



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/01/2007

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
19/01/2007	CRD1 2007/02/01			Index Future	107.2410	107.1650	(0.071)	0.0000	0.0000	10
19/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,010.0000	12,264.0000	(5.734)	0	0	0
19/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	600.0000	614.0000	2.333	0	0	0
19/01/2007	GOVI 2007/02/01			jGovi	250.0495	249.7000	(0.140)	0.0000	0.0000	66
19/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	200,495.0000	197,000.0000	(1.743)	0	0	0
19/01/2007	GOVI 2007/05/03			jGovi	255.5465	255.2000	(0.136)	0.0000	0.0000	144
19/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	205,465.0000	202,000.0000	(1.686)	0	0	0
19/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/01/2007	GOVI 2007/08/02			jGovi	261.1485	260.8000	(0.133)	0.0000	0.0000	175
19/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	206,525.0000	203,046.0000	(1.685)	0	0	0
19/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	40.0000	46.0000	15.000	0	0	0
19/01/2007	ILBI 2007/02/01			Index Future	268.9500	268.9210	(0.011)	0.0000	0.0000	0
19/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	747.0000	648.0000	(13.253)	0	0	0
19/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	40,247.0000	39,858.0000	(0.967)	0	0	0
19/01/2007	J153 2010/08/31			jSwap	8.8310	8.8330	0.023	0.0000	0.0000	0
19/01/2007	J157 2015/09/15			jSwap	8.4630	8.4520	(0.130)	0.0000	0.0000	0
19/01/2007	J186 2026/12/21			jSwap	7.8980	7.8990	0.013	0.0000	0.0000	0

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19/01/2007	J194	2008/02/28			jSwap	9.1800	9.1860	0.065	0.0000	0.0000	0
19/01/2007	J201	2014/12/22			jSwap	8.5000	8.4970	(0.035)	0.0000	0.0000	0
19/01/2007	J203	2017/09/15			jSwap	8.3530	8.3490	(0.048)	0.0000	0.0000	0
19/01/2007	J204	2018/12/21			jSwap	8.2930	8.2830	(0.121)	0.0000	0.0000	0
19/01/2007	J207	2020/01/15			jSwap	8.2300	8.2180	(0.146)	0.0000	0.0000	0
19/01/2007	JBAR	2005/12/21			jBar	9.3080	9.3040	(0.043)	0.0000	0.0000	0
19/01/2007	JFRA	2007/02/01			jFra	9.3660	9.3960	0.320	0.0000	0.0000	0
19/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,546.0000	4,618.0000	1.584	0	0	0
19/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/01/2007	JFRA	2007/05/03			jFra	9.4130	9.4240	0.117	0.0000	0.0000	0
19/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,666.0000	4,692.0000	0.557	0	0	0
19/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
19/01/2007	JFRA	2007/08/02			jFra	9.4040	9.4140	0.106	0.0000	0.0000	0
19/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	48.0000	46.0000	(4.167)	0	0	0
19/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,686.0000	4,709.0000	0.491	0	0	0
19/01/2007	JFRA	2007/11/01			jFra	9.2580	9.2740	0.173	0.0000	0.0000	0
19/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,749.0000	4,786.0000	0.779	0	0	0
19/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	143.0000	138.0000	(3.497)	0	0	0
19/01/2007	JFRA	2008/02/07			jFra	9.0680	9.0860	0.199	0.0000	0.0000	0
19/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,588.0000	18,542.0000	(0.247)	0	0	0
19/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,415.0000	22,410.0000	(0.022)	0	0	0
19/01/2007	JN02	2007/02/01			jNote	9.1130	9.1250	0.132	0.0000	0.0000	0
19/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,962.0000	2,734.0000	(7.698)	0	0	0

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19/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,014.0000	5,004.0000	(0.199)	0	0	0
19/01/2007	JN02	2007/05/03			jNote	9.0010	9.0160	0.167	0.0000	0.0000	0
19/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,141.0000	12,935.0000	(1.568)	0	0	0
19/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,608.0000	8,675.0000	0.778	0	0	0
19/01/2007	JN02	2007/08/02			jNote	8.8690	8.8830	0.158	0.0000	0.0000	0
19/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,400.0000	18,215.0000	(1.005)	0	0	0
19/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,456.0000	11,526.0000	0.611	0	0	0
19/01/2007	JN05	2007/02/01			jNote	8.6100	8.6140	0.046	0.0000	0.0000	0
19/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	15.0000	11.0000	(26.667)	0	0	0
19/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	25,682.0000	25,511.0000	(0.666)	0	0	0
19/01/2007	JN05	2007/05/03			jNote	8.5390	8.5430	0.047	0.0000	0.0000	0
19/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,056.0000	2,050.0000	(0.292)	0	0	0
19/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,628.0000	30,456.0000	(0.562)	0	0	0
19/01/2007	JN05	2007/08/02			jNote	8.4620	8.4640	0.024	0.0000	0.0000	0
19/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,811.0000	35,715.0000	(0.268)	0	0	0
19/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,072.0000	4,062.0000	(0.246)	0	0	0
19/01/2007	JN10	2007/02/01			jNote	8.2840	8.2800	(0.048)	0.0000	0.0000	0
19/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	47,954.0000	48,220.0000	0.555	0	0	0
19/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
19/01/2007	JN10	2007/05/03			jNote	8.2300	8.2260	(0.049)	0.0000	0.0000	0
19/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	320.0000	304.0000	(5.000)	0	0	0
19/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,033.0000	52,289.0000	0.492	0	0	0
19/01/2007	JN10	2007/08/02			jNote	8.1730	8.1690	(0.049)	0.0000	0.0000	0
19/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,155.0000	1,124.0000	(2.684)	0	0	0
19/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,865.0000	57,109.0000	0.429	0	0	0
19/01/2007	JROD	2007/01/31			jRod	8.4420	8.4380	(0.047)	0.0000	0.0000	0

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19/01/2007	JROD	2007/02/28			jRod	8.7740	8.7650	(0.103)	0.0000	0.0000	0
19/01/2007	JROD	2007/03/30			jRod	9.1080	9.0950	(0.143)	0.0000	0.0000	0
19/01/2007	JROD	2007/04/30			jRod	8.9170	8.9090	(0.090)	0.0000	0.0000	0
19/01/2007	JROD	2007/05/31			jRod	9.1560	9.1500	(0.066)	0.0000	0.0000	0
19/01/2007	OTH1	2007/02/01			Index Future	246.4440	246.2610	(0.074)	0.0000	0.0000	15
19/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	30,003.0000	28,216.0000	(5.956)	0	0	0
19/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,363.0000	1,406.0000	3.155	0	0	0
19/01/2007	R153	2007/02/01			Bond Future	8.2250	8.2450	0.243	0.0000	0.0000	72
19/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	625.0000	638.0000	2.080	0	0	0
19/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,281.0000	3,463.0000	5.547	0	0	0
19/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	17,339.0000	16,674.0000	(3.835)	0	0	0
19/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	148.0000	144.0000	(2.703)	0	0	0
19/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	1,025.0000	811.0000	(20.878)	0	0	0
19/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	4,107.0000	3,628.0000	(11.663)	0	0	0
19/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	11,306.0000	10,658.0000	(5.731)	0	0	0
19/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	8,494.0000	8,941.0000	5.263	0	0	0
19/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	8,569.0000	7,952.0000	(7.200)	0	0	0
19/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,161.0000	1,205.0000	3.790	0	0	0
19/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
19/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	25,279.0000	24,616.0000	(2.623)	0	0	0
19/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	9,905.0000	9,270.0000	(6.411)	0	0	0
19/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	859.0000	885.0000	3.027	0	0	0
19/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	41,423.0000	42,084.0000	1.596	0	0	0
19/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	58,876.0000	59,537.0000	1.123	0	0	0
19/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	33,260.0000	32,599.0000	(1.987)	0	0	0
19/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	123.0000	81.0000	(34.146)	0	0	0
19/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	15,964.0000	16,583.0000	3.877	0	0	0
19/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
19/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	32,817.0000	33,478.0000	2.014	0	0	0

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19/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	24,298.0000	24,955.0000	2.704	0	0	0
19/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	50,109.0000	50,770.0000	1.319	0	0	0
19/01/2007	R153	2007/05/03			Bond Future	8.1650	8.1850	0.245	0.0000	0.0000	0
19/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,775.0000	22,257.0000	(2.274)	0	0	0
19/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,926.0000	6,094.0000	2.835	0	0	0
19/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,312.0000	3,414.0000	3.080	0	0	0
19/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,247.0000	15,795.0000	(2.782)	0	0	0
19/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,671.0000	3,783.0000	3.051	0	0	0
19/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,485.0000	19,987.0000	(2.431)	0	0	0
19/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,059.0000	4,181.0000	3.006	0	0	0
19/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,617.0000	21,109.0000	(2.350)	0	0	0
19/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,647.0000	27,097.0000	(1.989)	0	0	0
19/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,143.0000	2,211.0000	3.173	0	0	0
19/01/2007	R153	2007/08/02			Bond Future	8.0090	8.0260	0.212	0.0000	0.0000	0
19/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,483.0000	22,127.0000	(1.583)	0	0	0
19/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,388.0000	8,523.0000	1.609	0	0	0
19/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,319.0000	25,938.0000	(1.448)	0	0	0
19/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,547.0000	6,657.0000	1.680	0	0	0
19/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,378.0000	4,455.0000	1.759	0	0	0
19/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,749.0000	5,847.0000	1.705	0	0	0
19/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,346.0000	27,953.0000	(1.386)	0	0	0
19/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,138.0000	6,242.0000	1.694	0	0	0
19/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,324.0000	26,936.0000	(1.420)	0	0	0
19/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,598.0000	32,184.0000	(1.270)	0	0	0
19/01/2007	R157	2007/02/01			Bond Future	7.8350	7.8550	0.255	0.0000	0.0000	0
19/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	45,243.0000	46,715.0000	3.254	0	0	0
19/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
19/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	89.0000	53.0000	(40.449)	0	0	0
19/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
19/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	65,068.0000	66,575.0000	2.316	0	0	0

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19/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
19/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	101,402.0000	99,893.0000	(1.488)	0	0	0
19/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	66,787.0000	65,277.0000	(2.261)	0	0	0
19/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	134,768.0000	133,259.0000	(1.120)	0	0	0
19/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	118,238.0000	116,729.0000	(1.276)	0	0	0
19/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	56,171.0000	54,659.0000	(2.692)	0	0	0
19/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
19/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	5,137.0000	4,326.0000	(15.787)	0	0	0
19/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	84,252.0000	82,743.0000	(1.791)	0	0	0
19/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	11,576.0000	12,273.0000	6.021	0	0	0
19/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	46.0000	41.0000	(10.870)	0	0	0
19/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	41,954.0000	40,438.0000	(3.613)	0	0	150
19/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	52,616.0000	51,103.0000	(2.876)	0	0	0
19/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	26,572.0000	27,824.0000	4.712	0	0	0
19/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	15,769.0000	14,431.0000	(8.485)	0	0	0
19/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	59,719.0000	58,208.0000	(2.530)	0	0	0
19/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	957.0000	701.0000	(26.750)	0	0	0
19/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	31,475.0000	29,969.0000	(4.785)	0	0	0
19/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
19/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	182.0000	174.0000	(4.396)	0	0	0
19/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,388.0000	3,558.0000	5.018	0	0	0
19/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	621.0000	624.0000	0.483	0	0	0
19/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	5,839.0000	6,178.0000	5.806	0	0	0
19/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	121,569.0000	120,060.0000	(1.241)	0	0	0
19/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	10,735.0000	9,565.0000	(10.899)	0	0	250
19/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	49,058.0000	47,543.0000	(3.088)	0	0	0
19/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	74.0000	68.0000	(8.108)	0	0	0
19/01/2007	R157	2007/05/03			Bond Future	7.7900	7.8100	0.257	0.0000	0.0000	504
19/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	68,760.0000	67,412.0000	(1.960)	0	0	0
19/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,715.0000	3,844.0000	3.472	0	0	0
19/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	74,815.0000	73,440.0000	(1.838)	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
19/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,276.0000	3,390.0000	3.480	0	0	0
19/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,100.0000	55,822.0000	(2.238)	0	0	0
19/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,983.0000	6,182.0000	3.326	0	0	0
19/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	71,772.0000	70,410.0000	(1.898)	0	0	0
19/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,881.0000	2,982.0000	3.506	0	0	0
19/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	87,240.0000	85,824.0000	(1.623)	0	0	0
19/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,677.0000	1,737.0000	3.578	0	0	0
19/01/2007	R157	2007/08/02			Bond Future	7.6920	7.7140	0.286	0.0000	0.0000	0
19/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,421.0000	8,659.0000	2.826	0	0	0
19/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	78,918.0000	77,562.0000	(1.718)	0	0	0
19/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,637.0000	80,266.0000	(1.679)	0	0	0
19/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,772.0000	7,995.0000	2.869	0	0	0
19/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	78,520.0000	77,007.0000	(1.927)	0	0	0
19/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,368.0000	67,083.0000	(1.880)	0	0	0
19/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,460.0000	11,768.0000	2.688	0	0	0
19/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,301.0000	1,381.0000	6.149	0	0	0
19/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,634.0000	94,195.0000	(1.505)	0	0	0
19/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,111.0000	5,266.0000	3.033	0	0	0
19/01/2007	R186	2007/02/01			Bond Future	7.4680	7.4890	0.281	0.0000	0.0000	2
19/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	14,082.0000	12,216.0000	(13.251)	0	0	0
19/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	147,925.0000	145,276.0000	(1.791)	0	0	0
19/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	204.0000	200.0000	(1.961)	0	0	0
19/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	10,049.0000	10,832.0000	7.792	0	0	0
19/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	121,155.0000	118,506.0000	(2.186)	0	0	0
19/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	2,924.0000	2,215.0000	(24.248)	0	0	0
19/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
19/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	87,779.0000	85,128.0000	(3.020)	0	0	0
19/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	30,902.0000	32,842.0000	6.278	0	0	0
19/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	36,814.0000	34,270.0000	(6.910)	0	0	0
19/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	99,054.0000	96,404.0000	(2.675)	0	0	0
19/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,908.0000	2,013.0000	5.503	0	0	0
19/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
19/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	64,890.0000	62,238.0000	(4.087)	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
19/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	61,444.0000	63,988.0000	4.140	0	0	0
19/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	131,352.0000	134,000.0000	2.016	0	0	0
19/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	173,773.0000	171,124.0000	(1.524)	0	0	0
19/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	95,626.0000	98,270.0000	2.765	0	0	0
19/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	93,434.0000	90,784.0000	(2.836)	0	0	0
19/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
19/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
19/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	266.0000	162.0000	(39.098)	0	0	0
19/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R186	2007/05/03			Bond Future	7.4180	7.4400	0.297	0.0000	0.0000	0
19/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,540.0000	6,815.0000	4.205	0	0	0
19/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	125,061.0000	122,457.0000	(2.082)	0	0	0
19/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,912.0000	3,043.0000	4.499	0	0	0
19/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,621.0000	103,122.0000	(2.366)	0	0	0
19/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,854.0000	4,024.0000	4.411	0	0	0
19/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	134,951.0000	132,308.0000	(1.958)	0	0	0
19/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,354.0000	3,504.0000	4.472	0	0	0
19/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,610.0000	1,685.0000	4.658	0	0	0
19/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	129,997.0000	127,372.0000	(2.019)	0	0	0
19/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	154,866.0000	152,167.0000	(1.743)	0	0	0
19/01/2007	R186	2007/08/02			Bond Future	7.3770	7.3980	0.285	0.0000	0.0000	0
19/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,094.0000	132,753.0000	(1.733)	0	0	0
19/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	13,680.0000	14,092.0000	3.012	0	0	0
19/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	117,230.0000	114,998.0000	(1.904)	0	0	0
19/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,557.0000	9,860.0000	3.170	0	0	0
19/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	7,924.0000	8,181.0000	3.243	0	0	0
19/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,227.0000	141,840.0000	(1.655)	0	0	0
19/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	139,647.0000	137,282.0000	(1.694)	0	0	0
19/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,708.0000	8,988.0000	3.215	0	0	0
19/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	162,751.0000	160,289.0000	(1.513)	0	0	0
19/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,358.0000	5,540.0000	3.397	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
19/01/2007	R194	2007/02/01			Bond Future	8.8280	8.8450	0.193	0.0000	0.0000	0
19/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,328.0000	26,498.0000	0.646	0	0	0
19/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,142.0000	21,312.0000	0.804	0	0	0
19/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,935.0000	29,105.0000	0.588	0	0	0
19/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,995.0000	16,165.0000	1.063	0	0	0
19/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	769.0000	668.0000	(13.134)	0	0	0
19/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,349.0000	8,518.0000	2.024	0	0	0
19/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,052.0000	2,122.0000	3.411	0	0	0
19/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
19/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,387.0000	2,469.0000	3.435	0	0	0
19/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,564.0000	18,734.0000	0.916	0	0	0
19/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	601.0000	513.0000	(14.642)	0	0	0
19/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,852.0000	6,011.0000	2.717	0	0	0
19/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	37.0000	26.0000	(29.730)	0	0	0
19/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,886.0000	11,057.0000	1.571	0	0	0
19/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	254.0000	204.0000	(19.685)	0	0	0
19/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	966.0000	852.0000	(11.801)	0	0	0
19/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,730.0000	23,900.0000	0.716	0	0	0
19/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,548.0000	3,668.0000	3.382	0	0	0
19/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,436.0000	13,606.0000	1.265	0	0	0
19/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,748.0000	1,804.0000	3.204	0	0	0
19/01/2007	R194	2007/05/03			Bond Future	8.6240	8.6460	0.255	0.0000	0.0000	0
19/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,929.0000	4,808.0000	(2.455)	0	0	0
19/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,109.0000	2,154.0000	2.134	0	0	0
19/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,415.0000	5,289.0000	(2.327)	0	0	0
19/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,397.0000	2,447.0000	2.086	0	0	0
19/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,250.0000	2,297.0000	2.089	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
19/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,461.0000	6,326.0000	(2.089)	0	0	0
19/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,609.0000	1,644.0000	2.175	0	0	0
19/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,169.0000	5,045.0000	(2.399)	0	0	0
19/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,033.0000	3,923.0000	(2.727)	0	0	0
19/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,053.0000	3,115.0000	2.031	0	0	0
19/01/2007	R194	2007/08/02			Bond Future	8.4120	8.4370	0.297	0.0000	0.0000	0
19/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,368.0000	3,409.0000	1.217	0	0	0
19/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,476.0000	3,518.0000	1.208	0	0	0
19/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,845.0000	6,750.0000	(1.388)	0	0	0
19/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,681.0000	6,586.0000	(1.422)	0	0	0
19/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,519.0000	6,425.0000	(1.442)	0	0	0
19/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,894.0000	5,805.0000	(1.510)	0	0	0
19/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,586.0000	3,629.0000	1.199	0	0	0
19/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,049.0000	4,096.0000	1.161	0	0	0
19/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,962.0000	2,999.0000	1.249	0	0	0
19/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,524.0000	7,424.0000	(1.329)	0	0	0
19/01/2007	R196	2007/02/01			Bond Future	8.6910	8.6920	0.012	0.0000	0.0000	0
19/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
19/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	8,345.0000	8,362.0000	0.204	0	0	0
19/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	1,962.0000	1,904.0000	(2.956)	0	0	0
19/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	853.0000	814.0000	(4.572)	0	0	0
19/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	242.0000	213.0000	(11.983)	0	0	0
19/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,842.0000	3,832.0000	(0.260)	0	0	0
19/01/2007	R196	2007/05/03			Bond Future	8.5740	8.5750	0.012	0.0000	0.0000	0
19/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,983.0000	2,959.0000	(0.805)	0	0	0
19/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	4,224.0000	4,216.0000	(0.189)	0	0	0
19/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,494.0000	1,475.0000	(1.272)	0	0	0
19/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,939.0000	6,937.0000	(0.029)	0	0	0
19/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,283.0000	2,273.0000	(0.438)	0	0	0
19/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,225.0000	5,198.0000	(0.517)	0	0	0
19/01/2007	R196	2007/08/02			Bond Future	8.4850	8.4840	(0.012)	0.0000	0.0000	0
19/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,139.0000	7,136.0000	(0.042)	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
19/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,280.0000	3,262.0000	(0.549)	0	0	0
19/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,897.0000	6,876.0000	(0.304)	0	0	0
19/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,458.0000	3,452.0000	(0.174)	0	0	0
19/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,092.0000	5,087.0000	(0.098)	0	0	0
19/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,873.0000	4,853.0000	(0.410)	0	0	0
19/01/2007	R201	2007/02/01			Bond Future	7.8210	7.8420	0.269	0.0000	0.0000	0
19/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,347.0000	2,484.0000	5.837	0	0	0
19/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	72.0000	42.0000	(41.667)	0	0	0
19/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	13,008.0000	11,887.0000	(8.618)	0	0	0
19/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	396.0000	400.0000	1.010	0	0	0
19/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	35,018.0000	36,247.0000	3.510	0	0	0
19/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	4,278.0000	3,591.0000	(16.059)	0	0	0
19/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	25,718.0000	24,464.0000	(4.876)	0	0	0
19/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	67,753.0000	66,495.0000	(1.857)	0	0	0
19/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	792.0000	576.0000	(27.273)	0	0	0
19/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	66,762.0000	68,020.0000	1.884	0	0	0
19/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,545.0000	9,116.0000	6.682	0	0	0
19/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	20,260.0000	21,301.0000	5.138	0	0	0
19/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	39,761.0000	38,500.0000	(3.171)	0	0	0
19/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	81,397.0000	80,139.0000	(1.546)	0	0	0
19/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	41.0000	38.0000	(7.317)	0	0	0
19/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	50,712.0000	51,969.0000	2.479	0	0	0
19/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
19/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
19/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
19/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	48,245.0000	46,985.0000	(2.612)	0	0	0
19/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	42,594.0000	41,333.0000	(2.961)	0	0	0
19/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	53,865.0000	52,607.0000	(2.335)	0	0	0
19/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
19/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	45,422.0000	44,163.0000	(2.772)	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
19/01/2007	R201	2007/05/03			Bond Future	7.7510	7.7720	0.271	0.0000	0.0000	0
19/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,309.0000	1,359.0000	3.820	0	0	0
19/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,606.0000	4,766.0000	3.474	0	0	0
19/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	47,494.0000	46,420.0000	(2.261)	0	0	0
19/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,599.0000	70,416.0000	(1.652)	0	0	0
19/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,234.0000	2,317.0000	3.715	0	0	0
19/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	56,837.0000	55,708.0000	(1.986)	0	0	0
19/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,873.0000	2,977.0000	3.620	0	0	0
19/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,537.0000	2,630.0000	3.666	0	0	0
19/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	61,679.0000	60,528.0000	(1.866)	0	0	0
19/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,246.0000	58,105.0000	(1.926)	0	0	0
19/01/2007	R201	2007/08/02			Bond Future	7.6930	7.7150	0.286	0.0000	0.0000	0
19/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,714.0000	74,567.0000	(1.515)	0	0	0
19/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,790.0000	3,908.0000	3.113	0	0	0
19/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,880.0000	52,857.0000	(1.899)	0	0	0
19/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,717.0000	8,958.0000	2.765	0	0	0
19/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,373.0000	5,533.0000	2.978	0	0	0
19/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,501.0000	63,408.0000	(1.695)	0	0	0
19/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,843.0000	6,015.0000	2.944	0	0	0
19/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,702.0000	65,597.0000	(1.657)	0	0	0
19/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,347.0000	6,531.0000	2.899	0	0	0
19/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,324.0000	61,244.0000	(1.733)	0	0	0
19/01/2007	R203	2007/02/01			Bond Future	7.7270	7.7430	0.207	0.0000	0.0000	0
19/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	61,432.0000	60,261.0000	(1.906)	0	0	0
19/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	58,046.0000	56,875.0000	(2.017)	0	0	0
19/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	54,644.0000	53,473.0000	(2.143)	0	0	0
19/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	71,499.0000	70,328.0000	(1.638)	0	0	0
19/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	17,771.0000	18,697.0000	5.211	0	0	0
19/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	967.0000	722.0000	(25.336)	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
19/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
19/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	6,773.0000	5,935.0000	(12.373)	0	0	0
19/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	37,419.0000	36,246.0000	(3.135)	0	0	0
19/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	20,347.0000	19,194.0000	(5.667)	0	0	0
19/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	601.0000	620.0000	3.161	0	0	0
19/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	5,090.0000	5,423.0000	6.542	0	0	0
19/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	95,218.0000	96,389.0000	1.230	0	0	0
19/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	35,770.0000	36,922.0000	3.221	0	0	0
19/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	44.0000	25.0000	(43.182)	0	0	0
19/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	87,972.0000	86,801.0000	(1.331)	0	0	0
19/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	74,921.0000	76,092.0000	1.563	0	0	0
19/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	64,803.0000	63,632.0000	(1.807)	0	0	0
19/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	55,095.0000	56,266.0000	2.125	0	0	0
19/01/2007	R203	2007/05/03			Bond Future	7.6670	7.6830	0.209	0.0000	0.0000	0
19/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	474.0000	497.0000	4.852	0	0	0
19/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	75,142.0000	74,001.0000	(1.518)	0	0	0
19/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	376.0000	394.0000	4.787	0	0	0
19/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	71,948.0000	70,811.0000	(1.580)	0	0	0
19/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	296.0000	310.0000	4.730	0	0	0
19/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	78,341.0000	77,196.0000	(1.462)	0	0	0
19/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	59,283.0000	58,176.0000	(1.867)	0	0	0
19/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,131.0000	1,183.0000	4.598	0	0	0
19/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	107.0000	112.0000	4.673	0	0	0
19/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	91,118.0000	89,965.0000	(1.265)	0	0	0
19/01/2007	R203	2007/08/02			Bond Future	7.6160	7.6320	0.210	0.0000	0.0000	0
19/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,040.0000	77,958.0000	(1.369)	0	0	0
19/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,792.0000	1,856.0000	3.571	0	0	0
19/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,031.0000	80,941.0000	(1.329)	0	0	0
19/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,553.0000	1,609.0000	3.606	0	0	0
19/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,062.0000	2,134.0000	3.492	0	0	0

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19/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,514.0000	3,629.0000	3.273	0	0	0
19/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,065.0000	74,992.0000	(1.411)	0	0	0
19/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,393.0000	63,363.0000	(1.600)	0	0	0
19/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	94,109.0000	92,996.0000	(1.183)	0	0	0
19/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	851.0000	883.0000	3.760	0	0	0
19/01/2007	R204	2007/02/01			Bond Future	7.6580	7.6780	0.261	0.0000	0.0000	0
19/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	111.0000	106.0000	(4.505)	0	0	0
19/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	12,112.0000	10,847.0000	(10.444)	0	0	0
19/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	96,438.0000	98,005.0000	1.625	0	0	0
19/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	45,177.0000	43,604.0000	(3.482)	0	0	0
19/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	74,636.0000	76,203.0000	2.100	0	0	0
19/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
19/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	4,930.0000	5,232.0000	6.126	0	0	0
19/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	63,308.0000	61,739.0000	(2.478)	0	0	0
19/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	480.0000	329.0000	(31.458)	0	0	0
19/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,826.0000	16,757.0000	5.883	0	0	0
19/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	32.0000	17.0000	(46.875)	0	0	0
19/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	3,332.0000	2,696.0000	(19.088)	0	0	0
19/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	53,419.0000	54,972.0000	2.907	0	0	0
19/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	74,023.0000	72,455.0000	(2.118)	0	0	0
19/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	27,316.0000	25,773.0000	(5.649)	0	0	0
19/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	951.0000	975.0000	2.524	0	0	0
19/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	81,080.0000	79,513.0000	(1.933)	0	0	0
19/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	98,418.0000	96,851.0000	(1.592)	0	0	0
19/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	66,896.0000	65,328.0000	(2.344)	0	0	0
19/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	33,159.0000	34,575.0000	4.270	0	0	0
19/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
19/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	70,468.0000	68,900.0000	(2.225)	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
19/01/2007	R204	2007/05/03			Bond Future	7.6000	7.6220	0.289	0.0000	0.0000	0
19/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	71,160.0000	69,611.0000	(2.177)	0	0	0
19/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	102,793.0000	101,128.0000	(1.620)	0	0	0
19/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,091.0000	1,137.0000	4.216	0	0	0
19/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,514.0000	2,615.0000	4.018	0	0	0
19/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,167.0000	4,328.0000	3.864	0	0	0
19/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,764.0000	85,143.0000	(1.868)	0	0	0
19/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,923.0000	2,002.0000	4.108	0	0	0
19/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,202.0000	2,291.0000	4.042	0	0	0
19/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	89,947.0000	88,315.0000	(1.814)	0	0	0
19/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,597.0000	81,988.0000	(1.925)	0	0	0
19/01/2007	R204	2007/08/02			Bond Future	7.5540	7.5750	0.278	0.0000	0.0000	0
19/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,685.0000	3,798.0000	3.066	0	0	0
19/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	107,625.0000	106,121.0000	(1.397)	0	0	0
19/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	92,833.0000	91,386.0000	(1.559)	0	0	0
19/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,577.0000	77,205.0000	(1.746)	0	0	0
19/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,367.0000	6,550.0000	2.874	0	0	0
19/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,334.0000	5,491.0000	2.943	0	0	0
19/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,929.0000	9,175.0000	2.755	0	0	0
19/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,757.0000	94,297.0000	(1.525)	0	0	0
19/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	89,932.0000	88,498.0000	(1.595)	0	0	0
19/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,831.0000	6,002.0000	2.933	0	0	0
19/01/2007	R206	2007/02/01			Bond Future	7.8460	7.8670	0.268	0.0000	0.0000	0
19/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	9,543.0000	8,590.0000	(9.986)	0	0	0
19/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,553.0000	1,694.0000	9.079	0	0	0
19/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	7,434.0000	8,047.0000	8.246	0	0	0
19/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	2,412.0000	1,931.0000	(19.942)	0	0	0
19/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	131.0000	136.0000	3.817	0	0	0
19/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	20,921.0000	19,832.0000	(5.205)	0	0	0
19/01/2007	R206	2007/05/03			Bond Future	7.7740	7.7960	0.283	0.0000	0.0000	0
19/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	12,794.0000	13,316.0000	4.080	0	0	0
19/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,229.0000	7,571.0000	4.731	0	0	0
19/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,570.0000	10,972.0000	(5.169)	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
19/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	18,664.0000	17,886.0000	(4.168)	0	0	0
19/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,667.0000	3,864.0000	5.372	0	0	0
19/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	27,562.0000	26,639.0000	(3.349)	0	0	0
19/01/2007	R206	2007/08/02			Bond Future	7.7150	7.7370	0.285	0.0000	0.0000	0
19/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	15,381.0000	15,864.0000	3.140	0	0	0
19/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,079.0000	10,435.0000	3.532	0	0	0
19/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,112.0000	23,376.0000	(3.052)	0	0	0
19/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,118.0000	16,509.0000	(3.558)	0	0	0
19/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,382.0000	31,535.0000	(2.616)	0	0	0
19/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,241.0000	6,486.0000	3.926	0	0	0
19/01/2007	R207	2007/02/01			Bond Future	7.5880	7.6090	0.277	0.0000	0.0000	0
19/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	51,086.0000	49,408.0000	(3.285)	0	0	0
19/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	3,612.0000	2,873.0000	(20.460)	0	0	0
19/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	10,687.0000	11,626.0000	8.786	0	0	0
19/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	27,887.0000	29,443.0000	5.580	0	0	0
19/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	333.0000	211.0000	(36.637)	0	0	0
19/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,987.0000	2,184.0000	9.914	0	0	0
19/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	135.0000	142.0000	5.185	0	0	0
19/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
19/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	14,833.0000	13,352.0000	(9.984)	0	0	0
19/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	32,362.0000	30,690.0000	(5.167)	0	0	0
19/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
19/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	48,617.0000	50,290.0000	3.441	0	0	0
19/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	92,515.0000	94,193.0000	1.814	0	0	0
19/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	104,663.0000	102,985.0000	(1.603)	0	0	0
19/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	76,631.0000	74,953.0000	(2.190)	0	0	0
19/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	70,255.0000	71,934.0000	2.390	0	0	0
19/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	65,801.0000	64,123.0000	(2.550)	0	0	0
19/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	87,286.0000	85,608.0000	(1.922)	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
19/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	73,041.0000	71,363.0000	(2.297)	0	0	0
19/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	80,202.0000	78,524.0000	(2.092)	0	0	0
19/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	69,431.0000	67,753.0000	(2.417)	0	0	0
19/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2007	R207	2007/05/03			Bond Future	7.5350	7.5560	0.279	0.0000	0.0000	0
19/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	908.0000	967.0000	6.498	0	0	0
19/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	90.0000	96.0000	6.667	0	0	0
19/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,816.0000	72,206.0000	(2.181)	0	0	0
19/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,902.0000	106,240.0000	(1.540)	0	0	0
19/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	94,316.0000	92,664.0000	(1.752)	0	0	0
19/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,899.0000	89,251.0000	(1.813)	0	0	0
19/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	242.0000	259.0000	7.025	0	0	0
19/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	306.0000	327.0000	6.863	0	0	0
19/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	87,478.0000	85,836.0000	(1.877)	0	0	0
19/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	384.0000	411.0000	7.031	0	0	0
19/01/2007	R207	2007/08/02			Bond Future	7.4900	7.5110	0.280	0.0000	0.0000	0
19/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	110,856.0000	109,235.0000	(1.462)	0	0	0
19/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,849.0000	2,984.0000	4.739	0	0	0
19/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	655.0000	691.0000	5.496	0	0	0
19/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	78,492.0000	76,970.0000	(1.939)	0	0	0
19/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,415.0000	1,487.0000	5.088	0	0	0
19/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	94,564.0000	92,980.0000	(1.675)	0	0	0
19/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,220.0000	1,283.0000	5.164	0	0	0
19/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	97,816.0000	96,222.0000	(1.630)	0	0	0
19/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,636.0000	1,719.0000	5.073	0	0	0
19/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	91,322.0000	89,747.0000	(1.725)	0	0	0
19/01/2007	TRT1	2007/02/01			Index Future	247.0760	246.8310	(0.099)	0.0000	0.0000	500
19/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	35,554.0000	33,165.0000	(6.719)	0	0	0
19/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	794.0000	855.0000	7.683	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:										2,038
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