			Bond Future	7.5160	7.5390	0.306	0.0000	0.0000	0
25/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	75,142.0000	73,366.0000	(2.364)	0	0	0
25/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	720.0000	776.0000	7.778	0	0	0
25/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	109,388.0000	107,561.0000	(1.670)	0	0	0
25/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	88,898.0000	87,090.0000	(2.034)	0	0	0
25/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	290.0000	314.0000	8.276	0	0	0
25/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	92,334.0000	90,522.0000	(1.962)	0	0	0
25/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	228.0000	246.0000	7.895	0	0	0
25/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	62.0000	68.0000	9.677	0	0	0
25/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	178.0000	192.0000	7.865	0	0	0
25/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	95,765.0000	93,948.0000	(1.897)	0	0	0
25/01/2007	R207	2007/08/02			Bond Future	7.4720	7.4980	0.348	0.0000	0.0000	0
25/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,560.0000	2,721.0000	6.289	0	0	0
25/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,627.0000	77,733.0000	(2.379)	0	0	0
25/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	95,817.0000	93,847.0000	(2.056)	0	0	0
25/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,067.0000	1,142.0000	7.029	0	0	0
25/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,445.0000	1,543.0000	6.782	0	0	0
25/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	112,186.0000	110,173.0000	(1.794)	0	0	0
25/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	92,554.0000	90,596.0000	(2.116)	0	0	0
25/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,086.0000	97,106.0000	(1.998)	0	0	0
25/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	562.0000	604.0000	7.473	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
25/01/2007	R207 2007/08/02	8.75	Put	Option on Bond Future	1,244.0000	1,329.0000	6.833	0	0	0
25/01/2007	TRT1 2007/01/25			Index Future	0.0000	247.4810	100.000	0.0000	0.0000	0
25/01/2007	TRT1 2007/02/01			Index Future	247.5250	247.4810	(0.018)	0.0000	0.0000	500
25/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	100.0000	65.0000	(35.000)	0	0	0
25/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	39,350.0000	38,875.0000	(1.207)	0	0	0

Grand Total: **2,038**