



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/01/2007

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
17/01/2007	CRD1 2007/02/01			Index Future	106.7610	106.6990	(0.058)	0.0000	0.0000	10
17/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	1,637.0000	1,679.0000	2.566	0	0	0
17/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	9,247.0000	8,669.0000	(6.251)	0	0	0
17/01/2007	GOVI 2007/02/01			jGovi	248.9490	248.8270	(0.049)	0.0000	0.0000	66
17/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
17/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	189,490.0000	188,270.0000	(0.644)	0	0	0
17/01/2007	GOVI 2007/05/03			jGovi	254.4250	254.2980	(0.050)	0.0000	0.0000	141
17/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	194,251.0000	192,981.0000	(0.654)	0	0	0
17/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	1.0000	-	0	0	0
17/01/2007	GOVI 2007/08/02			jGovi	260.0000	259.8730	(0.049)	0.0000	0.0000	175
17/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	71.0000	73.0000	2.817	0	0	0
17/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	195,071.0000	193,803.0000	(0.650)	0	0	0
17/01/2007	ILBI 2007/02/01			Index Future	269.0840	269.0000	(0.031)	0.0000	0.0000	0
17/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	895.0000	834.0000	(6.816)	0	0	0
17/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	41,735.0000	40,834.0000	(2.159)	0	0	0
17/01/2007	J153 2010/08/31			jSwap	8.8860	8.8990	0.146	0.0000	0.0000	0
17/01/2007	J157 2015/09/15			jSwap	8.5370	8.5600	0.269	0.0000	0.0000	0
17/01/2007	J186 2026/12/21			jSwap	7.9680	7.9990	0.389	0.0000	0.0000	0

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17/01/2007	J194	2008/02/28			jSwap	9.2230	9.2140	(0.098)	0.0000	0.0000	0
17/01/2007	J201	2014/12/22			jSwap	8.5740	8.6000	0.303	0.0000	0.0000	0
17/01/2007	J203	2017/09/15			jSwap	8.4330	8.4510	0.213	0.0000	0.0000	0
17/01/2007	J204	2018/12/21			jSwap	8.3620	8.3940	0.383	0.0000	0.0000	0
17/01/2007	J207	2020/01/15			jSwap	8.2930	8.3320	0.470	0.0000	0.0000	0
17/01/2007	JBAR	2005/12/21			jBar	9.3080	9.3080	-	0.0000	0.0000	0
17/01/2007	JFRA	2007/02/01			jFra	9.3850	9.3820	(0.032)	0.0000	0.0000	0
17/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,592.0000	4,585.0000	(0.152)	0	0	0
17/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/01/2007	JFRA	2007/05/03			jFra	9.4960	9.4730	(0.242)	0.0000	0.0000	0
17/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,866.0000	4,811.0000	(1.130)	0	0	0
17/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
17/01/2007	JFRA	2007/08/02			jFra	9.4770	9.4600	(0.179)	0.0000	0.0000	0
17/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,857.0000	4,817.0000	(0.824)	0	0	0
17/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	42.0000	43.0000	2.381	0	0	0
17/01/2007	JFRA	2007/11/01			jFra	9.3310	9.3160	(0.161)	0.0000	0.0000	0
17/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	128.0000	131.0000	2.344	0	0	0
17/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,924.0000	4,888.0000	(0.731)	0	0	0
17/01/2007	JFRA	2008/02/07			jFra	9.1330	9.1300	(0.033)	0.0000	0.0000	0
17/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,565.0000	18,544.0000	(0.113)	0	0	0
17/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,551.0000	22,518.0000	(0.146)	0	0	0
17/01/2007	JN02	2007/02/01			jNote	9.1810	9.1690	(0.131)	0.0000	0.0000	0
17/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,731.0000	2,687.0000	(1.611)	0	0	0

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17/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	6,017.0000	5,756.0000	(4.338)	0	0	0
17/01/2007	JN02	2007/05/03			jNote	9.0780	9.0730	(0.055)	0.0000	0.0000	0
17/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,453.0000	12,453.0000	-	0	0	0
17/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	9,324.0000	9,233.0000	(0.976)	0	0	0
17/01/2007	JN02	2007/08/02			jNote	8.9440	8.9470	0.034	0.0000	0.0000	0
17/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,112.0000	12,099.0000	(0.107)	0	0	0
17/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,686.0000	17,618.0000	(0.384)	0	0	0
17/01/2007	JN05	2007/02/01			jNote	8.6700	8.6950	0.288	0.0000	0.0000	0
17/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	53.0000	55.0000	3.774	0	0	0
17/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	23,279.0000	22,274.0000	(4.317)	0	0	0
17/01/2007	JN05	2007/05/03			jNote	8.6040	8.6330	0.337	0.0000	0.0000	0
17/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,533.0000	2,703.0000	6.711	0	0	0
17/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	28,451.0000	27,449.0000	(3.522)	0	0	0
17/01/2007	JN05	2007/08/02			jNote	8.5280	8.5610	0.387	0.0000	0.0000	0
17/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	33,709.0000	32,632.0000	(3.195)	0	0	0
17/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,673.0000	4,937.0000	5.649	0	0	0
17/01/2007	JN10	2007/02/01			jNote	8.3710	8.3850	0.167	0.0000	0.0000	0
17/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	41,986.0000	41,021.0000	(2.298)	0	0	0
17/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
17/01/2007	JN10	2007/05/03			jNote	8.3180	8.3340	0.192	0.0000	0.0000	0
17/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	46,215.0000	45,151.0000	(2.302)	0	0	0
17/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	573.0000	615.0000	7.330	0	0	0
17/01/2007	JN10	2007/08/02			jNote	8.2600	8.2780	0.218	0.0000	0.0000	0
17/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	51,331.0000	50,181.0000	(2.240)	0	0	0
17/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,658.0000	1,759.0000	6.092	0	0	0
17/01/2007	JROD	2007/01/31			jRod	8.4480	8.4450	(0.036)	0.0000	0.0000	0

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17/01/2007	JROD	2007/02/28			jRod	8.7900	8.7820	(0.091)	0.0000	0.0000	0
17/01/2007	JROD	2007/03/30			jRod	9.1290	9.1190	(0.110)	0.0000	0.0000	0
17/01/2007	JROD	2007/04/30			jRod	8.9260	8.9210	(0.056)	0.0000	0.0000	0
17/01/2007	JROD	2007/05/31			jRod	9.1630	9.1590	(0.044)	0.0000	0.0000	0
17/01/2007	OTH1	2007/02/01			Index Future	245.6280	245.5070	(0.049)	0.0000	0.0000	15
17/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	3,079.0000	3,100.0000	0.682	0	0	0
17/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	23,559.0000	22,370.0000	(5.047)	0	0	0
17/01/2007	R153	2007/02/01			Bond Future	8.2750	8.3050	0.363	0.0000	0.0000	72
17/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	881.0000	655.0000	(25.653)	0	0	0
17/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	10,002.0000	10,765.0000	7.628	0	0	0
17/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	4,357.0000	4,781.0000	9.731	0	0	0
17/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	3,532.0000	2,966.0000	(16.025)	0	0	0
17/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	34,469.0000	35,458.0000	2.869	0	0	0
17/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	112.0000	69.0000	(38.393)	0	0	0
17/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	17,605.0000	18,551.0000	5.373	0	0	0
17/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	7,534.0000	6,727.0000	(10.711)	0	0	0
17/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
17/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	304.0000	328.0000	7.895	0	0	0
17/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	15,843.0000	14,878.0000	(6.091)	0	0	0
17/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	50.0000	51.0000	2.000	0	0	0
17/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	10,073.0000	9,188.0000	(8.786)	0	0	0
17/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,372.0000	1,512.0000	10.204	0	0	0
17/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	8,767.0000	7,917.0000	(9.695)	0	0	0
17/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	1,044.0000	1,148.0000	9.962	0	0	0
17/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	23,659.0000	22,671.0000	(4.176)	0	0	0
17/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,777.0000	1,960.0000	10.298	0	0	0
17/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	25,950.0000	26,935.0000	3.796	0	0	0
17/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	60,528.0000	61,517.0000	1.634	0	0	0
17/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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17/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	51,761.0000	52,750.0000	1.911	0	0	0
17/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	43,075.0000	44,064.0000	2.296	0	0	0
17/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
17/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	31,613.0000	30,624.0000	(3.128)	0	0	0
17/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R153	2007/05/03			Bond Future	8.2150	8.2450	0.365	0.0000	0.0000	0
17/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	15,334.0000	14,704.0000	(4.109)	0	0	0
17/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,561.0000	6,859.0000	4.542	0	0	0
17/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	21,659.0000	20,921.0000	(3.407)	0	0	0
17/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,433.0000	18,728.0000	(3.628)	0	0	0
17/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,555.0000	4,778.0000	4.896	0	0	0
17/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,744.0000	3,934.0000	5.075	0	0	0
17/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	4,134.0000	4,340.0000	4.983	0	0	0
17/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,532.0000	19,810.0000	(3.516)	0	0	0
17/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	26,416.0000	25,621.0000	(3.010)	0	0	0
17/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,459.0000	2,592.0000	5.409	0	0	0
17/01/2007	R153	2007/08/02			Bond Future	8.0600	8.0970	0.459	0.0000	0.0000	0
17/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,972.0000	9,325.0000	3.934	0	0	0
17/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,592.0000	20,878.0000	(3.307)	0	0	0
17/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,202.0000	6,468.0000	4.289	0	0	0
17/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,340.0000	24,566.0000	(3.054)	0	0	0
17/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,042.0000	7,336.0000	4.175	0	0	0
17/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,325.0000	26,523.0000	(2.935)	0	0	0
17/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,612.0000	6,892.0000	4.235	0	0	0
17/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,324.0000	25,536.0000	(2.993)	0	0	0
17/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,497.0000	30,645.0000	(2.705)	0	0	0
17/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,752.0000	4,967.0000	4.524	0	0	0
17/01/2007	R157	2007/02/01			Bond Future	7.9550	7.9450	(0.126)	0.0000	0.0000	0
17/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	92,382.0000	93,130.0000	0.810	0	0	0
17/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	234.0000	175.0000	(25.214)	0	0	0
17/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	74,086.0000	73,337.0000	(1.011)	0	0	0
17/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
17/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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17/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	75,236.0000	75,983.0000	0.993	0	0	0
17/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,876.0000	1,597.0000	(14.872)	0	0	0
17/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	109,218.0000	109,967.0000	0.686	0	0	0
17/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	708.0000	568.0000	(19.774)	0	0	0
17/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	41.0000	34.0000	(17.073)	0	0	0
17/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	43,785.0000	44,474.0000	1.574	0	0	0
17/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	57,806.0000	58,540.0000	1.270	0	0	0
17/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	105.0000	75.0000	(28.571)	0	0	0
17/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	125,748.0000	126,497.0000	0.596	0	0	0
17/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	33,460.0000	34,069.0000	1.820	0	0	150
17/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	343.0000	263.0000	(23.324)	0	0	0
17/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	45.0000	30.0000	(33.333)	0	0	0
17/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	158.0000	115.0000	(27.215)	0	0	0
17/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	54,214.0000	53,459.0000	(1.393)	0	0	0
17/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	40,308.0000	40,976.0000	1.657	0	0	0
17/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	50,787.0000	51,505.0000	1.414	0	0	0
17/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	23,710.0000	24,179.0000	1.978	0	0	0
17/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	472.0000	440.0000	(6.780)	0	0	0
17/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	112,549.0000	113,297.0000	0.665	0	0	0
17/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	35,107.0000	34,326.0000	(2.225)	0	0	0
17/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
17/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	7,077.0000	6,486.0000	(8.351)	0	0	0
17/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	47,281.0000	47,987.0000	1.493	0	0	0
17/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	10,438.0000	10,596.0000	1.514	0	0	0
17/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	6,674.0000	6,730.0000	0.839	0	0	250
17/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	10,798.0000	10,105.0000	(6.418)	0	0	0
17/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	18,347.0000	17,569.0000	(4.240)	0	0	0
17/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	2,889.0000	2,859.0000	(1.038)	0	0	0
17/01/2007	R157	2007/05/03			Bond Future	7.9100	7.9000	(0.126)	0.0000	0.0000	504
17/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	2,421.0000	2,314.0000	(4.420)	0	0	0
17/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	79,157.0000	79,784.0000	0.792	0	0	0
17/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	67,124.0000	67,702.0000	0.861	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
17/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	5,094.0000	4,911.0000	(3.592)	0	0	0
17/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	64,198.0000	64,763.0000	0.880	0	0	0
17/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	4,017.0000	3,862.0000	(3.859)	0	0	0
17/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	4,529.0000	4,361.0000	(3.709)	0	0	0
17/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	61,312.0000	61,862.0000	0.897	0	0	0
17/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	7,946.0000	7,698.0000	(3.121)	0	0	0
17/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	50,236.0000	50,721.0000	0.965	0	0	0
17/01/2007	R157	2007/08/02			Bond Future	7.8190	7.8140	(0.064)	0.0000	0.0000	0
17/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	74,294.0000	74,522.0000	0.307	0	0	0
17/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	9,593.0000	9,462.0000	(1.366)	0	0	0
17/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	71,687.0000	71,908.0000	0.308	0	0	0
17/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	70,036.0000	70,346.0000	0.443	0	0	0
17/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	87,795.0000	88,053.0000	0.294	0	0	0
17/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,980.0000	1,931.0000	(2.475)	0	0	0
17/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	6,435.0000	6,335.0000	(1.554)	0	0	0
17/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	10,353.0000	10,216.0000	(1.323)	0	0	0
17/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,623.0000	61,818.0000	0.316	0	0	0
17/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	13,878.0000	13,714.0000	(1.182)	0	0	0
17/01/2007	R186	2007/02/01			Bond Future	7.5670	7.5780	0.145	7.5900	7.5900	4
17/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	8,968.0000	8,046.0000	(10.281)	0	0	0
17/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	17,352.0000	17,798.0000	2.570	0	0	0
17/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	75,475.0000	74,090.0000	(1.835)	0	0	0
17/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	782.0000	740.0000	(5.371)	0	0	0
17/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	53,053.0000	51,641.0000	(2.661)	0	0	0
17/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	135.0000	119.0000	(11.852)	0	0	0
17/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	137.0000	94.0000	(31.387)	0	0	0
17/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	86,683.0000	85,306.0000	(1.589)	0	0	0
17/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	135,509.0000	134,140.0000	(1.010)	0	0	0
17/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	27,170.0000	25,809.0000	(5.009)	0	0	0
17/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1,628.0000	1,314.0000	(19.287)	0	0	0
17/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	42,022.0000	43,077.0000	2.511	0	0	0
17/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	4,681.0000	4,689.0000	0.171	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
17/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	53.0000	44.0000	(16.981)	0	0	0
17/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	81,089.0000	79,709.0000	(1.702)	0	0	0
17/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	108,745.0000	107,375.0000	(1.260)	0	0	0
17/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
17/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	73,731.0000	75,056.0000	1.797	0	0	0
17/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	161,357.0000	159,988.0000	(0.848)	0	0	0
17/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	84.0000	72.0000	(14.286)	0	0	0
17/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	143,768.0000	145,136.0000	0.952	0	0	0
17/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	108,038.0000	109,405.0000	1.265	0	0	0
17/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
17/01/2007	R186	2007/05/03			Bond Future	7.5190	7.5310	0.160	0.0000	0.0000	0
17/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	95,043.0000	93,688.0000	(1.426)	0	0	0
17/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	8,627.0000	8,764.0000	1.588	0	0	0
17/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	113,788.0000	112,378.0000	(1.239)	0	0	0
17/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	5,246.0000	5,328.0000	1.563	0	0	0
17/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	142,895.0000	141,436.0000	(1.021)	0	0	0
17/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	2,304.0000	2,337.0000	1.432	0	0	0
17/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	4,029.0000	4,090.0000	1.514	0	0	0
17/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	123,404.0000	121,973.0000	(1.160)	0	0	0
17/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	4,603.0000	4,674.0000	1.542	0	0	0
17/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	118,581.0000	117,159.0000	(1.199)	0	0	0
17/01/2007	R186	2007/08/02			Bond Future	7.4790	7.4900	0.147	0.0000	0.0000	0
17/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	16,428.0000	16,630.0000	1.230	0	0	0
17/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	107,208.0000	106,044.0000	(1.086)	0	0	0
17/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	133,275.0000	132,033.0000	(0.932)	0	0	0
17/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	9,742.0000	9,866.0000	1.273	0	0	0
17/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	151,320.0000	150,040.0000	(0.846)	0	0	0
17/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	10,664.0000	10,799.0000	1.266	0	0	0
17/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	11,657.0000	11,804.0000	1.261	0	0	0
17/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	6,696.0000	6,783.0000	1.299	0	0	0
17/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	124,424.0000	123,205.0000	(0.980)	0	0	0
17/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	128,833.0000	127,601.0000	(0.956)	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
17/01/2007	R194	2007/02/01			Bond Future	8.8920	8.9160	0.270	0.0000	0.0000	0
17/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	6,489.0000	6,718.0000	3.529	0	0	0
17/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	29,576.0000	29,816.0000	0.811	0	0	0
17/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	16,636.0000	16,876.0000	1.443	0	0	0
17/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,968.0000	27,209.0000	0.894	0	0	0
17/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	14,077.0000	14,317.0000	1.705	0	0	0
17/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	24,371.0000	24,611.0000	0.985	0	0	0
17/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	645.0000	541.0000	(16.124)	0	0	0
17/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	19,204.0000	19,445.0000	1.255	0	0	0
17/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,930.0000	3,081.0000	5.154	0	0	0
17/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	4,149.0000	4,340.0000	4.604	0	0	0
17/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	33.0000	22.0000	(33.333)	0	0	0
17/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,783.0000	22,023.0000	1.102	0	0	0
17/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	214.0000	165.0000	(22.897)	0	0	0
17/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	11,527.0000	11,767.0000	2.082	0	0	0
17/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	504.0000	415.0000	(17.659)	0	0	0
17/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,989.0000	9,228.0000	2.659	0	0	0
17/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,569.0000	2,705.0000	5.294	0	0	0
17/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	2,235.0000	2,355.0000	5.369	0	0	0
17/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	812.0000	692.0000	(14.778)	0	0	0
17/01/2007	R194	2007/05/03			Bond Future	8.7100	8.7360	0.299	0.0000	0.0000	0
17/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,538.0000	2,603.0000	2.561	0	0	0
17/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	4,788.0000	4,651.0000	(2.861)	0	0	0
17/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,841.0000	1,891.0000	2.716	0	0	0
17/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,560.0000	4,426.0000	(2.939)	0	0	0
17/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,697.0000	2,766.0000	2.558	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
17/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,024.0000	5,872.0000	(2.523)	0	0	0
17/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,386.0000	2,448.0000	2.598	0	0	0
17/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,711.0000	3,591.0000	(3.234)	0	0	0
17/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,400.0000	3,483.0000	2.441	0	0	0
17/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,023.0000	4,883.0000	(2.787)	0	0	0
17/01/2007	R194	2007/08/02			Bond Future	8.5130	8.5450	0.376	0.0000	0.0000	0
17/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,219.0000	6,106.0000	(1.817)	0	0	0
17/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,536.0000	6,420.0000	(1.775)	0	0	0
17/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,838.0000	3,900.0000	1.615	0	0	0
17/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,186.0000	3,239.0000	1.664	0	0	0
17/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,196.0000	7,074.0000	(1.695)	0	0	0
17/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,723.0000	3,783.0000	1.612	0	0	0
17/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,613.0000	5,506.0000	(1.906)	0	0	0
17/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,611.0000	3,670.0000	1.634	0	0	0
17/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,376.0000	6,262.0000	(1.788)	0	0	0
17/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,320.0000	4,388.0000	1.574	0	0	0
17/01/2007	R196	2007/02/01			Bond Future	8.7240	8.7720	0.550	0.0000	0.0000	0
17/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	4,431.0000	5,229.0000	18.009	0	0	0
17/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	210.0000	107.0000	(49.048)	0	0	0
17/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	1,195.0000	1,597.0000	33.640	0	0	0
17/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	1,684.0000	1,184.0000	(29.691)	0	0	0
17/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	8,965.0000	9,862.0000	10.006	0	0	0
17/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
17/01/2007	R196	2007/05/03			Bond Future	8.6130	8.6660	0.615	0.0000	0.0000	0
17/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	7,448.0000	8,113.0000	8.929	0	0	0
17/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,351.0000	1,129.0000	(16.432)	0	0	0
17/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	4,628.0000	5,144.0000	11.150	0	0	0
17/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,734.0000	2,364.0000	(13.533)	0	0	0
17/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,566.0000	2,919.0000	13.757	0	0	0
17/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,855.0000	4,321.0000	(10.999)	0	0	0
17/01/2007	R196	2007/08/02			Bond Future	8.5210	8.5810	0.704	0.0000	0.0000	0
17/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	7,244.0000	7,787.0000	7.496	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
17/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,279.0000	2,948.0000	(10.095)	0	0	0
17/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	5,160.0000	5,604.0000	8.605	0	0	0
17/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,854.0000	4,423.0000	(8.879)	0	0	0
17/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	6,840.0000	6,308.0000	(7.778)	0	0	0
17/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,506.0000	3,849.0000	9.783	0	0	0
17/01/2007	R201	2007/02/01			Bond Future	7.9390	7.9360	(0.038)	0.0000	0.0000	0
17/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	137.0000	107.0000	(21.898)	0	0	0
17/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	13,727.0000	13,428.0000	(2.178)	0	0	0
17/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	74,354.0000	74,532.0000	0.239	0	0	0
17/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	35,662.0000	35,811.0000	0.418	0	0	0
17/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	8,668.0000	8,566.0000	(1.177)	0	0	0
17/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	41,251.0000	41,414.0000	0.395	0	0	0
17/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	57,754.0000	57,575.0000	(0.310)	0	0	0
17/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	58.0000	43.0000	(25.862)	0	0	0
17/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	2,416.0000	2,296.0000	(4.967)	0	0	0
17/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	5,050.0000	4,770.0000	(5.545)	0	0	0
17/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	73,806.0000	73,627.0000	(0.243)	0	0	0
17/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	38,454.0000	38,611.0000	0.408	0	0	0
17/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	33.0000	25.0000	(24.242)	0	0	0
17/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	205.0000	165.0000	(19.512)	0	0	0
17/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	42,023.0000	41,837.0000	(0.443)	0	0	0
17/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	26,902.0000	26,676.0000	(0.840)	0	0	0
17/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	32,882.0000	33,020.0000	0.420	0	0	0
17/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	1,253.0000	1,109.0000	(11.492)	0	0	0
17/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	19,532.0000	19,566.0000	0.174	0	0	0
17/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	391.0000	343.0000	(12.276)	0	0	0
17/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	60,712.0000	60,889.0000	0.292	0	0	0
17/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	90.0000	69.0000	(23.333)	0	0	0
17/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	23.0000	16.0000	(30.435)	0	0	0
17/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	46,842.0000	47,014.0000	0.367	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
17/01/2007	R201	2007/05/03			Bond Future	7.8740	7.8700	(0.051)	0.0000	0.0000	0
17/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,956.0000	3,867.0000	(2.250)	0	0	0
17/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	41,833.0000	41,949.0000	0.277	0	0	0
17/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	50,721.0000	50,865.0000	0.284	0	0	0
17/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	6,144.0000	6,027.0000	(1.904)	0	0	0
17/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	64,988.0000	65,167.0000	0.275	0	0	0
17/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,897.0000	1,842.0000	(2.899)	0	0	0
17/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	3,128.0000	3,051.0000	(2.462)	0	0	0
17/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	3,522.0000	3,439.0000	(2.357)	0	0	0
17/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	55,373.0000	55,530.0000	0.284	0	0	0
17/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	53,032.0000	53,182.0000	0.283	0	0	0
17/01/2007	R201	2007/08/02			Bond Future	7.8200	7.8150	(0.064)	0.0000	0.0000	0
17/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	10,604.0000	10,476.0000	(1.207)	0	0	0
17/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	69,451.0000	69,660.0000	0.301	0	0	0
17/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	4,801.0000	4,725.0000	(1.583)	0	0	0
17/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	56,546.0000	56,725.0000	0.317	0	0	0
17/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,493.0000	48,651.0000	0.326	0	0	0
17/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	7,843.0000	7,737.0000	(1.352)	0	0	0
17/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	6,694.0000	6,598.0000	(1.434)	0	0	0
17/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	60,749.0000	60,938.0000	0.311	0	0	0
17/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	58,634.0000	58,818.0000	0.314	0	0	0
17/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	7,250.0000	7,149.0000	(1.393)	0	0	0
17/01/2007	R203	2007/02/01			Bond Future	7.8410	7.8370	(0.051)	0.0000	0.0000	0
17/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	56,497.0000	56,787.0000	0.513	0	0	0
17/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	63,193.0000	63,483.0000	0.459	0	0	0
17/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	79,666.0000	79,956.0000	0.364	0	0	0
17/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
17/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	44,047.0000	43,753.0000	(0.667)	0	0	0
17/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	180.0000	141.0000	(21.667)	0	0	0
17/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	29,269.0000	29,520.0000	0.858	0	0	0
17/01/2007	R203	2007/02/01	6.50	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
17/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	83,227.0000	82,937.0000	(0.348)	0	0	0
17/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	2,105.0000	1,892.0000	(10.119)	0	0	0
17/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	63,401.0000	63,111.0000	(0.457)	0	0	0
17/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	13,544.0000	13,621.0000	0.569	0	0	0
17/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	25,494.0000	25,165.0000	(1.290)	0	0	0
17/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	103,525.0000	103,235.0000	(0.280)	0	0	0
17/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	3,512.0000	3,428.0000	(2.392)	0	0	0
17/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	49,742.0000	50,031.0000	0.581	0	0	0
17/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	10,135.0000	9,762.0000	(3.680)	0	0	0
17/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	384.0000	344.0000	(10.417)	0	0	0
17/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	46,343.0000	46,631.0000	0.621	0	0	0
17/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
17/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	53,127.0000	53,416.0000	0.544	0	0	0
17/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/01/2007	R203	2007/05/03			Bond Future	7.7840	7.7800	(0.051)	0.0000	0.0000	0
17/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	63,876.0000	64,130.0000	0.398	0	0	0
17/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	838.0000	805.0000	(3.938)	0	0	0
17/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	543.0000	519.0000	(4.420)	0	0	0
17/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	82,787.0000	83,063.0000	0.333	0	0	0
17/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	676.0000	648.0000	(4.142)	0	0	0
17/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	70,152.0000	70,415.0000	0.375	0	0	0
17/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	212.0000	201.0000	(5.189)	0	0	0
17/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,862.0000	1,803.0000	(3.169)	0	0	0
17/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	67,007.0000	67,266.0000	0.387	0	0	0
17/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	51,578.0000	51,806.0000	0.442	0	0	0
17/01/2007	R203	2007/08/02			Bond Future	7.7360	7.7310	(0.065)	0.0000	0.0000	0
17/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,904.0000	2,840.0000	(2.204)	0	0	0
17/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	68,358.0000	68,649.0000	0.426	0	0	0
17/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	2,224.0000	2,172.0000	(2.338)	0	0	0
17/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	1,261.0000	1,228.0000	(2.617)	0	0	0
17/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,545.0000	2,487.0000	(2.279)	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
17/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	85,971.0000	86,292.0000	0.373	0	0	0
17/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	71,244.0000	71,541.0000	0.417	0	0	0
17/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	74,153.0000	74,456.0000	0.409	0	0	0
17/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,789.0000	4,699.0000	(1.879)	0	0	0
17/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	57,121.0000	57,385.0000	0.462	0	0	0
17/01/2007	R204	2007/02/01			Bond Future	7.7760	7.7730	(0.039)	0.0000	0.0000	0
17/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	228.0000	192.0000	(15.789)	0	0	0
17/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	19,831.0000	19,816.0000	(0.076)	0	0	0
17/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	60.0000	44.0000	(26.667)	0	0	0
17/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	1,781.0000	1,654.0000	(7.131)	0	0	0
17/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	38.0000	27.0000	(28.947)	0	0	0
17/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	7,558.0000	7,397.0000	(2.130)	0	0	0
17/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	57,729.0000	57,951.0000	0.385	0	0	0
17/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	54,159.0000	54,376.0000	0.401	0	0	0
17/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	105,638.0000	105,405.0000	(0.221)	0	0	0
17/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	489.0000	406.0000	(16.973)	0	0	0
17/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	9,576.0000	9,183.0000	(4.104)	0	0	0
17/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	2,666.0000	2,419.0000	(9.265)	0	0	0
17/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	83,836.0000	83,603.0000	(0.278)	0	0	0
17/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	23,475.0000	23,115.0000	(1.534)	0	0	0
17/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	42,107.0000	41,839.0000	(0.636)	0	0	0
17/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	36,354.0000	36,504.0000	0.413	0	0	0
17/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	61,289.0000	61,514.0000	0.367	0	0	0
17/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	62,602.0000	62,366.0000	(0.377)	0	0	0
17/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
17/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
17/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	89,219.0000	89,451.0000	0.260	0	0	0
17/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
17/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	71,885.0000	72,115.0000	0.320	0	0	0
17/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
17/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	64,836.0000	65,063.0000	0.350	0	0	0

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17/01/2007	R204	2007/05/03			Bond Future	7.7230	7.7190	(0.052)	0.0000	0.0000	0
17/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	93,815.0000	94,070.0000	0.272	0	0	0
17/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,627.0000	1,575.0000	(3.196)	0	0	0
17/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	63,182.0000	63,365.0000	0.290	0	0	0
17/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	5,704.0000	5,580.0000	(2.174)	0	0	0
17/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	3,558.0000	3,467.0000	(2.558)	0	0	0
17/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,769.0000	2,692.0000	(2.781)	0	0	0
17/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	81,278.0000	81,509.0000	0.284	0	0	0
17/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	75,126.0000	75,342.0000	0.288	0	0	0
17/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	3,142.0000	3,059.0000	(2.642)	0	0	0
17/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	78,190.0000	78,414.0000	0.286	0	0	0
17/01/2007	R204	2007/08/02			Bond Future	7.6780	7.6740	(0.052)	0.0000	0.0000	0
17/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	10,968.0000	10,839.0000	(1.176)	0	0	0
17/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	71,114.0000	71,290.0000	0.247	0	0	0
17/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	4,720.0000	4,646.0000	(1.568)	0	0	0
17/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	99,158.0000	99,389.0000	0.233	0	0	0
17/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	84,812.0000	85,017.0000	0.242	0	0	0
17/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	7,312.0000	7,212.0000	(1.368)	0	0	0
17/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	6,716.0000	6,622.0000	(1.400)	0	0	0
17/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	7,950.0000	7,844.0000	(1.333)	0	0	0
17/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	82,013.0000	82,212.0000	0.243	0	0	0
17/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	87,637.0000	87,847.0000	0.240	0	0	0
17/01/2007	R206	2007/02/01			Bond Future	7.9640	7.9610	(0.038)	0.0000	0.0000	0
17/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	12,287.0000	12,061.0000	(1.839)	0	0	0
17/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,136.0000	1,065.0000	(6.250)	0	0	0
17/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	610.0000	527.0000	(13.607)	0	0	0
17/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	3,874.0000	3,658.0000	(5.576)	0	0	0
17/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	15,270.0000	15,342.0000	0.472	0	0	0
17/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	5,734.0000	5,674.0000	(1.046)	0	0	0
17/01/2007	R206	2007/05/03			Bond Future	7.8980	7.8940	(0.051)	0.0000	0.0000	0
17/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	22,879.0000	22,978.0000	0.433	0	0	0
17/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	5,279.0000	5,176.0000	(1.951)	0	0	0
17/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	8,855.0000	8,883.0000	0.316	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
17/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	16,375.0000	16,200.0000	(1.069)	0	0	0
17/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,915.0000	14,975.0000	0.402	0	0	0
17/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	9,774.0000	9,632.0000	(1.453)	0	0	0
17/01/2007	R206	2007/08/02			Bond Future	7.8420	7.8370	(0.064)	0.0000	0.0000	0
17/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	20,334.0000	20,438.0000	0.511	0	0	0
17/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,093.0000	14,167.0000	0.525	0	0	0
17/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,585.0000	12,443.0000	(1.128)	0	0	0
17/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	27,908.0000	28,044.0000	0.487	0	0	0
17/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	8,051.0000	7,940.0000	(1.379)	0	0	0
17/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	18,641.0000	18,468.0000	(0.928)	0	0	0
17/01/2007	R207	2007/02/01			Bond Future	7.7070	7.7030	(0.052)	0.0000	0.0000	0
17/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	1,610.0000	1,524.0000	(5.342)	0	0	0
17/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	8,723.0000	8,694.0000	(0.332)	0	0	0
17/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	18,143.0000	17,741.0000	(2.216)	0	0	0
17/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	5,336.0000	4,991.0000	(6.466)	0	0	0
17/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	59,973.0000	60,289.0000	0.527	0	0	0
17/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	23,498.0000	23,702.0000	0.868	0	0	0
17/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	37,128.0000	36,794.0000	(0.900)	0	0	0
17/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	79,714.0000	79,398.0000	(0.396)	0	0	0
17/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	39.0000	28.0000	(28.205)	0	0	0
17/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	63,583.0000	63,898.0000	0.495	0	0	0
17/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	95,204.0000	95,520.0000	0.332	0	0	0
17/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	77,827.0000	78,143.0000	0.406	0	0	0
17/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	115.0000	97.0000	(15.652)	0	0	0
17/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
17/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	101,974.0000	101,658.0000	(0.310)	0	0	0
17/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	730.0000	618.0000	(15.342)	0	0	0
17/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	41,663.0000	41,968.0000	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
17/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	58,069.0000	57,753.0000	(0.544)	0	0	0
17/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	56,344.0000	56,660.0000	0.561	0	0	0
17/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	70,744.0000	71,060.0000	0.447	0	0	0
17/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	67,173.0000	67,489.0000	0.470	0	0	0
17/01/2007	R207	2007/05/03			Bond Future	7.6570	7.6530	(0.052)	0.0000	0.0000	0
17/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	64,798.0000	65,060.0000	0.404	0	0	0
17/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1,533.0000	1,481.0000	(3.392)	0	0	0
17/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	563.0000	538.0000	(4.440)	0	0	0
17/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	181.0000	171.0000	(5.525)	0	0	0
17/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	98,350.0000	98,655.0000	0.310	0	0	0
17/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	81,513.0000	81,803.0000	0.356	0	0	0
17/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	78,146.0000	78,431.0000	0.365	0	0	0
17/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	84,884.0000	85,178.0000	0.346	0	0	0
17/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	453.0000	433.0000	(4.415)	0	0	0
17/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	695.0000	666.0000	(4.173)	0	0	0
17/01/2007	R207	2007/08/02			Bond Future	7.6140	7.6100	(0.053)	0.0000	0.0000	0
17/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	69,898.0000	70,138.0000	0.343	0	0	0
17/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,985.0000	3,914.0000	(1.782)	0	0	0
17/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	101,469.0000	101,756.0000	0.283	0	0	0
17/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	85,483.0000	85,751.0000	0.314	0	0	0
17/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	2,064.0000	2,020.0000	(2.132)	0	0	0
17/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	2,367.0000	2,318.0000	(2.070)	0	0	0
17/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	82,322.0000	82,585.0000	0.319	0	0	0
17/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	999.0000	974.0000	(2.503)	0	0	0
17/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,795.0000	1,756.0000	(2.173)	0	0	0
17/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	88,660.0000	88,932.0000	0.307	0	0	0
17/01/2007	TRT1	2007/02/01			Index Future	245.9940	245.8750	(0.048)	0.0000	0.0000	500
17/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	2,416.0000	2,414.0000	(0.083)	0	0	0
17/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	26,356.0000	25,164.0000	(4.523)	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:										2,037
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