



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/01/2007

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
31/01/2007	CRD1 2007/02/01			Index Future	107.3070	107.4530	0.136	0.0000	0.0000	0
31/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	0.0000	0.0000	-	0	0	0
31/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,070.0000	14,530.0000	11.171	0	0	0
31/01/2007	CRD1 2007/05/03			Index Future	109.6620	109.8110	0.136	0.0000	0.0000	10
31/01/2007	GOVI 2007/02/01			jGovi	249.7760	250.2710	0.198	0.0000	0.0000	0
31/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	197,760.0000	202,710.0000	2.503	0	0	0
31/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
31/01/2007	GOVI 2007/05/03			jGovi	255.2590	255.7630	0.197	0.0000	0.0000	144
31/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
31/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	202,590.0000	207,630.0000	2.488	0	0	0
31/01/2007	GOVI 2007/08/02			jGovi	260.8620	261.3780	0.198	0.0000	0.0000	175
31/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	203,652.0000	208,804.0000	2.530	0	0	0
31/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	32.0000	24.0000	(25.000)	0	0	0
31/01/2007	ILBI 2007/02/01			Index Future	270.5600	270.4040	(0.058)	0.0000	0.0000	0
31/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	0.0000	0.0000	-	0	0	0
31/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	55,600.0000	54,040.0000	(2.806)	0	0	0
31/01/2007	ILBI 2007/05/03			Index Future	276.8560	276.7120	(0.052)	0.0000	0.0000	0
31/01/2007	J153 2010/08/31			jSwap	8.7970	8.7440	(0.602)	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
31/01/2007	J157	2015/09/15			jSwap	8.5060	8.4720	(0.400)	0.0000	0.0000	0
31/01/2007	J186	2026/12/21			jSwap	8.0110	7.9730	(0.474)	0.0000	0.0000	0
31/01/2007	J194	2008/02/28			jSwap	9.0940	9.0660	(0.308)	0.0000	0.0000	0
31/01/2007	J201	2014/12/22			jSwap	8.5420	8.5010	(0.480)	0.0000	0.0000	0
31/01/2007	J203	2017/09/15			jSwap	8.4140	8.3790	(0.416)	0.0000	0.0000	0
31/01/2007	J204	2018/12/21			jSwap	8.3520	8.3110	(0.491)	0.0000	0.0000	0
31/01/2007	J207	2020/01/15			jSwap	8.2930	8.2500	(0.519)	0.0000	0.0000	0
31/01/2007	JBAR	2005/12/21			jBar	9.2760	9.3040	0.302	0.0000	0.0000	0
31/01/2007	JFRA	2007/02/01			jFra	9.2960	9.3190	0.247	0.0000	0.0000	0
31/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,376.0000	4,433.0000	1.303	0	0	0
31/01/2007	JFRA	2007/05/03			jFra	9.2760	9.2490	(0.291)	0.0000	0.0000	0
31/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	7.0000	16.667	0	0	0
31/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,334.0000	4,269.0000	(1.500)	0	0	0
31/01/2007	JFRA	2007/08/02			jFra	9.2290	9.1820	(0.509)	0.0000	0.0000	0
31/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	60.0000	65.0000	8.333	0	0	0
31/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,274.0000	4,165.0000	(2.550)	0	0	0
31/01/2007	JFRA	2007/11/01			jFra	9.1150	9.0250	(0.987)	0.0000	0.0000	0
31/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,399.0000	4,189.0000	(4.774)	0	0	0
31/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	167.0000	192.0000	14.970	0	0	0
31/01/2007	JFRA	2008/02/07			jFra	8.9320	8.8520	(0.896)	0.0000	0.0000	0
31/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,919.0000	21,793.0000	(0.575)	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
31/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,432.0000	18,498.0000	0.358	0	0	0
31/01/2007	JN02	2007/02/01			jNote	8.9790	8.9250	(0.601)	0.0000	0.0000	0
31/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	1,293.0000	500.0000	(61.330)	0	0	0
31/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	1,677.0000	1,868.0000	11.389	0	0	0
31/01/2007	JN02	2007/05/03			jNote	8.8840	8.8140	(0.788)	0.0000	0.0000	0
31/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,787.0000	14,527.0000	5.367	0	0	0
31/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,114.0000	6,574.0000	(7.591)	0	0	0
31/01/2007	JN02	2007/08/02			jNote	8.7750	8.6970	(0.889)	0.0000	0.0000	0
31/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,307.0000	9,712.0000	(5.773)	0	0	0
31/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,976.0000	19,813.0000	4.411	0	0	0
31/01/2007	JN05	2007/02/01			jNote	8.6060	8.5480	(0.674)	0.0000	0.0000	0
31/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
31/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	25,860.0000	28,228.0000	9.157	0	0	0
31/01/2007	JN05	2007/05/03			jNote	8.5450	8.4840	(0.714)	0.0000	0.0000	0
31/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,728.0000	1,398.0000	(19.097)	0	0	0
31/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,089.0000	32,262.0000	7.222	0	0	0
31/01/2007	JN05	2007/08/02			jNote	8.4810	8.4200	(0.719)	0.0000	0.0000	0
31/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,894.0000	3,413.0000	(12.352)	0	0	0
31/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,889.0000	36,924.0000	5.833	0	0	0
31/01/2007	JN10	2007/02/01			jNote	8.3440	8.3100	(0.407)	0.0000	0.0000	0
31/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
31/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	43,896.0000	46,257.0000	5.379	0	0	0
31/01/2007	JN10	2007/05/03			jNote	8.2970	8.2590	(0.458)	0.0000	0.0000	0
31/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	345.0000	259.0000	(24.928)	0	0	0
31/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	47,502.0000	50,063.0000	5.391	0	0	0
31/01/2007	JN10	2007/08/02			jNote	8.2470	8.2080	(0.473)	0.0000	0.0000	0
31/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	51,997.0000	54,511.0000	4.835	0	0	0

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31/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,359.0000	1,143.0000	(15.894)	0	0	0
31/01/2007	JROD	2007/01/31			jRod	8.4280	8.4282	0.003	0.0000	0.0000	0
31/01/2007	JROD	2007/02/28			jRod	8.6940	8.6960	0.023	0.0000	0.0000	0
31/01/2007	JROD	2007/03/30			jRod	8.9790	8.9910	0.134	0.0000	0.0000	0
31/01/2007	JROD	2007/04/30			jRod	8.8430	9.3040	5.213	0.0000	0.0000	0
31/01/2007	JROD	2007/05/31			jRod	9.0820	9.0930	0.121	0.0000	0.0000	0
31/01/2007	OTH1	2007/02/01			Index Future	246.4360	246.7580	0.131	0.0000	0.0000	0
31/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	2.0000	0.0000	(100.000)	0	0	0
31/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	28,562.0000	31,780.0000	11.267	0	0	0
31/01/2007	OTH1	2007/05/03			Index Future	251.8460	252.1730	0.130	0.0000	0.0000	15
31/01/2007	R153	2007/02/01			Bond Future	8.2200	8.1600	(0.730)	0.0000	0.0000	19
31/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	1,942.0000	3,114.0000	60.350	0	0	0
31/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	951.0000	136.0000	(85.699)	0	0	0
31/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	7,595.0000	9,559.0000	25.859	0	0	0
31/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	21.0000	0.0000	(100.000)	0	0	0
31/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	9,217.0000	11,197.0000	21.482	0	0	0
31/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	10,847.0000	12,832.0000	18.300	0	0	0
31/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	17,356.0000	19,342.0000	11.443	0	0	0
31/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	25,426.0000	27,413.0000	7.815	0	0	0
31/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	7,323.0000	5,329.0000	(27.229)	0	0	0
31/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	19.0000	11.0000	(42.105)	0	0	0
31/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	15,676.0000	13,690.0000	(12.669)	0	0	0
31/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0

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31/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	32,652.0000	30,666.0000	(6.082)	0	0	0
31/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	24,125.0000	22,139.0000	(8.232)	0	0	0
31/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	33,424.0000	35,410.0000	5.942	0	0	0
31/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	58,711.0000	56,725.0000	(3.383)	0	0	0
31/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	49,944.0000	47,958.0000	(3.976)	0	0	0
31/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	41,258.0000	39,272.0000	(4.814)	0	0	0
31/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R153	2007/05/03			Bond Future	8.1650	8.1050	(0.735)	0.0000	0.0000	54
31/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,371.0000	4,734.0000	(11.860)	0	0	0
31/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	15,691.0000	16,916.0000	7.807	0	0	0
31/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,574.0000	3,100.0000	(13.262)	0	0	0
31/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,999.0000	21,387.0000	6.940	0	0	0
31/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,869.0000	2,468.0000	(13.977)	0	0	0
31/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,331.0000	23,792.0000	6.542	0	0	0
31/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,152.0000	22,577.0000	6.737	0	0	0
31/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,206.0000	2,770.0000	(13.600)	0	0	0
31/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,293.0000	28,878.0000	5.807	0	0	0
31/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,788.0000	1,512.0000	(15.436)	0	0	0
31/01/2007	R153	2007/08/02			Bond Future	8.0090	7.9460	(0.787)	0.0000	0.0000	0
31/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,071.0000	23,263.0000	5.401	0	0	0
31/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,976.0000	7,343.0000	(7.936)	0	0	0
31/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,939.0000	27,238.0000	5.008	0	0	0
31/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,166.0000	5,640.0000	(8.531)	0	0	0
31/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,984.0000	29,333.0000	4.821	0	0	0
31/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,953.0000	28,277.0000	4.912	0	0	0
31/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,387.0000	4,911.0000	(8.836)	0	0	0
31/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,766.0000	5,266.0000	(8.672)	0	0	0
31/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,056.0000	3,672.0000	(9.467)	0	0	0
31/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,276.0000	33,717.0000	4.465	0	0	0

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31/01/2007	R157	2007/02/01			Bond Future	7.8500	7.8000	(0.637)	0.0000	0.0000	0
31/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	40,641.0000	44,419.0000	9.296	0	0	150
31/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	47,853.0000	51,631.0000	7.895	0	0	0
31/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	83,120.0000	86,898.0000	4.545	0	0	0
31/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	66,196.0000	62,418.0000	(5.707)	0	0	0
31/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	58,570.0000	62,348.0000	6.450	0	0	0
31/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
31/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	100,270.0000	104,048.0000	3.768	0	0	0
31/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	55,011.0000	58,789.0000	6.868	0	0	0
31/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	117,106.0000	120,885.0000	3.227	0	0	0
31/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	120,437.0000	124,215.0000	3.137	0	0	0
31/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	133,636.0000	137,414.0000	2.827	0	0	0
31/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	46,286.0000	42,508.0000	(8.162)	0	0	0
31/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	51,438.0000	55,217.0000	7.347	0	0	0
31/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	245.0000	5.0000	(97.959)	0	0	0
31/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	65,650.0000	69,428.0000	5.755	0	0	0
31/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	29,722.0000	33,500.0000	12.711	0	0	0
31/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	8,190.0000	4,538.0000	(44.591)	0	0	0
31/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	26,747.0000	22,968.0000	(14.129)	0	0	0
31/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	620.0000	746.0000	20.323	0	0	0
31/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	11,495.0000	15,033.0000	30.779	0	0	0
31/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	5,287.0000	7,741.0000	46.416	0	0	250

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
31/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	1,523.0000	199.0000	(86.934)	0	0	0
31/01/2007	R157	2007/05/03			Bond Future	7.8200	7.7700	(0.639)	0.0000	0.0000	504
31/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	72,218.0000	75,535.0000	4.593	0	0	0
31/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,498.0000	2,123.0000	(15.012)	0	0	0
31/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	69,150.0000	72,422.0000	4.732	0	0	0
31/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,869.0000	2,448.0000	(14.674)	0	0	0
31/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	66,115.0000	69,338.0000	4.875	0	0	0
31/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,284.0000	2,815.0000	(14.281)	0	0	0
31/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	84,742.0000	88,204.0000	4.085	0	0	0
31/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,393.0000	1,162.0000	(16.583)	0	0	0
31/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	54,373.0000	57,363.0000	5.499	0	0	0
31/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,471.0000	4,768.0000	(12.850)	0	0	0
31/01/2007	R157	2007/08/02			Bond Future	7.7190	7.6640	(0.713)	0.0000	0.0000	0
31/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,400.0000	96,886.0000	3.732	0	0	0
31/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	76,494.0000	80,256.0000	4.918	0	0	0
31/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,832.0000	4,332.0000	(10.348)	0	0	0
31/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,229.0000	1,005.0000	(18.226)	0	0	0
31/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,456.0000	6,750.0000	(9.469)	0	0	0
31/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,099.0000	7,346.0000	(9.297)	0	0	0
31/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	79,365.0000	82,645.0000	4.133	0	0	0
31/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	76,641.0000	79,874.0000	4.218	0	0	0
31/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,131.0000	10,171.0000	(8.625)	0	0	0
31/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	66,084.0000	69,110.0000	4.579	0	0	0
31/01/2007	R186	2007/02/01			Bond Future	7.5480	7.5000	(0.636)	0.0000	0.0000	2
31/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	77,709.0000	83,723.0000	7.739	0	0	0
31/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	24,920.0000	30,873.0000	23.888	0	0	0
31/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	2,120.0000	3,191.0000	50.519	0	0	0
31/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	8,134.0000	3,191.0000	(60.770)	0	0	0
31/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	62.0000	0.0000	(100.000)	0	0	0
31/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	89,000.0000	95,014.0000	6.757	0	0	0
31/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	38,027.0000	32,011.0000	(15.820)	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
31/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	163,726.0000	169,740.0000	3.673	0	0	0
31/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	111,107.0000	117,121.0000	5.413	0	0	0
31/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	141,399.0000	135,384.0000	(4.254)	0	0	0
31/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	54,639.0000	60,654.0000	11.009	0	0	0
31/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	105,664.0000	99,650.0000	(5.692)	0	0	0
31/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	83,374.0000	89,389.0000	7.214	0	0	0
31/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	137,877.0000	143,892.0000	4.363	0	0	0
31/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	71,225.0000	65,210.0000	(8.445)	0	0	0
31/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R186	2007/05/03			Bond Future	7.5010	7.4500	(0.680)	0.0000	0.0000	0
31/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,880.0000	3,262.0000	(15.928)	0	0	0
31/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	95,406.0000	100,827.0000	5.682	0	0	0
31/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	114,666.0000	120,436.0000	5.032	0	0	0
31/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,746.0000	5,778.0000	(14.349)	0	0	0
31/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	119,575.0000	125,416.0000	4.885	0	0	0
31/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,890.0000	2,406.0000	(16.747)	0	0	0
31/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,353.0000	2,805.0000	(16.344)	0	0	0
31/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	144,381.0000	150,485.0000	4.228	0	0	0
31/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,546.0000	1,262.0000	(18.370)	0	0	0
31/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	124,508.0000	130,413.0000	4.743	0	0	0
31/01/2007	R186	2007/08/02			Bond Future	7.4630	7.4100	(0.710)	0.0000	0.0000	0
31/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	107,461.0000	112,697.0000	4.872	0	0	0
31/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,689.0000	13,299.0000	(9.463)	0	0	0
31/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	10,228.0000	9,180.0000	(10.246)	0	0	0
31/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,461.0000	7,560.0000	(10.649)	0	0	0
31/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	129,469.0000	135,123.0000	4.367	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
31/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	124,986.0000	130,565.0000	4.464	0	0	0
31/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	133,985.0000	139,711.0000	4.274	0	0	0
31/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	152,304.0000	158,279.0000	3.923	0	0	0
31/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,691.0000	5,038.0000	(11.474)	0	0	0
31/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,310.0000	8,336.0000	(10.462)	0	0	0
31/01/2007	R194	2007/02/01			Bond Future	8.7340	8.7600	0.298	0.0000	0.0000	0
31/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,385.0000	25,646.0000	1.028	0	0	0
31/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,787.0000	23,048.0000	1.145	0	0	0
31/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,993.0000	28,253.0000	0.929	0	0	0
31/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,200.0000	20,460.0000	1.287	0	0	0
31/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,944.0000	10,205.0000	2.625	0	0	0
31/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	12.0000	0.0000	(100.000)	0	0	0
31/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,621.0000	17,882.0000	1.481	0	0	0
31/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,364.0000	2,613.0000	10.533	0	0	0
31/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	4,873.0000	5,134.0000	5.356	0	0	0
31/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,493.0000	12,754.0000	2.089	0	0	0
31/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,053.0000	15,313.0000	1.727	0	0	0
31/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,404.0000	7,664.0000	3.512	0	0	0
31/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	182.0000	43.0000	(76.374)	0	0	0
31/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,025.0000	1,147.0000	11.902	0	0	0
31/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	423.0000	405.0000	(4.255)	0	0	0
31/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	685.0000	731.0000	6.715	0	0	0
31/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	583.0000	305.0000	(47.684)	0	0	0
31/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	344.0000	129.0000	(62.500)	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
31/01/2007	R194	2007/05/03			Bond Future	8.5060	8.5320	0.306	0.0000	0.0000	0
31/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,965.0000	6,798.0000	(2.398)	0	0	0
31/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,194.0000	1,229.0000	2.931	0	0	0
31/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,579.0000	5,426.0000	(2.742)	0	0	0
31/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,619.0000	1,666.0000	2.903	0	0	0
31/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,870.0000	1,922.0000	2.781	0	0	0
31/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,320.0000	5,171.0000	(2.801)	0	0	0
31/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,845.0000	5,689.0000	(2.669)	0	0	0
31/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,741.0000	1,791.0000	2.872	0	0	0
31/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,351.0000	4,215.0000	(3.126)	0	0	0
31/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,452.0000	2,519.0000	2.732	0	0	0
31/01/2007	R194	2007/08/02			Bond Future	8.2610	8.2870	0.315	0.0000	0.0000	0
31/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,015.0000	3,056.0000	1.360	0	0	0
31/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,930.0000	7,823.0000	(1.349)	0	0	0
31/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,047.0000	6,944.0000	(1.462)	0	0	0
31/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,219.0000	7,116.0000	(1.427)	0	0	0
31/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,542.0000	2,577.0000	1.377	0	0	0
31/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,916.0000	2,955.0000	1.337	0	0	0
31/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,877.0000	6,775.0000	(1.483)	0	0	0
31/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,117.0000	3,158.0000	1.315	0	0	0
31/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,548.0000	3,594.0000	1.297	0	0	0
31/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,219.0000	6,123.0000	(1.544)	0	0	0
31/01/2007	R196	2007/02/01			Bond Future	8.5930	8.5950	0.023	0.0000	0.0000	0
31/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	1,803.0000	1,800.0000	(0.166)	0	0	0
31/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	48.0000	8.0000	(83.333)	0	0	0
31/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	6,493.0000	6,530.0000	0.570	0	0	0
31/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,958.0000	2,916.0000	(1.420)	0	0	0
31/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
31/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R196	2007/05/03			Bond Future	8.4650	8.4630	(0.024)	0.0000	0.0000	0
31/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,266.0000	6,274.0000	0.128	0	0	0
31/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,496.0000	1,471.0000	(1.671)	0	0	0
31/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,664.0000	3,664.0000	-	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
31/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,077.0000	3,043.0000	(1.105)	0	0	0
31/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,865.0000	1,859.0000	(0.322)	0	0	0
31/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,482.0000	5,443.0000	(0.711)	0	0	0
31/01/2007	R196	2007/08/02			Bond Future	8.3660	8.3580	(0.096)	0.0000	0.0000	0
31/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,037.0000	4,076.0000	0.966	0	0	0
31/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,736.0000	5,658.0000	(1.360)	0	0	0
31/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,914.0000	3,851.0000	(1.610)	0	0	0
31/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,130.0000	8,198.0000	0.836	0	0	0
31/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,873.0000	5,927.0000	0.919	0	0	0
31/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,531.0000	2,482.0000	(1.936)	0	0	0
31/01/2007	R201	2007/02/01			Bond Future	7.8530	7.8090	(0.560)	0.0000	0.0000	0
31/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	8,932.0000	11,385.0000	27.463	0	0	0
31/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	188.0000	4.0000	(97.872)	0	0	0
31/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	68,678.0000	66,043.0000	(3.837)	0	0	0
31/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	79,481.0000	82,116.0000	3.315	0	0	0
31/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	436.0000	450.0000	3.211	0	0	0
31/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	51,946.0000	54,582.0000	5.075	0	0	0
31/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	52,626.0000	49,990.0000	(5.009)	0	0	0
31/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,619.0000	3,997.0000	(39.613)	0	0	0
31/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	65,837.0000	68,473.0000	4.004	0	0	0
31/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	36,863.0000	34,227.0000	(7.151)	0	0	0
31/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	21,384.0000	18,748.0000	(12.327)	0	0	0
31/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	23,406.0000	26,041.0000	11.258	0	0	0
31/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.60	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
31/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	43,492.0000	46,127.0000	6.059	0	0	0
31/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	37,804.0000	40,440.0000	6.973	0	0	0
31/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	46,320.0000	48,956.0000	5.691	0	0	0
31/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	40,653.0000	43,289.0000	6.484	0	0	0
31/01/2007	R201	2007/05/03			Bond Future	7.7850	7.7380	(0.604)	0.0000	0.0000	0
31/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,229.0000	3,718.0000	(12.083)	0	0	0
31/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	45,122.0000	47,370.0000	4.982	0	0	0
31/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,389.0000	71,979.0000	3.733	0	0	0
31/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,095.0000	925.0000	(15.525)	0	0	0
31/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,553.0000	2,209.0000	(13.474)	0	0	0
31/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,521.0000	56,938.0000	4.433	0	0	0
31/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,946.0000	59,399.0000	4.308	0	0	0
31/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,949.0000	1,673.0000	(14.161)	0	0	0
31/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,397.0000	61,882.0000	4.184	0	0	0
31/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,234.0000	1,926.0000	(13.787)	0	0	0
31/01/2007	R201	2007/08/02			Bond Future	7.7310	7.6810	(0.647)	0.0000	0.0000	0
31/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,394.0000	75,912.0000	3.431	0	0	0
31/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	51,593.0000	53,772.0000	4.223	0	0	0
31/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,653.0000	3,298.0000	(9.718)	0	0	0
31/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,612.0000	7,918.0000	(8.059)	0	0	0
31/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	64,382.0000	66,782.0000	3.728	0	0	0
31/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,708.0000	5,202.0000	(8.865)	0	0	0
31/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,009.0000	62,342.0000	3.888	0	0	0
31/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,215.0000	5,674.0000	(8.705)	0	0	0
31/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,183.0000	64,550.0000	3.807	0	0	0
31/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,236.0000	4,762.0000	(9.053)	0	0	0
31/01/2007	R203	2007/02/01			Bond Future	7.7580	7.7200	(0.490)	0.0000	0.0000	0
31/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	62,536.0000	65,316.0000	4.445	0	0	0
31/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	55,778.0000	58,559.0000	4.986	0	0	0
31/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	19,072.0000	16,291.0000	(14.582)	0	0	0
31/01/2007	R203	2007/02/01	8.65	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
31/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	85,705.0000	88,485.0000	3.244	0	0	0
31/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	59,165.0000	61,945.0000	4.699	0	0	0
31/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	69,231.0000	72,012.0000	4.017	0	0	0
31/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	35,129.0000	37,909.0000	7.914	0	0	0
31/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	52,376.0000	55,156.0000	5.308	0	0	0
31/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	17,480.0000	20,259.0000	15.898	0	0	0
31/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	2,529.0000	715.0000	(71.728)	0	0	0
31/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	1,945.0000	2,911.0000	49.666	0	0	0
31/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	77,189.0000	74,408.0000	(3.603)	0	0	0
31/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	37,993.0000	35,213.0000	(7.317)	0	0	0
31/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	57,362.0000	54,581.0000	(4.848)	0	0	0
31/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	97,486.0000	94,705.0000	(2.853)	0	0	0
31/01/2007	R203	2007/05/03			Bond Future	7.6990	7.6590	(0.520)	0.0000	0.0000	0
31/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	387.0000	306.0000	(20.930)	0	0	0
31/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	301.0000	236.0000	(21.595)	0	0	0
31/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	69,545.0000	72,359.0000	4.046	0	0	0
31/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	72,752.0000	75,582.0000	3.890	0	0	0
31/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	75,961.0000	78,805.0000	3.744	0	0	0
31/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	56,824.0000	59,537.0000	4.774	0	0	0
31/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	88,772.0000	91,649.0000	3.241	0	0	0
31/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	233.0000	181.0000	(22.318)	0	0	0
31/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	988.0000	805.0000	(18.522)	0	0	0
31/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	77.0000	58.0000	(24.675)	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
31/01/2007	R203	2007/08/02			Bond Future	7.6520	7.6080	(0.575)	0.0000	0.0000	0
31/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	76,414.0000	79,330.0000	3.816	0	0	0
31/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	73,440.0000	76,326.0000	3.930	0	0	0
31/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	79,405.0000	82,348.0000	3.706	0	0	0
31/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,741.0000	1,509.0000	(13.326)	0	0	0
31/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,502.0000	1,298.0000	(13.582)	0	0	0
31/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,011.0000	1,750.0000	(12.979)	0	0	0
31/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	806.0000	687.0000	(14.764)	0	0	0
31/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	61,785.0000	64,523.0000	4.431	0	0	0
31/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	91,490.0000	94,518.0000	3.310	0	0	0
31/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,480.0000	3,070.0000	(11.782)	0	0	0
31/01/2007	R204	2007/02/01			Bond Future	7.7030	7.6500	(0.688)	0.0000	0.0000	0
31/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	1,539.0000	175.0000	(88.629)	0	0	0
31/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	78,157.0000	74,008.0000	(5.309)	0	0	0
31/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	5,200.0000	7,985.0000	53.558	0	0	0
31/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	56,909.0000	52,760.0000	(7.291)	0	0	0
31/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	94,897.0000	99,046.0000	4.372	0	0	0
31/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	36,201.0000	32,051.0000	(11.464)	0	0	0
31/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	99,959.0000	95,810.0000	(4.151)	0	0	0
31/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	59,778.0000	63,927.0000	6.941	0	0	0
31/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	50.0000	27.0000	(46.000)	0	0	0
31/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	41,544.0000	45,693.0000	9.987	0	0	0
31/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	63,370.0000	67,519.0000	6.547	0	0	0
31/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	70,500.0000	74,649.0000	5.885	0	0	0
31/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	77,558.0000	81,707.0000	5.350	0	0	0
31/01/2007	R204	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
31/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	66,944.0000	71,093.0000	6.198	0	0	0
31/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	16,066.0000	11,893.0000	(25.974)	0	0	0
31/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	22,846.0000	26,992.0000	18.148	0	0	0
31/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
31/01/2007	R204	2007/05/03			Bond Future	7.6480	7.5920	(0.732)	0.0000	0.0000	0
31/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,871.0000	3,284.0000	(15.164)	0	0	0
31/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	98,897.0000	103,070.0000	4.220	0	0	0
31/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	67,137.0000	70,900.0000	5.605	0	0	0
31/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	922.0000	745.0000	(19.197)	0	0	0
31/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	85,992.0000	90,045.0000	4.713	0	0	0
31/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,695.0000	1,398.0000	(17.522)	0	0	0
31/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,614.0000	83,586.0000	4.989	0	0	0
31/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,258.0000	1,881.0000	(16.696)	0	0	0
31/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	82,794.0000	86,809.0000	4.849	0	0	0
31/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,959.0000	1,624.0000	(17.101)	0	0	0
31/01/2007	R204	2007/08/02			Bond Future	7.6050	7.5460	(0.776)	0.0000	0.0000	0
31/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,960.0000	8,066.0000	(9.978)	0	0	0
31/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,612.0000	3,181.0000	(11.932)	0	0	0
31/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,686.0000	78,331.0000	4.880	0	0	0
31/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	103,630.0000	107,738.0000	3.964	0	0	0
31/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,790.0000	5,156.0000	(10.950)	0	0	0
31/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,784.0000	95,735.0000	4.305	0	0	0
31/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,284.0000	4,695.0000	(11.147)	0	0	0
31/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,336.0000	5,655.0000	(10.748)	0	0	0
31/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	85,979.0000	89,837.0000	4.487	0	0	0
31/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,870.0000	92,775.0000	4.394	0	0	0
31/01/2007	R206	2007/02/01			Bond Future	7.8930	7.8490	(0.557)	0.0000	0.0000	0
31/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	18,343.0000	20,633.0000	12.484	0	0	0
31/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	7,536.0000	5,230.0000	(30.600)	0	0	0
31/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	67.0000	52.0000	(22.388)	0	0	0
31/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	5,729.0000	7,838.0000	36.813	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
31/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	186.0000	4.0000	(97.849)	0	0	0
31/01/2007	R206	2007/05/03			Bond Future	7.8240	7.7770	(0.601)	0.0000	0.0000	0
31/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,041.0000	26,890.0000	7.384	0	0	0
31/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,690.0000	3,147.0000	(14.715)	0	0	0
31/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	16,364.0000	17,846.0000	9.056	0	0	0
31/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,473.0000	6,564.0000	(12.164)	0	0	0
31/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	9,656.0000	10,718.0000	10.998	0	0	0
31/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	13,424.0000	12,095.0000	(9.900)	0	0	0
31/01/2007	R206	2007/08/02			Bond Future	7.7690	7.7190	(0.644)	0.0000	0.0000	0
31/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,587.0000	9,638.0000	(8.964)	0	0	0
31/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,942.0000	23,473.0000	6.977	0	0	0
31/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	29,988.0000	31,797.0000	6.032	0	0	0
31/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,524.0000	5,855.0000	(10.254)	0	0	0
31/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,243.0000	16,467.0000	8.030	0	0	0
31/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,184.0000	14,929.0000	(7.755)	0	0	0
31/01/2007	R207	2007/02/01			Bond Future	7.6530	7.6000	(0.693)	0.0000	0.0000	0
31/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	309.0000	4.0000	(98.706)	0	0	0
31/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	55.0000	58.0000	5.455	0	0	0
31/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	12,312.0000	8,092.0000	(34.276)	0	0	0
31/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	7,974.0000	11,891.0000	49.122	0	0	0
31/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	27,045.0000	31,267.0000	15.611	0	0	0
31/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	64,249.0000	68,472.0000	6.573	0	0	0
31/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	97,697.0000	93,474.0000	(4.323)	0	0	0
31/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	99,481.0000	103,704.0000	4.245	0	0	0
31/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	32,736.0000	28,513.0000	(12.900)	0	0	0
31/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	75,437.0000	71,215.0000	(5.597)	0	0	0
31/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	45,901.0000	50,124.0000	9.200	0	0	0
31/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	82,104.0000	86,327.0000	5.143	0	0	0
31/01/2007	R207	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
31/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	53,790.0000	49,567.0000	(7.851)	0	0	0
31/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	71,450.0000	75,672.0000	5.909	0	0	0
31/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	60,620.0000	64,842.0000	6.965	0	0	0
31/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	67,859.0000	72,082.0000	6.223	0	0	0
31/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	75,020.0000	79,243.0000	5.629	0	0	0
31/01/2007	R207	2007/05/03			Bond Future	7.6020	7.5460	(0.737)	0.0000	0.0000	0
31/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	894.0000	678.0000	(24.161)	0	0	0
31/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	68,491.0000	72,712.0000	6.163	0	0	0
31/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	76.0000	52.0000	(31.579)	0	0	0
31/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	360.0000	263.0000	(26.944)	0	0	0
31/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	102,577.0000	106,990.0000	4.302	0	0	0
31/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	85,564.0000	89,923.0000	5.094	0	0	0
31/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	282.0000	204.0000	(27.660)	0	0	0
31/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	88,982.0000	93,357.0000	4.917	0	0	0
31/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	220.0000	158.0000	(28.182)	0	0	0
31/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	82,142.0000	86,482.0000	5.284	0	0	0
31/01/2007	R207	2007/08/02			Bond Future	7.5610	7.5030	(0.767)	0.0000	0.0000	0
31/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	73,129.0000	77,214.0000	5.586	0	0	0
31/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,073.0000	2,597.0000	(15.490)	0	0	0
31/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	689.0000	557.0000	(19.158)	0	0	0
31/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,751.0000	1,454.0000	(16.962)	0	0	0
31/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	85,849.0000	90,113.0000	4.967	0	0	0
31/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	105,302.0000	109,732.0000	4.207	0	0	0
31/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	89,072.0000	93,372.0000	4.828	0	0	0
31/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,299.0000	1,069.0000	(17.706)	0	0	0
31/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	92,307.0000	96,639.0000	4.693	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/01/2007	R207 2007/08/02	8.75	Put	Option on Bond Future	1,510.0000	1,249.0000	(17.285)	0	0	0
31/01/2007	TRT1 2007/02/01			Index Future	246.8260	247.3090	0.196	0.0000	0.0000	0
31/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	0.0000	0.0000	-	0	0	0
31/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	32,260.0000	37,090.0000	14.972	0	0	0
31/01/2007	TRT1 2007/05/03			Index Future	252.2450	252.7360	0.195	0.0000	0.0000	500
Grand Total:										1,973