



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/01/2007

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
18/01/2007	CRD1 2007/02/01			Index Future	106.6990	107.2410	0.508	0.0000	0.0000	10
18/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	8,669.0000	13,010.0000	50.075	0	0	0
18/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	1,679.0000	600.0000	(64.264)	0	0	0
18/01/2007	GOVI 2007/02/01			jGovi	248.8270	250.0495	0.491	0.0000	0.0000	66
18/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
18/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	188,270.0000	200,495.0000	6.493	0	0	0
18/01/2007	GOVI 2007/05/03			jGovi	254.2980	255.5465	0.491	0.0000	0.0000	141
18/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	192,981.0000	205,465.0000	6.469	0	0	0
18/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
18/01/2007	GOVI 2007/08/02			jGovi	259.8730	261.1485	0.491	0.0000	0.0000	175
18/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	73.0000	40.0000	(45.205)	0	0	0
18/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	193,803.0000	206,525.0000	6.564	0	0	0
18/01/2007	ILBI 2007/02/01			Index Future	269.0000	268.9500	(0.019)	0.0000	0.0000	0
18/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	834.0000	747.0000	(10.432)	0	0	0
18/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	40,834.0000	40,247.0000	(1.438)	0	0	0
18/01/2007	J153 2010/08/31			jSwap	8.8990	8.8310	(0.764)	0.0000	0.0000	0
18/01/2007	J157 2015/09/15			jSwap	8.5600	8.4630	(1.133)	0.0000	0.0000	0
18/01/2007	J186 2026/12/21			jSwap	7.9990	7.8980	(1.263)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/01/2007	J194	2008/02/28			jSwap	9.2140	9.1800	(0.369)	0.0000	0.0000	0
18/01/2007	J201	2014/12/22			jSwap	8.6000	8.5000	(1.163)	0.0000	0.0000	0
18/01/2007	J203	2017/09/15			jSwap	8.4510	8.3530	(1.160)	0.0000	0.0000	0
18/01/2007	J204	2018/12/21			jSwap	8.3940	8.2930	(1.203)	0.0000	0.0000	0
18/01/2007	J207	2020/01/15			jSwap	8.3320	8.2300	(1.224)	0.0000	0.0000	0
18/01/2007	JBAR	2005/12/21			jBar	9.3080	9.3080	-	0.0000	0.0000	0
18/01/2007	JFRA	2007/02/01			jFra	9.3820	9.3660	(0.171)	0.0000	0.0000	0
18/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,585.0000	4,546.0000	(0.851)	0	0	0
18/01/2007	JFRA	2007/05/03			jFra	9.4730	9.4130	(0.633)	0.0000	0.0000	0
18/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	6.0000	20.000	0	0	0
18/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,811.0000	4,666.0000	(3.014)	0	0	0
18/01/2007	JFRA	2007/08/02			jFra	9.4600	9.4040	(0.592)	0.0000	0.0000	0
18/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	43.0000	48.0000	11.628	0	0	0
18/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,817.0000	4,686.0000	(2.720)	0	0	0
18/01/2007	JFRA	2007/11/01			jFra	9.3160	9.2580	(0.623)	0.0000	0.0000	0
18/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	131.0000	143.0000	9.160	0	0	0
18/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,888.0000	4,749.0000	(2.844)	0	0	0
18/01/2007	JFRA	2008/02/07			jFra	9.1300	9.0680	(0.679)	0.0000	0.0000	0
18/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,544.0000	18,588.0000	0.237	0	0	0
18/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,518.0000	22,415.0000	(0.457)	0	0	0
18/01/2007	JN02	2007/02/01			jNote	9.1690	9.1130	(0.611)	0.0000	0.0000	0
18/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,687.0000	2,962.0000	10.234	0	0	0

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18/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,756.0000	5,014.0000	(12.891)	0	0	0
18/01/2007	JN02	2007/05/03			jNote	9.0730	9.0010	(0.794)	0.0000	0.0000	0
18/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	9,233.0000	8,608.0000	(6.769)	0	0	0
18/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,453.0000	13,141.0000	5.525	0	0	0
18/01/2007	JN02	2007/08/02			jNote	8.9470	8.8690	(0.872)	0.0000	0.0000	0
18/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,099.0000	11,456.0000	(5.314)	0	0	0
18/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,618.0000	18,400.0000	4.439	0	0	0
18/01/2007	JN05	2007/02/01			jNote	8.6950	8.6100	(0.978)	0.0000	0.0000	0
18/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	55.0000	15.0000	(72.727)	0	0	0
18/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	22,274.0000	25,682.0000	15.300	0	0	0
18/01/2007	JN05	2007/05/03			jNote	8.6330	8.5390	(1.089)	0.0000	0.0000	0
18/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	27,449.0000	30,628.0000	11.581	0	0	0
18/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,703.0000	2,056.0000	(23.936)	0	0	0
18/01/2007	JN05	2007/08/02			jNote	8.5610	8.4620	(1.156)	0.0000	0.0000	0
18/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	32,632.0000	35,811.0000	9.742	0	0	0
18/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,937.0000	4,072.0000	(17.521)	0	0	0
18/01/2007	JN10	2007/02/01			jNote	8.3850	8.2840	(1.205)	0.0000	0.0000	0
18/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	41,021.0000	47,954.0000	16.901	0	0	0
18/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
18/01/2007	JN10	2007/05/03			jNote	8.3340	8.2300	(1.248)	0.0000	0.0000	0
18/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	615.0000	320.0000	(47.967)	0	0	0
18/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	45,151.0000	52,033.0000	15.242	0	0	0
18/01/2007	JN10	2007/08/02			jNote	8.2780	8.1730	(1.268)	0.0000	0.0000	0
18/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	50,181.0000	56,865.0000	13.320	0	0	0
18/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,759.0000	1,155.0000	(34.338)	0	0	0
18/01/2007	JROD	2007/01/31			jRod	8.4450	8.4420	(0.036)	0.0000	0.0000	0

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18/01/2007	JROD	2007/02/28			jRod	8.7820	8.7740	(0.091)	0.0000	0.0000	0
18/01/2007	JROD	2007/03/30			jRod	9.1190	9.1080	(0.121)	0.0000	0.0000	0
18/01/2007	JROD	2007/04/30			jRod	8.9210	8.9170	(0.045)	0.0000	0.0000	0
18/01/2007	JROD	2007/05/31			jRod	9.1590	9.1560	(0.033)	0.0000	0.0000	0
18/01/2007	OTH1	2007/02/01			Index Future	245.5070	246.4440	0.382	0.0000	0.0000	15
18/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	3,100.0000	1,363.0000	(56.032)	0	0	0
18/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	22,370.0000	30,003.0000	34.122	0	0	0
18/01/2007	R153	2007/02/01			Bond Future	8.3050	8.2250	(0.963)	0.0000	0.0000	72
18/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	655.0000	1,025.0000	56.489	0	0	0
18/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	1,148.0000	625.0000	(45.557)	0	0	0
18/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,960.0000	1,161.0000	(40.765)	0	0	0
18/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	4,781.0000	3,281.0000	(31.374)	0	0	0
18/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	10,765.0000	8,494.0000	(21.096)	0	0	0
18/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	2,966.0000	4,107.0000	38.469	0	0	0
18/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	14,878.0000	17,339.0000	16.541	0	0	0
18/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	9,188.0000	11,306.0000	23.052	0	0	0
18/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	328.0000	148.0000	(54.878)	0	0	0
18/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	6,727.0000	8,569.0000	27.382	0	0	0
18/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	7,917.0000	9,905.0000	25.111	0	0	0
18/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,512.0000	859.0000	(43.188)	0	0	0
18/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	22,671.0000	25,279.0000	11.504	0	0	0
18/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	51.0000	18.0000	(64.706)	0	0	0
18/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
18/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	52,750.0000	50,109.0000	(5.007)	0	0	0
18/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	61,517.0000	58,876.0000	(4.293)	0	0	0
18/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	26,935.0000	24,298.0000	(9.790)	0	0	0
18/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	18,551.0000	15,964.0000	(13.945)	0	0	0
18/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	69.0000	123.0000	78.261	0	0	0
18/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
18/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	30,624.0000	33,260.0000	8.608	0	0	0

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18/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	44,064.0000	41,423.0000	(5.994)	0	0	0
18/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	35,458.0000	32,817.0000	(7.448)	0	0	0
18/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R153	2007/05/03			Bond Future	8.2450	8.1650	(0.970)	0.0000	0.0000	0
18/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	20,921.0000	22,775.0000	8.862	0	0	0
18/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,704.0000	16,247.0000	10.494	0	0	0
18/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,859.0000	5,926.0000	(13.603)	0	0	0
18/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,934.0000	3,312.0000	(15.811)	0	0	0
18/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	18,728.0000	20,485.0000	9.382	0	0	0
18/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	19,810.0000	21,617.0000	9.122	0	0	0
18/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	4,340.0000	3,671.0000	(15.415)	0	0	0
18/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,778.0000	4,059.0000	(15.048)	0	0	0
18/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,592.0000	2,143.0000	(17.323)	0	0	0
18/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	25,621.0000	27,647.0000	7.908	0	0	0
18/01/2007	R153	2007/08/02			Bond Future	8.0970	8.0090	(1.087)	0.0000	0.0000	0
18/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,878.0000	22,483.0000	7.688	0	0	0
18/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	9,325.0000	8,388.0000	(10.048)	0	0	0
18/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,523.0000	28,346.0000	6.873	0	0	0
18/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,336.0000	6,547.0000	(10.755)	0	0	0
18/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,892.0000	6,138.0000	(10.940)	0	0	0
18/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,536.0000	27,324.0000	7.002	0	0	0
18/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,566.0000	26,319.0000	7.136	0	0	0
18/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,468.0000	5,749.0000	(11.116)	0	0	0
18/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,967.0000	4,378.0000	(11.858)	0	0	0
18/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,645.0000	32,598.0000	6.373	0	0	0
18/01/2007	R157	2007/02/01			Bond Future	7.9450	7.8350	(1.385)	0.0000	0.0000	0
18/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	75,983.0000	84,252.0000	10.883	0	0	0
18/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
18/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
18/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	93,130.0000	101,402.0000	8.882	0	0	0
18/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	113,297.0000	121,569.0000	7.301	0	0	0

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18/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	53,459.0000	45,243.0000	(15.369)	0	0	0
18/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	73,337.0000	65,068.0000	(11.275)	0	0	0
18/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	47,987.0000	56,171.0000	17.055	0	0	0
18/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	115.0000	28.0000	(75.652)	0	0	0
18/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	30.0000	6.0000	(80.000)	0	0	0
18/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	34.0000	89.0000	161.765	0	0	0
18/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	126,497.0000	134,768.0000	6.538	0	0	0
18/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	109,967.0000	118,238.0000	7.521	0	0	0
18/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	58,540.0000	66,787.0000	14.088	0	0	0
18/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	24,179.0000	31,475.0000	30.175	0	0	0
18/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	17,569.0000	11,576.0000	(34.111)	0	0	0
18/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	2,859.0000	5,137.0000	79.678	0	0	0
18/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,597.0000	621.0000	(61.115)	0	0	0
18/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	34,069.0000	41,954.0000	23.144	0	0	150
18/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	6,486.0000	3,388.0000	(47.764)	0	0	0
18/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	440.0000	957.0000	117.500	0	0	0
18/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	6,730.0000	10,735.0000	59.510	0	0	250
18/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	175.0000	46.0000	(73.714)	0	0	0
18/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	51,505.0000	59,719.0000	15.948	0	0	0
18/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	10,105.0000	5,839.0000	(42.217)	0	0	0
18/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	75.0000	17.0000	(77.333)	0	0	0
18/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	568.0000	182.0000	(67.958)	0	0	0
18/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	44,474.0000	52,616.0000	18.307	0	0	0
18/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	34,326.0000	26,572.0000	(22.589)	0	0	0
18/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	10,596.0000	15,769.0000	48.820	0	0	0
18/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	40,976.0000	49,058.0000	19.724	0	0	0
18/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	263.0000	74.0000	(71.863)	0	0	0
18/01/2007	R157	2007/05/03			Bond Future	7.9000	7.7900	(1.392)	0.0000	0.0000	504
18/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	61,862.0000	68,760.0000	11.151	0	0	0
18/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	64,763.0000	71,772.0000	10.823	0	0	0
18/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	79,784.0000	87,240.0000	9.345	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
18/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	2,314.0000	1,677.0000	(27.528)	0	0	0
18/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	4,361.0000	3,276.0000	(24.880)	0	0	0
18/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	4,911.0000	3,715.0000	(24.353)	0	0	0
18/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	3,862.0000	2,881.0000	(25.401)	0	0	0
18/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	67,702.0000	74,815.0000	10.506	0	0	0
18/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	50,721.0000	57,100.0000	12.577	0	0	0
18/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	7,698.0000	5,983.0000	(22.279)	0	0	0
18/01/2007	R157	2007/08/02			Bond Future	7.8140	7.6920	(1.561)	0.0000	0.0000	0
18/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	88,053.0000	95,634.0000	8.610	0	0	0
18/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	6,335.0000	5,111.0000	(19.321)	0	0	0
18/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,931.0000	1,301.0000	(32.626)	0	0	0
18/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	70,346.0000	78,520.0000	11.620	0	0	0
18/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	74,522.0000	81,637.0000	9.548	0	0	0
18/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	10,216.0000	8,421.0000	(17.570)	0	0	0
18/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	9,462.0000	7,772.0000	(17.861)	0	0	0
18/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	71,908.0000	78,918.0000	9.749	0	0	0
18/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	13,714.0000	11,460.0000	(16.436)	0	0	0
18/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,818.0000	68,368.0000	10.596	0	0	0
18/01/2007	R186	2007/02/01			Bond Future	7.5780	7.4680	(1.452)	0.0000	0.0000	4
18/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	85,306.0000	99,054.0000	16.116	0	0	0
18/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	44.0000	7.0000	(84.091)	0	0	0
18/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	8,046.0000	14,082.0000	75.019	0	0	0
18/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	74,090.0000	87,779.0000	18.476	0	0	0
18/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	17,798.0000	10,049.0000	(43.539)	0	0	0
18/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	4,689.0000	1,908.0000	(59.309)	0	0	0
18/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	740.0000	204.0000	(72.432)	0	0	0
18/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	119.0000	23.0000	(80.672)	0	0	0
18/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	25,809.0000	36,814.0000	42.640	0	0	0
18/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	51,641.0000	64,890.0000	25.656	0	0	0
18/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	43,077.0000	30,902.0000	(28.263)	0	0	0
18/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1,314.0000	2,924.0000	122.527	0	0	0
18/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
18/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	134,140.0000	147,925.0000	10.277	0	0	0
18/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	107,375.0000	121,155.0000	12.834	0	0	0
18/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
18/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	109,405.0000	95,626.0000	(12.594)	0	0	0
18/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	145,136.0000	131,352.0000	(9.497)	0	0	0
18/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	159,988.0000	173,773.0000	8.616	0	0	0
18/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	79,709.0000	93,434.0000	17.219	0	0	0
18/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	72.0000	13.0000	(81.944)	0	0	0
18/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	75,056.0000	61,444.0000	(18.136)	0	0	0
18/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	94.0000	266.0000	182.979	0	0	0
18/01/2007	R186	2007/05/03			Bond Future	7.5310	7.4180	(1.500)	0.0000	0.0000	0
18/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	8,764.0000	6,540.0000	(25.377)	0	0	0
18/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	93,688.0000	105,621.0000	12.737	0	0	0
18/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	121,973.0000	134,951.0000	10.640	0	0	0
18/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	5,328.0000	3,854.0000	(27.665)	0	0	0
18/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	4,090.0000	2,912.0000	(28.802)	0	0	0
18/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	112,378.0000	125,061.0000	11.286	0	0	0
18/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	141,436.0000	154,866.0000	9.495	0	0	0
18/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	2,337.0000	1,610.0000	(31.108)	0	0	0
18/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	4,674.0000	3,354.0000	(28.241)	0	0	0
18/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	117,159.0000	129,997.0000	10.958	0	0	0
18/01/2007	R186	2007/08/02			Bond Future	7.4900	7.3770	(1.509)	0.0000	0.0000	0
18/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	9,866.0000	7,924.0000	(19.684)	0	0	0
18/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	106,044.0000	117,230.0000	10.548	0	0	0
18/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	132,033.0000	144,227.0000	9.236	0	0	0
18/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	16,630.0000	13,680.0000	(17.739)	0	0	0
18/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	11,804.0000	9,557.0000	(19.036)	0	0	0
18/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	127,601.0000	139,647.0000	9.440	0	0	0
18/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	10,799.0000	8,708.0000	(19.363)	0	0	0
18/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	123,205.0000	135,094.0000	9.650	0	0	0
18/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	150,040.0000	162,751.0000	8.472	0	0	0
18/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	6,783.0000	5,358.0000	(21.008)	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
18/01/2007	R194	2007/02/01			Bond Future	8.9160	8.8280	(0.987)	0.0000	0.0000	0
18/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	11,767.0000	10,886.0000	(7.487)	0	0	0
18/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	29,816.0000	28,935.0000	(2.955)	0	0	0
18/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	22.0000	37.0000	68.182	0	0	0
18/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
18/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	27,209.0000	26,328.0000	(3.238)	0	0	0
18/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	6,718.0000	5,852.0000	(12.891)	0	0	0
18/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	9,228.0000	8,349.0000	(9.525)	0	0	0
18/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	14,317.0000	13,436.0000	(6.154)	0	0	0
18/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	24,611.0000	23,730.0000	(3.580)	0	0	0
18/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	16,876.0000	15,995.0000	(5.220)	0	0	0
18/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	22,023.0000	21,142.0000	(4.000)	0	0	0
18/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	4,340.0000	3,548.0000	(18.249)	0	0	0
18/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	19,445.0000	18,564.0000	(4.531)	0	0	0
18/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,705.0000	2,052.0000	(24.140)	0	0	0
18/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	415.0000	601.0000	44.819	0	0	0
18/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	3,081.0000	2,387.0000	(22.525)	0	0	0
18/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	541.0000	769.0000	42.144	0	0	0
18/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	165.0000	254.0000	53.939	0	0	0
18/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	2,355.0000	1,748.0000	(25.775)	0	0	0
18/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	692.0000	966.0000	39.595	0	0	0
18/01/2007	R194	2007/05/03			Bond Future	8.7360	8.6240	(1.282)	0.0000	0.0000	0
18/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	5,872.0000	6,461.0000	10.031	0	0	0
18/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,891.0000	1,609.0000	(14.913)	0	0	0
18/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	4,883.0000	5,415.0000	10.895	0	0	0
18/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,448.0000	2,109.0000	(13.848)	0	0	0
18/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,766.0000	2,397.0000	(13.341)	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
18/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,426.0000	4,929.0000	11.365	0	0	0
18/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	4,651.0000	5,169.0000	11.137	0	0	0
18/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,603.0000	2,250.0000	(13.561)	0	0	0
18/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,591.0000	4,033.0000	12.309	0	0	0
18/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,483.0000	3,053.0000	(12.346)	0	0	0
18/01/2007	R194	2007/08/02			Bond Future	8.5450	8.4120	(1.556)	0.0000	0.0000	0
18/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,783.0000	3,476.0000	(8.115)	0	0	0
18/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,262.0000	6,681.0000	6.691	0	0	0
18/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,670.0000	3,368.0000	(8.229)	0	0	0
18/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,420.0000	6,845.0000	6.620	0	0	0
18/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,900.0000	3,586.0000	(8.051)	0	0	0
18/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,506.0000	5,894.0000	7.047	0	0	0
18/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,074.0000	7,524.0000	6.361	0	0	0
18/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,106.0000	6,519.0000	6.764	0	0	0
18/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,239.0000	2,962.0000	(8.552)	0	0	0
18/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,388.0000	4,049.0000	(7.726)	0	0	0
18/01/2007	R196	2007/02/01			Bond Future	8.7720	8.6910	(0.923)	0.0000	0.0000	0
18/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	1,184.0000	1,962.0000	65.709	0	0	0
18/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	1,597.0000	853.0000	(46.587)	0	0	0
18/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	107.0000	242.0000	126.168	0	0	0
18/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	5,229.0000	3,842.0000	(26.525)	0	0	0
18/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	9,862.0000	8,345.0000	(15.382)	0	0	0
18/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	2.0000	7.0000	250.000	0	0	0
18/01/2007	R196	2007/05/03			Bond Future	8.6660	8.5740	(1.062)	0.0000	0.0000	0
18/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,919.0000	2,283.0000	(21.788)	0	0	0
18/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,321.0000	5,225.0000	20.921	0	0	0
18/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,129.0000	1,494.0000	32.329	0	0	0
18/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	8,113.0000	6,939.0000	(14.471)	0	0	0
18/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,364.0000	2,983.0000	26.184	0	0	0
18/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	5,144.0000	4,224.0000	(17.885)	0	0	0
18/01/2007	R196	2007/08/02			Bond Future	8.5810	8.4850	(1.119)	0.0000	0.0000	0
18/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	7,787.0000	6,897.0000	(11.429)	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
18/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	2,948.0000	3,458.0000	17.300	0	0	0
18/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,423.0000	5,092.0000	15.125	0	0	0
18/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	5,604.0000	4,873.0000	(13.044)	0	0	0
18/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,849.0000	3,280.0000	(14.783)	0	0	0
18/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	6,308.0000	7,139.0000	13.174	0	0	0
18/01/2007	R201	2007/02/01			Bond Future	7.9360	7.8210	(1.449)	0.0000	0.0000	0
18/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	1,109.0000	396.0000	(64.292)	0	0	0
18/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	41,414.0000	48,245.0000	16.494	0	0	0
18/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	13,428.0000	8,545.0000	(36.364)	0	0	0
18/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	4,770.0000	2,347.0000	(50.797)	0	0	0
18/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	2,296.0000	4,278.0000	86.324	0	0	0
18/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	8,566.0000	13,008.0000	51.856	0	0	0
18/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	19,566.0000	25,718.0000	31.442	0	0	0
18/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	165.0000	41.0000	(75.152)	0	0	0
18/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	26,676.0000	20,260.0000	(24.052)	0	0	0
18/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	343.0000	792.0000	130.904	0	0	0
18/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	43.0000	8.0000	(81.395)	0	0	0
18/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	33,020.0000	39,761.0000	20.415	0	0	0
18/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	25.0000	72.0000	188.000	0	0	0
18/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	73,627.0000	66,762.0000	(9.324)	0	0	0
18/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	60,889.0000	67,753.0000	11.273	0	0	0
18/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	41,837.0000	35,018.0000	(16.299)	0	0	0
18/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	74,532.0000	81,397.0000	9.211	0	0	0
18/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	57,575.0000	50,712.0000	(11.920)	0	0	0
18/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
18/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	107.0000	25.0000	(76.636)	0	0	0
18/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	35,811.0000	42,594.0000	18.941	0	0	0
18/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	16.0000	3.0000	(81.250)	0	0	0
18/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	47,014.0000	53,865.0000	14.572	0	0	0
18/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	69.0000	15.0000	(78.261)	0	0	0
18/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	38,611.0000	45,422.0000	17.640	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
18/01/2007	R201	2007/05/03			Bond Future	7.8700	7.7510	(1.512)	0.0000	0.0000	0
18/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	41,949.0000	47,494.0000	13.218	0	0	0
18/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	6,027.0000	4,606.0000	(23.577)	0	0	0
18/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,842.0000	1,309.0000	(28.936)	0	0	0
18/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	65,167.0000	71,599.0000	9.870	0	0	0
18/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	3,051.0000	2,234.0000	(26.778)	0	0	0
18/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	55,530.0000	61,679.0000	11.073	0	0	0
18/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,867.0000	2,873.0000	(25.705)	0	0	0
18/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	50,865.0000	56,837.0000	11.741	0	0	0
18/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	53,182.0000	59,246.0000	11.402	0	0	0
18/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	3,439.0000	2,537.0000	(26.229)	0	0	0
18/01/2007	R201	2007/08/02			Bond Future	7.8150	7.6930	(1.561)	0.0000	0.0000	0
18/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,651.0000	53,880.0000	10.748	0	0	0
18/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	69,660.0000	75,714.0000	8.691	0	0	0
18/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	10,476.0000	8,717.0000	(16.791)	0	0	0
18/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	4,725.0000	3,790.0000	(19.788)	0	0	0
18/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	60,938.0000	66,702.0000	9.459	0	0	0
18/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	6,598.0000	5,373.0000	(18.566)	0	0	0
18/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	7,149.0000	5,843.0000	(18.268)	0	0	0
18/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	7,737.0000	6,347.0000	(17.966)	0	0	0
18/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	58,818.0000	64,501.0000	9.662	0	0	0
18/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	56,725.0000	62,324.0000	9.870	0	0	0
18/01/2007	R203	2007/02/01			Bond Future	7.8370	7.7270	(1.404)	0.0000	0.0000	0
18/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	79,956.0000	87,972.0000	10.026	0	0	0
18/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	63,483.0000	71,499.0000	12.627	0	0	0
18/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	82,937.0000	74,921.0000	(9.665)	0	0	0
18/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
18/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	63,111.0000	55,095.0000	(12.701)	0	0	0
18/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	103,235.0000	95,218.0000	(7.766)	0	0	0
18/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	11.0000	44.0000	300.000	0	0	0
18/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	50,031.0000	58,046.0000	16.020	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
18/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	56,787.0000	64,803.0000	14.116	0	0	0
18/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	29,520.0000	37,419.0000	26.758	0	0	0
18/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	43,753.0000	35,770.0000	(18.246)	0	0	0
18/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	141.0000	23.0000	(83.688)	0	0	0
18/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	46,631.0000	54,644.0000	17.184	0	0	0
18/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	25,165.0000	17,771.0000	(29.382)	0	0	0
18/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	13,621.0000	20,347.0000	49.380	0	0	0
18/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	344.0000	967.0000	181.105	0	0	0
18/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	1,892.0000	601.0000	(68.235)	0	0	0
18/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	53,416.0000	61,432.0000	15.007	0	0	0
18/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	9,762.0000	5,090.0000	(47.859)	0	0	0
18/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	3,428.0000	6,773.0000	97.579	0	0	0
18/01/2007	R203	2007/05/03			Bond Future	7.7800	7.6670	(1.452)	0.0000	0.0000	0
18/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	83,063.0000	91,118.0000	9.697	0	0	0
18/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	519.0000	296.0000	(42.967)	0	0	0
18/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	70,415.0000	78,341.0000	11.256	0	0	0
18/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	201.0000	107.0000	(46.766)	0	0	0
18/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	67,266.0000	75,142.0000	11.709	0	0	0
18/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	648.0000	376.0000	(41.975)	0	0	0
18/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	805.0000	474.0000	(41.118)	0	0	0
18/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	64,130.0000	71,948.0000	12.191	0	0	0
18/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,803.0000	1,131.0000	(37.271)	0	0	0
18/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	51,806.0000	59,283.0000	14.433	0	0	0
18/01/2007	R203	2007/08/02			Bond Future	7.7310	7.6160	(1.488)	0.0000	0.0000	0
18/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,487.0000	1,792.0000	(27.945)	0	0	0
18/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	71,541.0000	79,040.0000	10.482	0	0	0
18/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	86,292.0000	94,109.0000	9.059	0	0	0
18/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	68,649.0000	76,065.0000	10.803	0	0	0
18/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,840.0000	2,062.0000	(27.394)	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
18/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	74,456.0000	82,031.0000	10.174	0	0	0
18/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	1,228.0000	851.0000	(30.700)	0	0	0
18/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	2,172.0000	1,553.0000	(28.499)	0	0	0
18/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	57,385.0000	64,393.0000	12.212	0	0	0
18/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,699.0000	3,514.0000	(25.218)	0	0	0
18/01/2007	R204	2007/02/01			Bond Future	7.7730	7.6580	(1.479)	0.0000	0.0000	0
18/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	54,376.0000	63,308.0000	16.426	0	0	0
18/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	7,397.0000	12,112.0000	63.742	0	0	0
18/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	61,514.0000	70,468.0000	14.556	0	0	0
18/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	19,816.0000	27,316.0000	37.848	0	0	0
18/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	9,183.0000	4,930.0000	(46.314)	0	0	0
18/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	36,504.0000	45,177.0000	23.759	0	0	0
18/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	65,063.0000	74,023.0000	13.771	0	0	0
18/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	406.0000	111.0000	(72.660)	0	0	0
18/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
18/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	57,951.0000	66,896.0000	15.435	0	0	0
18/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	16.0000	3.0000	(81.250)	0	0	0
18/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	1,654.0000	3,332.0000	101.451	0	0	0
18/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	2,419.0000	951.0000	(60.686)	0	0	0
18/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	83,603.0000	74,636.0000	(10.726)	0	0	0
18/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	23,115.0000	15,826.0000	(31.534)	0	0	0
18/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	27.0000	5.0000	(81.481)	0	0	0
18/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	44.0000	8.0000	(81.818)	0	0	0
18/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	89,451.0000	98,418.0000	10.024	0	0	0
18/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	62,366.0000	53,419.0000	(14.346)	0	0	0
18/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	11.0000	32.0000	190.909	0	0	0
18/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
18/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	72,115.0000	81,080.0000	12.432	0	0	0
18/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	105,405.0000	96,438.0000	(8.507)	0	0	0
18/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	192.0000	480.0000	150.000	0	0	0
18/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	41,839.0000	33,159.0000	(20.746)	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
18/01/2007	R204	2007/05/03			Bond Future	7.7190	7.6000	(1.542)	0.0000	0.0000	0
18/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	63,365.0000	71,160.0000	12.302	0	0	0
18/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	5,580.0000	4,167.0000	(25.323)	0	0	0
18/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	94,070.0000	102,793.0000	9.273	0	0	0
18/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	81,509.0000	89,947.0000	10.352	0	0	0
18/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,692.0000	1,923.0000	(28.566)	0	0	0
18/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	3,059.0000	2,202.0000	(28.016)	0	0	0
18/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	75,342.0000	83,597.0000	10.957	0	0	0
18/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	3,467.0000	2,514.0000	(27.488)	0	0	0
18/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	78,414.0000	86,764.0000	10.649	0	0	0
18/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,575.0000	1,091.0000	(30.730)	0	0	0
18/01/2007	R204	2007/08/02			Bond Future	7.6740	7.5540	(1.564)	0.0000	0.0000	0
18/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	10,839.0000	8,929.0000	(17.622)	0	0	0
18/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	71,290.0000	78,577.0000	10.222	0	0	0
18/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	6,622.0000	5,334.0000	(19.450)	0	0	0
18/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	4,646.0000	3,685.0000	(20.684)	0	0	0
18/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	87,847.0000	95,757.0000	9.004	0	0	0
18/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	82,212.0000	89,932.0000	9.390	0	0	0
18/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	7,844.0000	6,367.0000	(18.830)	0	0	0
18/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	99,389.0000	107,625.0000	8.287	0	0	0
18/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	7,212.0000	5,831.0000	(19.149)	0	0	0
18/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	85,017.0000	92,833.0000	9.193	0	0	0
18/01/2007	R206	2007/02/01			Bond Future	7.9610	7.8460	(1.445)	0.0000	0.0000	0
18/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	527.0000	131.0000	(75.142)	0	0	0
18/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	15,342.0000	20,921.0000	36.364	0	0	0
18/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	3,658.0000	1,553.0000	(57.545)	0	0	0
18/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	5,674.0000	9,543.0000	68.188	0	0	0
18/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,065.0000	2,412.0000	126.479	0	0	0
18/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	12,061.0000	7,434.0000	(38.363)	0	0	0
18/01/2007	R206	2007/05/03			Bond Future	7.8940	7.7740	(1.520)	0.0000	0.0000	0
18/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	8,883.0000	11,570.0000	30.249	0	0	0
18/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,975.0000	18,664.0000	24.634	0	0	0
18/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	16,200.0000	12,794.0000	(21.025)	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
18/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	9,632.0000	7,229.0000	(24.948)	0	0	0
18/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	5,176.0000	3,667.0000	(29.154)	0	0	0
18/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	22,978.0000	27,562.0000	19.950	0	0	0
18/01/2007	R206	2007/08/02			Bond Future	7.8370	7.7150	(1.557)	0.0000	0.0000	0
18/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,443.0000	10,079.0000	(18.999)	0	0	0
18/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	20,438.0000	24,112.0000	17.976	0	0	0
18/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,167.0000	17,118.0000	20.830	0	0	0
18/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	18,468.0000	15,381.0000	(16.715)	0	0	0
18/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	7,940.0000	6,241.0000	(21.398)	0	0	0
18/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	28,044.0000	32,382.0000	15.469	0	0	0
18/01/2007	R207	2007/02/01			Bond Future	7.7030	7.5880	(1.493)	0.0000	0.0000	0
18/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	63,898.0000	73,041.0000	14.309	0	0	0
18/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	36,794.0000	27,887.0000	(24.208)	0	0	0
18/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	97.0000	333.0000	243.299	0	0	0
18/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	23,702.0000	32,362.0000	36.537	0	0	0
18/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	618.0000	135.0000	(78.155)	0	0	0
18/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	17,741.0000	10,687.0000	(39.761)	0	0	0
18/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	28.0000	3.0000	(89.286)	0	0	0
18/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	41,968.0000	51,086.0000	21.726	0	0	0
18/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	1,524.0000	3,612.0000	137.008	0	0	0
18/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	4,991.0000	1,987.0000	(60.188)	0	0	0
18/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	56,660.0000	65,801.0000	16.133	0	0	0
18/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	8,694.0000	14,833.0000	70.612	0	0	0
18/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	57,753.0000	48,617.0000	(15.819)	0	0	0
18/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	2.0000	9.0000	350.000	0	0	0
18/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	95,520.0000	104,663.0000	9.572	0	0	0
18/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	67,489.0000	76,631.0000	13.546	0	0	0
18/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	60,289.0000	69,431.0000	15.164	0	0	0
18/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	79,398.0000	70,255.0000	(11.515)	0	0	0
18/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	101,658.0000	92,515.0000	(8.994)	0	0	0
18/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	78,143.0000	87,286.0000	11.700	0	0	0
18/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	71,060.0000	80,202.0000	12.865	0	0	0
18/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2007	R207	2007/05/03			Bond Future	7.6530	7.5350	(1.542)	0.0000	0.0000	0
18/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	98,655.0000	107,902.0000	9.373	0	0	0
18/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	171.0000	90.0000	(47.368)	0	0	0
18/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1,481.0000	908.0000	(38.690)	0	0	0
18/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	65,060.0000	73,816.0000	13.458	0	0	0
18/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	85,178.0000	94,316.0000	10.728	0	0	0
18/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	433.0000	242.0000	(44.111)	0	0	0
18/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	666.0000	384.0000	(42.342)	0	0	0
18/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	78,431.0000	87,478.0000	11.535	0	0	0
18/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	538.0000	306.0000	(43.123)	0	0	0
18/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	81,803.0000	90,899.0000	11.119	0	0	0
18/01/2007	R207	2007/08/02			Bond Future	7.6100	7.4900	(1.577)	0.0000	0.0000	0
18/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,914.0000	2,849.0000	(27.210)	0	0	0
18/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	70,138.0000	78,492.0000	11.911	0	0	0
18/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	88,932.0000	97,816.0000	9.990	0	0	0
18/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	101,756.0000	110,856.0000	8.943	0	0	0
18/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	974.0000	655.0000	(32.752)	0	0	0
18/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	2,318.0000	1,636.0000	(29.422)	0	0	0
18/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,756.0000	1,220.0000	(30.524)	0	0	0
18/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	82,585.0000	91,322.0000	10.579	0	0	0
18/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	85,751.0000	94,564.0000	10.277	0	0	0
18/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	2,020.0000	1,415.0000	(29.950)	0	0	0
18/01/2007	TRT1	2007/02/01			Index Future	245.8750	247.0760	0.488	0.0000	0.0000	500
18/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	2,414.0000	794.0000	(67.109)	0	0	0
18/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	25,164.0000	35,554.0000	41.289	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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