



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/01/2007

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
15/01/2007	CRD1 2007/02/01			Index Future	107.1920	107.1670	(0.023)	0.0000	0.0000	10
15/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	1,131.0000	932.0000	(17.595)	0	0	0
15/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,051.0000	12,602.0000	(3.440)	0	0	0
15/01/2007	GOVI 2007/02/01			jGovi	249.9620	248.3150	(0.659)	0.0000	0.0000	66
15/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	199,620.0000	183,150.0000	(8.251)	0	0	0
15/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
15/01/2007	GOVI 2007/05/03			jGovi	255.4620	255.3110	(0.059)	0.0000	0.0000	141
15/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	204,621.0000	203,111.0000	(0.738)	0	0	0
15/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	1.0000	-	0	0	0
15/01/2007	GOVI 2007/08/02			jGovi	261.0580	260.9050	(0.059)	0.0000	0.0000	175
15/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	49.0000	49.0000	-	0	0	0
15/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	205,629.0000	204,099.0000	(0.744)	0	0	0
15/01/2007	ILBI 2007/02/01			Index Future	269.3660	269.1140	(0.094)	0.0000	0.0000	0
15/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	44,816.0000	42,134.0000	(5.984)	0	0	0
15/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,156.0000	994.0000	(14.014)	0	0	0
15/01/2007	J153 2010/08/31			jSwap	8.8500	8.8680	0.203	0.0000	0.0000	0
15/01/2007	J157 2015/09/15			jSwap	8.4800	8.4910	0.130	0.0000	0.0000	0
15/01/2007	J186 2026/12/21			jSwap	7.8810	7.9130	0.406	0.0000	0.0000	0

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15/01/2007	J194	2008/02/28			jSwap	9.2140	9.2140	-	0.0000	0.0000	0
15/01/2007	J201	2014/12/22			jSwap	8.5180	8.5320	0.164	0.0000	0.0000	0
15/01/2007	J203	2017/09/15			jSwap	8.3650	8.3880	0.275	0.0000	0.0000	0
15/01/2007	J204	2018/12/21			jSwap	8.2930	8.3150	0.265	0.0000	0.0000	0
15/01/2007	J207	2020/01/15			jSwap	8.2230	8.2450	0.268	0.0000	0.0000	0
15/01/2007	JBAR	2005/12/21			jBar	9.2750	9.2960	0.226	0.0000	0.0000	0
15/01/2007	JFRA	2007/02/01			jFra	9.3330	9.3530	0.214	0.0000	0.0000	0
15/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,466.0000	4,515.0000	1.097	0	0	0
15/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/01/2007	JFRA	2007/05/03			jFra	9.4870	9.4880	0.011	0.0000	0.0000	0
15/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	5.0000	(16.667)	0	0	0
15/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,845.0000	4,847.0000	0.041	0	0	0
15/01/2007	JFRA	2007/08/02			jFra	9.4720	9.4770	0.053	0.0000	0.0000	0
15/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	45.0000	42.0000	(6.667)	0	0	0
15/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,848.0000	4,857.0000	0.186	0	0	0
15/01/2007	JFRA	2007/11/01			jFra	9.3220	9.3150	(0.075)	0.0000	0.0000	0
15/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	134.0000	133.0000	(0.746)	0	0	0
15/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,906.0000	4,887.0000	(0.387)	0	0	0
15/01/2007	JFRA	2008/02/07			jFra	9.1720	9.1540	(0.196)	0.0000	0.0000	0
15/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,704.0000	22,601.0000	(0.454)	0	0	0
15/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,627.0000	18,569.0000	(0.311)	0	0	0
15/01/2007	JN02	2007/02/01			jNote	9.1690	9.1690	-	0.0000	0.0000	0
15/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	3,287.0000	2,937.0000	(10.648)	0	0	0

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15/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	6,357.0000	6,006.0000	(5.521)	0	0	0
15/01/2007	JN02	2007/05/03			jNote	9.0650	9.0680	0.033	0.0000	0.0000	0
15/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,783.0000	12,604.0000	(1.400)	0	0	0
15/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	9,417.0000	9,292.0000	(1.327)	0	0	0
15/01/2007	JN02	2007/08/02			jNote	8.9230	8.9320	0.101	0.0000	0.0000	0
15/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,050.0000	17,847.0000	(1.125)	0	0	0
15/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,094.0000	12,054.0000	(0.331)	0	0	0
15/01/2007	JN05	2007/02/01			jNote	8.6230	8.6430	0.232	0.0000	0.0000	0
15/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	72.0000	49.0000	(31.944)	0	0	0
15/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	25,201.0000	24,367.0000	(3.309)	0	0	0
15/01/2007	JN05	2007/05/03			jNote	8.5560	8.5760	0.234	0.0000	0.0000	0
15/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,209.0000	29,432.0000	(2.572)	0	0	0
15/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,343.0000	2,379.0000	1.536	0	0	0
15/01/2007	JN05	2007/08/02			jNote	8.4760	8.4960	0.236	0.0000	0.0000	0
15/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,345.0000	4,429.0000	1.933	0	0	0
15/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,500.0000	34,767.0000	(2.065)	0	0	0
15/01/2007	JN10	2007/02/01			jNote	8.3010	8.3230	0.265	0.0000	0.0000	0
15/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	46,770.0000	45,263.0000	(3.222)	0	0	0
15/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
15/01/2007	JN10	2007/05/03			jNote	8.2460	8.2700	0.291	0.0000	0.0000	0
15/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	414.0000	443.0000	7.005	0	0	0
15/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	50,998.0000	49,378.0000	(3.177)	0	0	0
15/01/2007	JN10	2007/08/02			jNote	8.1850	8.2100	0.305	0.0000	0.0000	0
15/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,294.0000	1,383.0000	6.878	0	0	0
15/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,144.0000	54,505.0000	(2.919)	0	0	0
15/01/2007	JROD	2007/01/31			jRod	8.4570	8.4490	(0.095)	0.0000	0.0000	0

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15/01/2007	JROD	2007/02/28			jRod	8.8060	8.7910	(0.170)	0.0000	0.0000	0
15/01/2007	JROD	2007/03/30			jRod	9.1390	9.1250	(0.153)	0.0000	0.0000	0
15/01/2007	JROD	2007/04/30			jRod	8.9280	8.9230	(0.056)	0.0000	0.0000	0
15/01/2007	JROD	2007/05/31			jRod	9.1680	9.1610	(0.076)	0.0000	0.0000	0
15/01/2007	OTH1	2007/02/01			Index Future	246.3710	246.2880	(0.034)	0.0000	0.0000	15
15/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	30,422.0000	29,181.0000	(4.079)	0	0	0
15/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	2,512.0000	2,101.0000	(16.361)	0	0	0
15/01/2007	R153	2007/02/01			Bond Future	8.1250	8.2350	1.354	0.0000	0.0000	63
15/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,641.0000	3,811.0000	44.301	0	0	0
15/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	180.0000	262.0000	45.556	0	0	0
15/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,690.0000	9,019.0000	34.813	0	0	0
15/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	20,683.0000	17,122.0000	(17.217)	0	0	0
15/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,032.0000	1,530.0000	48.256	0	0	0
15/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	2,533.0000	1,219.0000	(51.875)	0	0	0
15/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	11,752.0000	8,607.0000	(26.761)	0	0	0
15/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	6,779.0000	4,307.0000	(36.466)	0	0	0
15/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	28,606.0000	24,974.0000	(12.697)	0	0	0
15/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	596.0000	188.0000	(68.456)	0	0	0
15/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	14,596.0000	11,246.0000	(22.951)	0	0	0
15/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	55,564.0000	59,207.0000	6.556	0	0	0
15/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	794.0000	1,179.0000	48.489	0	0	0
15/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	13,125.0000	16,359.0000	24.640	0	0	0
15/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	603.0000	896.0000	48.590	0	0	0
15/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	46,797.0000	50,440.0000	7.785	0	0	0
15/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	36,576.0000	32,934.0000	(9.957)	0	0	0
15/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
15/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	33.0000	44.0000	33.333	0	0	0
15/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	13,151.0000	9,894.0000	(24.766)	0	0	0
15/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	38,112.0000	41,754.0000	9.556	0	0	0
15/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	91.0000	17.0000	(81.319)	0	0	0

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15/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	21,069.0000	24,638.0000	16.940	0	0	0
15/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
15/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	29,513.0000	33,149.0000	12.320	0	0	0
15/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R153	2007/05/03			Bond Future	8.1550	8.1750	0.245	0.0000	0.0000	0
15/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,461.0000	3,492.0000	0.896	0	0	0
15/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,233.0000	22,644.0000	(2.535)	0	0	0
15/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,088.0000	6,167.0000	1.298	0	0	0
15/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,718.0000	16,178.0000	(3.230)	0	0	0
15/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,950.0000	20,375.0000	(2.745)	0	0	0
15/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,823.0000	3,861.0000	0.994	0	0	0
15/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,215.0000	4,259.0000	1.044	0	0	0
15/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,079.0000	21,496.0000	(2.641)	0	0	0
15/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,085.0000	27,476.0000	(2.168)	0	0	0
15/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,270.0000	2,281.0000	0.485	0	0	0
15/01/2007	R153	2007/08/02			Bond Future	8.0010	8.0160	0.187	0.0000	0.0000	0
15/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,510.0000	8,559.0000	0.576	0	0	0
15/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,837.0000	22,452.0000	(1.686)	0	0	0
15/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,672.0000	26,269.0000	(1.511)	0	0	0
15/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,667.0000	6,699.0000	0.480	0	0	0
15/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,257.0000	6,285.0000	0.447	0	0	0
15/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,696.0000	28,286.0000	(1.429)	0	0	0
15/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,867.0000	5,891.0000	0.409	0	0	0
15/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,675.0000	27,269.0000	(1.467)	0	0	0
15/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,488.0000	4,501.0000	0.290	0	0	0
15/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,939.0000	32,518.0000	(1.278)	0	0	0
15/01/2007	R157	2007/02/01			Bond Future	7.8550	7.8750	0.255	0.0000	0.0000	0
15/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	82,749.0000	81,239.0000	(1.825)	0	0	0
15/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
15/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	51,269.0000	49,698.0000	(3.064)	0	0	0
15/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	116,729.0000	115,223.0000	(1.290)	0	0	0

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15/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	101.0000	63.0000	(37.624)	0	0	0
15/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	46,906.0000	48,288.0000	2.946	0	0	0
15/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	243.0000	119.0000	(51.029)	0	0	0
15/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	208.0000	143.0000	(31.250)	0	0	0
15/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	22.0000	7.0000	(68.182)	0	0	0
15/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	66,596.0000	68,087.0000	2.239	0	0	0
15/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	58,294.0000	56,750.0000	(2.649)	0	0	0
15/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	133,259.0000	131,753.0000	(1.130)	0	0	0
15/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	1,541.0000	1,011.0000	(34.393)	0	0	0
15/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	65,319.0000	63,792.0000	(2.338)	0	0	0
15/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	6,042.0000	4,819.0000	(20.242)	0	0	0
15/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
15/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	28,664.0000	29,641.0000	3.408	0	0	0
15/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	120,060.0000	118,553.0000	(1.255)	0	0	0
15/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	99,894.0000	98,386.0000	(1.510)	0	0	0
15/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	5,219.0000	5,026.0000	(3.698)	0	0	0
15/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	54,779.0000	53,223.0000	(2.841)	0	0	0
15/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	47.0000	27.0000	(42.553)	0	0	0
15/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	13,989.0000	14,273.0000	2.030	0	0	0
15/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	47,770.0000	46,180.0000	(3.328)	0	0	0
15/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	145.0000	96.0000	(33.793)	0	0	0
15/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	16,091.0000	14,392.0000	(10.559)	0	0	0
15/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	294.0000	211.0000	(28.231)	0	0	0
15/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	572.0000	444.0000	(22.378)	0	0	0
15/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	30,773.0000	29,062.0000	(5.560)	0	0	0
15/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,428.0000	1,224.0000	(14.286)	0	0	0
15/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	40,836.0000	39,201.0000	(4.004)	0	0	150
15/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	11,406.0000	9,834.0000	(13.782)	0	0	250
15/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	8,019.0000	7,954.0000	(0.811)	0	0	0
15/01/2007	R157	2007/05/03			Bond Future	7.8160	7.8830	0.857	0.0000	0.0000	504
15/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	4,320.0000	4,850.0000	12.269	0	0	0
15/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	67,446.0000	63,047.0000	(6.522)	0	0	0
15/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,833.0000	4,309.0000	12.418	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
15/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	73,408.0000	68,905.0000	(6.134)	0	0	0
15/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	3,393.0000	3,819.0000	12.555	0	0	0
15/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	2,029.0000	2,295.0000	13.110	0	0	0
15/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	85,673.0000	81,011.0000	(5.442)	0	0	0
15/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	70,410.0000	65,957.0000	(6.324)	0	0	0
15/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	6,799.0000	7,587.0000	11.590	0	0	0
15/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	55,996.0000	51,856.0000	(7.393)	0	0	0
15/01/2007	R157	2007/08/02			Bond Future	7.7230	7.7380	0.194	0.0000	0.0000	0
15/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,113.0000	79,061.0000	(1.313)	0	0	0
15/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	93,934.0000	92,860.0000	(1.143)	0	0	0
15/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,656.0000	5,666.0000	0.177	0	0	0
15/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	8,493.0000	8,526.0000	0.389	0	0	0
15/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,536.0000	1,559.0000	1.497	0	0	0
15/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	76,511.0000	75,449.0000	(1.388)	0	0	0
15/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	9,179.0000	9,218.0000	0.425	0	0	0
15/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	12,379.0000	12,448.0000	0.557	0	0	0
15/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,432.0000	76,387.0000	(1.350)	0	0	0
15/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,043.0000	66,028.0000	(1.514)	0	0	0
15/01/2007	R186	2007/02/01			Bond Future	7.4650	7.4810	0.214	0.0000	0.0000	2
15/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	4,666.0000	3,438.0000	(26.318)	0	0	0
15/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	16,608.0000	14,399.0000	(13.301)	0	0	0
15/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	65,646.0000	63,471.0000	(3.313)	0	0	0
15/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	581.0000	425.0000	(26.850)	0	0	0
15/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	12,196.0000	12,007.0000	(1.550)	0	0	0
15/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	38,503.0000	36,106.0000	(6.225)	0	0	0
15/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	3,219.0000	2,841.0000	(11.743)	0	0	0
15/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	32,265.0000	33,057.0000	2.455	0	0	0
15/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	121,542.0000	119,517.0000	(1.666)	0	0	0
15/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
15/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	61,545.0000	63,235.0000	2.746	0	0	0
15/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	116.0000	69.0000	(40.517)	0	0	0
15/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	88,251.0000	86,185.0000	(2.341)	0	0	0
15/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	746.0000	417.0000	(44.102)	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
15/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	75.0000	42.0000	(44.000)	0	0	0
15/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	99,475.0000	97,433.0000	(2.053)	0	0	0
15/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	93,875.0000	91,823.0000	(2.186)	0	0	0
15/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	50.0000	26.0000	(48.000)	0	0	0
15/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	148,304.0000	146,284.0000	(1.362)	0	0	0
15/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	174,152.0000	172,133.0000	(1.159)	0	0	0
15/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	130,975.0000	132,993.0000	1.541	0	0	0
15/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	95,299.0000	97,280.0000	2.079	0	0	0
15/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	61.0000	23.0000	(62.295)	0	0	0
15/01/2007	R186	2007/05/03			Bond Future	7.4170	7.4320	0.202	0.0000	0.0000	0
15/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	7,106.0000	7,074.0000	(0.450)	0	0	0
15/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	106,314.0000	104,389.0000	(1.811)	0	0	0
15/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	4,272.0000	4,227.0000	(1.053)	0	0	0
15/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	125,606.0000	123,667.0000	(1.544)	0	0	0
15/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3,264.0000	3,217.0000	(1.440)	0	0	0
15/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	135,430.0000	133,491.0000	(1.432)	0	0	0
15/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,848.0000	1,808.0000	(2.165)	0	0	0
15/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,231.0000	153,297.0000	(1.246)	0	0	0
15/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	130,508.0000	128,568.0000	(1.486)	0	0	0
15/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,739.0000	3,692.0000	(1.257)	0	0	0
15/01/2007	R186	2007/08/02			Bond Future	7.3750	7.3910	0.217	0.0000	0.0000	0
15/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	117,959.0000	116,064.0000	(1.606)	0	0	0
15/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,157.0000	14,278.0000	0.855	0	0	0
15/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,958.0000	10,029.0000	0.713	0	0	0
15/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,648.0000	5,672.0000	0.425	0	0	0
15/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,841.0000	142,878.0000	(1.355)	0	0	0
15/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	163,293.0000	161,301.0000	(1.220)	0	0	0
15/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,281.0000	138,326.0000	(1.394)	0	0	0
15/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,286.0000	8,338.0000	0.628	0	0	0
15/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,090.0000	9,151.0000	0.671	0	0	0
15/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,747.0000	133,802.0000	(1.433)	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
15/01/2007	R194	2007/02/01			Bond Future	8.8270	8.8490	0.249	0.0000	0.0000	0
15/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,985.0000	16,205.0000	1.376	0	0	0
15/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,426.0000	13,646.0000	1.639	0	0	0
15/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,286.0000	2,314.0000	1.225	0	0	0
15/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,925.0000	29,145.0000	0.761	0	0	0
15/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,013.0000	820.0000	(19.052)	0	0	0
15/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,132.0000	21,352.0000	1.041	0	0	0
15/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,720.0000	23,940.0000	0.927	0	0	0
15/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,701.0000	3,804.0000	2.783	0	0	0
15/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,554.0000	18,774.0000	1.186	0	0	0
15/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	417.0000	300.0000	(28.058)	0	0	0
15/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,605.0000	2,650.0000	1.727	0	0	0
15/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,318.0000	26,538.0000	0.836	0	0	0
15/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	829.0000	654.0000	(21.110)	0	0	0
15/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	94.0000	54.0000	(42.553)	0	0	0
15/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,222.0000	1,012.0000	(17.185)	0	0	0
15/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,900.0000	6,080.0000	3.051	0	0	0
15/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,877.0000	11,097.0000	2.023	0	0	0
15/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
15/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,993.0000	2,004.0000	0.552	0	0	0
15/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,348.0000	8,561.0000	2.552	0	0	0
15/01/2007	R194	2007/05/03			Bond Future	8.6460	8.6600	0.162	0.0000	0.0000	0
15/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,156.0000	5,041.0000	(2.230)	0	0	0
15/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,408.0000	2,402.0000	(0.249)	0	0	0
15/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,920.0000	4,807.0000	(2.297)	0	0	0
15/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,039.0000	3,932.0000	(2.649)	0	0	0
15/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,230.0000	3,232.0000	0.062	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
15/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,398.0000	5,282.0000	(2.149)	0	0	0
15/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,263.0000	2,256.0000	(0.309)	0	0	0
15/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,559.0000	2,555.0000	(0.156)	0	0	0
15/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,427.0000	6,307.0000	(1.867)	0	0	0
15/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,745.0000	1,735.0000	(0.573)	0	0	0
15/01/2007	R194	2007/08/02			Bond Future	8.4440	8.4600	0.189	0.0000	0.0000	0
15/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,509.0000	3,507.0000	(0.057)	0	0	0
15/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,482.0000	7,391.0000	(1.216)	0	0	0
15/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,488.0000	6,400.0000	(1.356)	0	0	0
15/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,095.0000	3,091.0000	(0.129)	0	0	0
15/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,730.0000	3,729.0000	(0.027)	0	0	0
15/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,810.0000	6,722.0000	(1.292)	0	0	0
15/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,648.0000	6,560.0000	(1.324)	0	0	0
15/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,618.0000	3,617.0000	(0.028)	0	0	0
15/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,870.0000	5,784.0000	(1.465)	0	0	0
15/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,200.0000	4,202.0000	0.048	0	0	0
15/01/2007	R196	2007/02/01			Bond Future	8.6270	8.6810	0.626	0.0000	0.0000	0
15/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	699.0000	912.0000	30.472	0	0	0
15/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	3,012.0000	2,209.0000	(26.660)	0	0	0
15/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,075.0000	3,767.0000	22.504	0	0	0
15/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	679.0000	355.0000	(47.717)	0	0	0
15/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	61.0000	18.0000	(70.492)	0	0	0
15/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	7,194.0000	8,168.0000	13.539	0	0	0
15/01/2007	R196	2007/05/03			Bond Future	8.5110	8.5680	0.670	0.0000	0.0000	0
15/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,283.0000	6,909.0000	9.963	0	0	0
15/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,894.0000	1,564.0000	(17.423)	0	0	0
15/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,580.0000	3,079.0000	(13.994)	0	0	0
15/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,765.0000	4,219.0000	12.058	0	0	0
15/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,005.0000	5,336.0000	(11.141)	0	0	0
15/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,007.0000	2,294.0000	14.300	0	0	0
15/01/2007	R196	2007/08/02			Bond Future	8.4120	8.4760	0.761	0.0000	0.0000	0
15/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,343.0000	6,854.0000	8.056	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
15/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,970.0000	3,547.0000	(10.655)	0	0	0
15/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,443.0000	4,847.0000	9.093	0	0	0
15/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,729.0000	5,197.0000	(9.286)	0	0	0
15/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,892.0000	7,257.0000	(8.046)	0	0	0
15/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,966.0000	3,267.0000	10.148	0	0	0
15/01/2007	R201	2007/02/01			Bond Future	7.8510	7.8630	0.153	0.0000	0.0000	0
15/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	4,739.0000	3,941.0000	(16.839)	0	0	0
15/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	12,764.0000	11,748.0000	(7.960)	0	0	0
15/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	3,899.0000	3,601.0000	(7.643)	0	0	0
15/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	24,547.0000	23,632.0000	(3.728)	0	0	0
15/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	1,022.0000	824.0000	(19.374)	0	0	0
15/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	10,803.0000	10,721.0000	(0.759)	0	0	0
15/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	1,176.0000	814.0000	(30.782)	0	0	0
15/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	22,440.0000	22,796.0000	1.586	0	0	0
15/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	15.0000	5.0000	(66.667)	0	0	0
15/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	43,703.0000	42,949.0000	(1.725)	0	0	0
15/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
15/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	92.0000	55.0000	(40.217)	0	0	0
15/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	79,601.0000	78,883.0000	(0.902)	0	0	0
15/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	28.0000	14.0000	(50.000)	0	0	0
15/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	68,559.0000	69,276.0000	1.046	0	0	0
15/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	65,960.0000	65,240.0000	(1.092)	0	0	0
15/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	52,521.0000	53,229.0000	1.348	0	0	0
15/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	178.0000	93.0000	(47.753)	0	0	0
15/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	36,921.0000	37,553.0000	1.712	0	0	0
15/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	52,094.0000	51,363.0000	(1.403)	0	0	0
15/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	134.0000	84.0000	(37.313)	0	0	0
15/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	38,117.0000	37,334.0000	(2.054)	0	0	0
15/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	46,502.0000	45,758.0000	(1.600)	0	0	0
15/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	62.0000	35.0000	(43.548)	0	0	0
15/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	40,907.0000	40,140.0000	(1.875)	0	0	0
15/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	193.0000	127.0000	(34.197)	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
15/01/2007	R201	2007/05/03			Bond Future	7.7860	7.7960	0.128	0.0000	0.0000	0
15/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,175.0000	45,519.0000	(1.421)	0	0	0
15/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	5,342.0000	5,272.0000	(1.310)	0	0	0
15/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	3,036.0000	2,972.0000	(2.108)	0	0	0
15/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,859.0000	69,223.0000	(0.910)	0	0	0
15/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,692.0000	2,630.0000	(2.303)	0	0	0
15/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,623.0000	1,574.0000	(3.019)	0	0	0
15/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,081.0000	59,434.0000	(1.077)	0	0	0
15/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,690.0000	57,040.0000	(1.127)	0	0	0
15/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,416.0000	3,349.0000	(1.961)	0	0	0
15/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,325.0000	54,673.0000	(1.178)	0	0	0
15/01/2007	R201	2007/08/02			Bond Future	7.7300	7.7400	0.129	0.0000	0.0000	0
15/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,551.0000	51,964.0000	(1.117)	0	0	0
15/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,046.0000	73,444.0000	(0.813)	0	0	0
15/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	4,248.0000	4,220.0000	(0.659)	0	0	0
15/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	9,513.0000	9,500.0000	(0.137)	0	0	0
15/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,955.0000	5,929.0000	(0.437)	0	0	0
15/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,158.0000	64,559.0000	(0.919)	0	0	0
15/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	6,458.0000	6,434.0000	(0.372)	0	0	0
15/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,990.0000	62,392.0000	(0.949)	0	0	0
15/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,848.0000	60,251.0000	(0.981)	0	0	0
15/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,996.0000	6,973.0000	(0.329)	0	0	0
15/01/2007	R203	2007/02/01			Bond Future	7.7480	7.7600	0.155	0.0000	0.0000	0
15/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	124.0000	60.0000	(51.613)	0	0	0
15/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	53,112.0000	52,232.0000	(1.657)	0	0	0
15/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	59,897.0000	59,019.0000	(1.466)	0	0	0
15/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
15/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	86,435.0000	85,559.0000	(1.013)	0	0	0
15/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	69,962.0000	69,085.0000	(1.254)	0	0	0
15/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	63,267.0000	62,390.0000	(1.386)	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
15/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	56,511.0000	55,633.0000	(1.554)	0	0	0
15/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	37,387.0000	38,199.0000	2.172	0	0	0
15/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	1,347.0000	1,162.0000	(13.734)	0	0	0
15/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	35,982.0000	35,063.0000	(2.554)	0	0	0
15/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	19,557.0000	18,494.0000	(5.435)	0	0	0
15/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	123.0000	81.0000	(34.146)	0	0	0
15/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	1,398.0000	974.0000	(30.329)	0	0	0
15/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	19,739.0000	20,192.0000	2.295	0	0	0
15/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	7,112.0000	6,128.0000	(13.836)	0	0	0
15/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	6,966.0000	6,858.0000	(1.550)	0	0	0
15/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	56,635.0000	57,509.0000	1.543	0	0	0
15/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
15/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	76,458.0000	77,335.0000	1.147	0	0	0
15/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	96,755.0000	97,632.0000	0.906	0	0	0
15/01/2007	R203	2007/05/03			Bond Future	7.6910	7.7010	0.130	0.0000	0.0000	0
15/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	395.0000	381.0000	(3.544)	0	0	0
15/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	76,702.0000	75,965.0000	(0.961)	0	0	0
15/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	495.0000	479.0000	(3.232)	0	0	0
15/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	73,524.0000	72,785.0000	(1.005)	0	0	0
15/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	70,352.0000	69,611.0000	(1.053)	0	0	0
15/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	57,817.0000	57,069.0000	(1.294)	0	0	0
15/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	617.0000	599.0000	(2.917)	0	0	0
15/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,402.0000	1,378.0000	(1.712)	0	0	0
15/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	89,425.0000	88,694.0000	(0.817)	0	0	0
15/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	151.0000	143.0000	(5.298)	0	0	0
15/01/2007	R203	2007/08/02			Bond Future	7.6410	7.6510	0.131	0.0000	0.0000	0
15/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	80,470.0000	79,750.0000	(0.895)	0	0	0
15/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	74,557.0000	73,839.0000	(0.963)	0	0	0
15/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,045.0000	2,040.0000	(0.244)	0	0	0
15/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,343.0000	2,339.0000	(0.171)	0	0	0
15/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	77,504.0000	76,785.0000	(0.928)	0	0	0

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15/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,923.0000	3,929.0000	0.153	0	0	0
15/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,781.0000	1,775.0000	(0.337)	0	0	0
15/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	63,014.0000	62,305.0000	(1.125)	0	0	0
15/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	995.0000	988.0000	(0.704)	0	0	0
15/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	92,465.0000	91,743.0000	(0.781)	0	0	0
15/01/2007	R204	2007/02/01			Bond Future	7.6840	7.6950	0.143	0.0000	0.0000	0
15/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	98,474.0000	99,334.0000	0.873	0	0	0
15/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
15/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	7,215.0000	6,841.0000	(5.184)	0	0	0
15/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	76,679.0000	77,534.0000	1.115	0	0	0
15/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	63.0000	34.0000	(46.032)	0	0	0
15/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	12,361.0000	11,127.0000	(9.983)	0	0	0
15/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	61,325.0000	60,437.0000	(1.448)	0	0	0
15/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	2,046.0000	1,725.0000	(15.689)	0	0	0
15/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	18,614.0000	18,635.0000	0.113	0	0	0
15/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	43,447.0000	42,461.0000	(2.269)	0	0	0
15/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	418.0000	293.0000	(29.904)	0	0	0
15/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	4,084.0000	3,245.0000	(20.544)	0	0	0
15/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
15/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	106.0000	49.0000	(53.774)	0	0	0
15/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	79,050.0000	78,186.0000	(1.093)	0	0	0
15/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	26,374.0000	25,192.0000	(4.482)	0	0	0
15/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	64,897.0000	64,016.0000	(1.358)	0	0	0
15/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	68,456.0000	67,582.0000	(1.277)	0	0	0
15/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	35,573.0000	36,126.0000	1.555	0	0	0
15/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	858.0000	550.0000	(35.897)	0	0	0
15/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	96,383.0000	95,522.0000	(0.893)	0	0	0
15/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	55,530.0000	56,334.0000	1.448	0	0	0
15/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	72,003.0000	71,133.0000	(1.208)	0	0	0
15/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	28.0000	13.0000	(53.571)	0	0	0
15/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
15/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	42.0000	21.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2007	R204	2007/05/03			Bond Future	7.6300	7.6400	0.131	0.0000	0.0000	0
15/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,738.0000	99,911.0000	(0.821)	0	0	0
15/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,367.0000	1,316.0000	(3.731)	0	0	0
15/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,872.0000	4,784.0000	(1.806)	0	0	0
15/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	69,533.0000	68,670.0000	(1.241)	0	0	0
15/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	81,767.0000	80,917.0000	(1.040)	0	0	0
15/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,659.0000	2,588.0000	(2.670)	0	0	0
15/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,890.0000	84,043.0000	(0.998)	0	0	0
15/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,032.0000	87,189.0000	(0.958)	0	0	0
15/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	3,016.0000	2,941.0000	(2.487)	0	0	0
15/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,339.0000	2,272.0000	(2.864)	0	0	0
15/01/2007	R204	2007/08/02			Bond Future	7.5840	7.5940	0.132	0.0000	0.0000	0
15/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	4,119.0000	4,084.0000	(0.850)	0	0	0
15/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	105,750.0000	104,947.0000	(0.759)	0	0	0
15/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	7,001.0000	6,967.0000	(0.486)	0	0	0
15/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,256.0000	87,454.0000	(0.909)	0	0	0
15/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,058.0000	76,264.0000	(1.030)	0	0	0
15/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	9,720.0000	9,694.0000	(0.267)	0	0	0
15/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	6,429.0000	6,395.0000	(0.529)	0	0	0
15/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,122.0000	90,319.0000	(0.881)	0	0	0
15/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,896.0000	5,861.0000	(0.594)	0	0	0
15/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,010.0000	93,206.0000	(0.855)	0	0	0
15/01/2007	R206	2007/02/01			Bond Future	7.8760	7.8880	0.152	0.0000	0.0000	0
15/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	9,139.0000	8,340.0000	(8.743)	0	0	0
15/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	2,711.0000	2,537.0000	(6.418)	0	0	0
15/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	433.0000	339.0000	(21.709)	0	0	0
15/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	19,660.0000	18,941.0000	(3.657)	0	0	0
15/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	2,693.0000	2,145.0000	(20.349)	0	0	0
15/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	9,278.0000	9,354.0000	0.819	0	0	0
15/01/2007	R206	2007/05/03			Bond Future	7.8090	7.8190	0.128	0.0000	0.0000	0
15/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,059.0000	10,654.0000	(3.662)	0	0	0
15/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	4,315.0000	4,304.0000	(0.255)	0	0	0
15/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	14,065.0000	14,168.0000	0.732	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
15/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	8,191.0000	8,220.0000	0.354	0	0	0
15/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,429.0000	25,909.0000	(1.968)	0	0	0
15/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,845.0000	17,366.0000	(2.684)	0	0	0
15/01/2007	R206	2007/08/02			Bond Future	7.7520	7.7620	0.129	0.0000	0.0000	0
15/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,918.0000	6,950.0000	0.463	0	0	0
15/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,224.0000	30,760.0000	(1.486)	0	0	0
15/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,181.0000	22,755.0000	(1.838)	0	0	0
15/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,516.0000	16,639.0000	0.745	0	0	0
15/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,984.0000	11,054.0000	0.637	0	0	0
15/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,417.0000	16,044.0000	(2.272)	0	0	0
15/01/2007	R207	2007/02/01			Bond Future	7.6140	7.6260	0.158	0.0000	0.0000	0
15/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	30,217.0000	30,942.0000	2.399	0	0	0
15/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	4,082.0000	3,252.0000	(20.333)	0	0	0
15/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	3,519.0000	3,275.0000	(6.934)	0	0	0
15/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	13,234.0000	13,361.0000	0.960	0	0	0
15/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	14,288.0000	13,088.0000	(8.399)	0	0	0
15/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	30,629.0000	29,559.0000	(3.493)	0	0	0
15/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	49,036.0000	48,065.0000	(1.980)	0	0	0
15/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	74,554.0000	73,598.0000	(1.282)	0	0	0
15/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	67,355.0000	66,397.0000	(1.422)	0	0	0
15/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	586.0000	354.0000	(39.590)	0	0	0
15/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	479.0000	366.0000	(23.591)	0	0	0
15/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	85,209.0000	84,252.0000	(1.123)	0	0	0
15/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	72,333.0000	73,289.0000	1.322	0	0	0
15/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	102,586.0000	101,629.0000	(0.933)	0	0	0
15/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	63,726.0000	62,768.0000	(1.503)	0	0	0
15/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	36.0000	14.0000	(61.111)	0	0	0
15/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	70,964.0000	70,007.0000	(1.349)	0	0	0
15/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	50,721.0000	51,656.0000	1.843	0	0	0
15/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	78,125.0000	77,168.0000	(1.225)	0	0	0
15/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	94,592.0000	95,549.0000	1.012	0	0	0
15/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	30.0000	16.0000	(46.667)	0	0	0
15/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2007	R207	2007/05/03			Bond Future	7.5640	7.5740	0.132	0.0000	0.0000	0
15/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1,164.0000	1,136.0000	(2.405)	0	0	0
15/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,105.0000	91,298.0000	(0.876)	0	0	0
15/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,769.0000	70,948.0000	(1.144)	0	0	0
15/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	88,707.0000	87,898.0000	(0.912)	0	0	0
15/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	518.0000	499.0000	(3.668)	0	0	0
15/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	335.0000	320.0000	(4.478)	0	0	0
15/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,308.0000	84,497.0000	(0.951)	0	0	0
15/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	417.0000	401.0000	(3.837)	0	0	0
15/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	105,640.0000	104,840.0000	(0.757)	0	0	0
15/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	132.0000	124.0000	(6.061)	0	0	0
15/01/2007	R207	2007/08/02			Bond Future	7.5200	7.5300	0.133	0.0000	0.0000	0
15/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,252.0000	3,250.0000	(0.062)	0	0	0
15/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	76,530.0000	75,741.0000	(1.031)	0	0	0
15/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,434.0000	1,425.0000	(0.628)	0	0	0
15/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,664.0000	94,868.0000	(0.832)	0	0	0
15/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,438.0000	91,643.0000	(0.860)	0	0	0
15/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	787.0000	779.0000	(1.017)	0	0	0
15/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,655.0000	1,646.0000	(0.544)	0	0	0
15/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,622.0000	107,827.0000	(0.732)	0	0	0
15/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,904.0000	1,897.0000	(0.368)	0	0	0
15/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,224.0000	88,429.0000	(0.891)	0	0	0
15/01/2007	TRT1	2007/02/01			Index Future	246.9860	246.8440	(0.057)	0.0000	0.0000	500
15/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	35,540.0000	33,847.0000	(4.764)	0	0	0
15/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	1,680.0000	1,407.0000	(16.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										2,026
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