



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/01/2007

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
24/01/2007	CRD1 2007/02/01			Index Future	107.3020	107.4490	0.137	0.0000	0.0000	10
24/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,236.0000	14,593.0000	10.252	0	0	0
24/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	216.0000	103.0000	(52.315)	0	0	0
24/01/2007	GOVI 2007/02/01			jGovi	250.1270	250.4940	0.147	0.0000	0.0000	66
24/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	201,270.0000	204,940.0000	1.823	0	0	0
24/01/2007	GOVI 2007/05/03			jGovi	255.6240	255.9950	0.145	0.0000	0.0000	144
24/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	206,240.0000	209,950.0000	1.799	0	0	0
24/01/2007	GOVI 2007/08/02			jGovi	261.2290	261.6120	0.147	0.0000	0.0000	175
24/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	207,323.0000	211,147.0000	1.844	0	0	0
24/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	33.0000	27.0000	(18.182)	0	0	0
24/01/2007	ILBI 2007/02/01			Index Future	268.6790	268.5610	(0.044)	0.0000	0.0000	0
24/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	37,124.0000	35,890.0000	(3.324)	0	0	0
24/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	334.0000	280.0000	(16.168)	0	0	0
24/01/2007	J153 2010/08/31			jSwap	8.8210	8.7650	(0.635)	0.0000	0.0000	0
24/01/2007	J157 2015/09/15			jSwap	8.4590	8.4170	(0.497)	0.0000	0.0000	0
24/01/2007	J186 2026/12/21			jSwap	7.9060	7.9020	(0.051)	0.0000	0.0000	0

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24/01/2007	J194	2008/02/28			jSwap	9.1700	9.1050	(0.709)	0.0000	0.0000	0
24/01/2007	J201	2014/12/22			jSwap	8.5030	8.4540	(0.576)	0.0000	0.0000	0
24/01/2007	J203	2017/09/15			jSwap	8.3530	8.3260	(0.323)	0.0000	0.0000	0
24/01/2007	J204	2018/12/21			jSwap	8.2940	8.2630	(0.374)	0.0000	0.0000	0
24/01/2007	J207	2020/01/15			jSwap	8.2320	8.2010	(0.377)	0.0000	0.0000	0
24/01/2007	JBAR	2005/12/21			jBar	9.3130	9.3210	0.086	0.0000	0.0000	0
24/01/2007	JFRA	2007/02/01			jFra	9.3830	9.3810	(0.021)	0.0000	0.0000	0
24/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,588.0000	4,583.0000	(0.109)	0	0	0
24/01/2007	JFRA	2007/05/03			jFra	9.3900	9.2800	(1.171)	0.0000	0.0000	0
24/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,610.0000	4,345.0000	(5.748)	0	0	0
24/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	8.0000	33.333	0	0	0
24/01/2007	JFRA	2007/08/02			jFra	9.3820	9.2540	(1.364)	0.0000	0.0000	0
24/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,632.0000	4,336.0000	(6.390)	0	0	0
24/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	47.0000	61.0000	29.787	0	0	0
24/01/2007	JFRA	2007/11/01			jFra	9.2430	9.1390	(1.125)	0.0000	0.0000	0
24/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,708.0000	4,462.0000	(5.225)	0	0	0
24/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	142.0000	167.0000	17.606	0	0	0
24/01/2007	JFRA	2008/02/07			jFra	9.0760	8.9890	(0.959)	0.0000	0.0000	0
24/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,448.0000	18,526.0000	0.423	0	0	0
24/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,291.0000	22,151.0000	(0.628)	0	0	0
24/01/2007	JN02	2007/02/01			jNote	9.1030	9.0100	(1.022)	0.0000	0.0000	0
24/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	4,153.0000	3,044.0000	(26.704)	0	0	0

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24/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,282.0000	2,864.0000	25.504	0	0	0
24/01/2007	JN02	2007/05/03			jNote	8.9930	8.8970	(1.067)	0.0000	0.0000	0
24/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,291.0000	7,519.0000	(9.311)	0	0	0
24/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,971.0000	13,953.0000	7.571	0	0	0
24/01/2007	JN02	2007/08/02			jNote	8.8630	8.7770	(0.970)	0.0000	0.0000	0
24/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,225.0000	10,546.0000	(6.049)	0	0	0
24/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,279.0000	19,177.0000	4.913	0	0	0
24/01/2007	JN05	2007/02/01			jNote	8.6030	8.5470	(0.651)	0.0000	0.0000	0
24/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
24/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	25,952.0000	28,243.0000	8.828	0	0	0
24/01/2007	JN05	2007/05/03			jNote	8.5330	8.4750	(0.680)	0.0000	0.0000	0
24/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,874.0000	1,545.0000	(17.556)	0	0	0
24/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,692.0000	32,749.0000	6.702	0	0	0
24/01/2007	JN05	2007/08/02			jNote	8.4570	8.4030	(0.639)	0.0000	0.0000	0
24/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,901.0000	3,476.0000	(10.895)	0	0	0
24/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,847.0000	37,651.0000	5.032	0	0	0
24/01/2007	JN10	2007/02/01			jNote	8.2820	8.2520	(0.362)	0.0000	0.0000	0
24/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
24/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	48,098.0000	50,208.0000	4.387	0	0	0
24/01/2007	JN10	2007/05/03			jNote	8.2290	8.2000	(0.352)	0.0000	0.0000	0
24/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,069.0000	54,072.0000	3.847	0	0	0
24/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	275.0000	218.0000	(20.727)	0	0	0
24/01/2007	JN10	2007/08/02			jNote	8.1740	8.1480	(0.318)	0.0000	0.0000	0
24/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,095.0000	969.0000	(11.507)	0	0	0
24/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,749.0000	58,481.0000	3.052	0	0	0
24/01/2007	JROD	2007/01/31			jRod	8.4320	8.4310	(0.012)	0.0000	0.0000	0

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24/01/2007	JROD	2007/02/28			jRod	8.7400	8.7370	(0.034)	0.0000	0.0000	0
24/01/2007	JROD	2007/03/30			jRod	9.0620	9.0590	(0.033)	0.0000	0.0000	0
24/01/2007	JROD	2007/04/30			jRod	8.8950	8.8940	(0.011)	0.0000	0.0000	0
24/01/2007	JROD	2007/05/31			jRod	9.1390	9.1390	-	0.0000	0.0000	0
24/01/2007	OTH1	2007/02/01			Index Future	246.5720	246.9090	0.137	0.0000	0.0000	15
24/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	30,417.0000	33,528.0000	10.228	0	0	0
24/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	497.0000	238.0000	(52.113)	0	0	0
24/01/2007	R153	2007/02/01			Bond Future	8.2250	8.1650	(0.729)	0.0000	0.0000	72
24/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	3,382.0000	4,413.0000	30.485	0	0	0
24/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,556.0000	1,601.0000	(37.363)	0	0	0
24/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	8,030.0000	6,293.0000	(21.631)	0	0	0
24/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	561.0000	810.0000	44.385	0	0	0
24/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	10,961.0000	12,780.0000	16.595	0	0	0
24/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	9,480.0000	11,223.0000	18.386	0	0	0
24/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	8,061.0000	9,706.0000	20.407	0	0	0
24/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	653.0000	313.0000	(52.067)	0	0	0
24/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	280.0000	114.0000	(59.286)	0	0	0
24/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	434.0000	192.0000	(55.760)	0	0	0
24/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	24,291.0000	22,305.0000	(8.176)	0	0	0
24/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	37.0000	10.0000	(72.973)	0	0	0
24/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	17,227.0000	19,186.0000	11.372	0	0	0
24/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	32,817.0000	30,832.0000	(6.049)	0	0	0
24/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	25,263.0000	27,247.0000	7.853	0	0	0
24/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	29.0000	44.0000	51.724	0	0	0
24/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	15,870.0000	13,899.0000	(12.420)	0	0	0
24/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	41,423.0000	39,438.0000	(4.792)	0	0	0
24/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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24/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	58,876.0000	56,890.0000	(3.373)	0	0	0
24/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	50,109.0000	48,124.0000	(3.961)	0	0	0
24/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	33,259.0000	35,244.0000	5.968	0	0	0
24/01/2007	R153	2007/05/03			Bond Future	8.1650	8.1050	(0.735)	0.0000	0.0000	0
24/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,019.0000	17,233.0000	7.579	0	0	0
24/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,698.0000	5,051.0000	(11.355)	0	0	0
24/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,285.0000	21,659.0000	6.773	0	0	0
24/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,859.0000	3,372.0000	(12.620)	0	0	0
24/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,591.0000	24,037.0000	6.401	0	0	0
24/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,425.0000	22,835.0000	6.581	0	0	0
24/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,129.0000	2,713.0000	(13.295)	0	0	0
24/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,479.0000	3,029.0000	(12.935)	0	0	0
24/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,500.0000	29,068.0000	5.702	0	0	0
24/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,995.0000	1,702.0000	(14.687)	0	0	0
24/01/2007	R153	2007/08/02			Bond Future	8.0100	7.9480	(0.774)	0.0000	0.0000	0
24/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,227.0000	7,599.0000	(7.633)	0	0	0
24/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,294.0000	23,461.0000	5.235	0	0	0
24/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,397.0000	5,873.0000	(8.191)	0	0	0
24/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,141.0000	27,412.0000	4.862	0	0	0
24/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,175.0000	29,494.0000	4.681	0	0	0
24/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,606.0000	5,130.0000	(8.491)	0	0	0
24/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,992.0000	5,492.0000	(8.344)	0	0	0
24/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,149.0000	28,445.0000	4.774	0	0	0
24/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,250.0000	3,864.0000	(9.082)	0	0	0
24/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,441.0000	33,851.0000	4.346	0	0	0
24/01/2007	R157	2007/02/01			Bond Future	7.8350	7.7950	(0.511)	0.0000	0.0000	0
24/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	56,145.0000	59,168.0000	5.384	0	0	0
24/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	84,252.0000	87,276.0000	3.589	0	0	0
24/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
24/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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24/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	48,994.0000	52,012.0000	6.160	0	0	0
24/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	59,703.0000	62,727.0000	5.065	0	0	0
24/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	101,402.0000	104,426.0000	2.982	0	0	0
24/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	66,782.0000	69,806.0000	4.528	0	0	0
24/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	65,064.0000	62,040.0000	(4.648)	0	0	0
24/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
24/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
24/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	134,768.0000	137,793.0000	2.245	0	0	0
24/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	45,166.0000	42,142.0000	(6.695)	0	0	0
24/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	118,238.0000	121,263.0000	2.558	0	0	0
24/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	25,994.0000	23,046.0000	(11.341)	0	0	0
24/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	52,575.0000	55,596.0000	5.746	0	0	0
24/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	9,196.0000	10,854.0000	18.030	0	0	250
24/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	4,300.0000	2,934.0000	(31.767)	0	0	0
24/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	14,491.0000	16,690.0000	15.175	0	0	0
24/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	2,109.0000	1,283.0000	(39.165)	0	0	0
24/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	380.0000	456.0000	20.000	0	0	0
24/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	205.0000	85.0000	(58.537)	0	0	0
24/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	121,569.0000	124,593.0000	2.487	0	0	0
24/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	41,808.0000	44,808.0000	7.176	0	0	150
24/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	3,662.0000	4,459.0000	21.764	0	0	0
24/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	10,100.0000	7,873.0000	(22.050)	0	0	0
24/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
24/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	35.0000	11.0000	(68.571)	0	0	0
24/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	31,058.0000	33,964.0000	9.357	0	0	0
24/01/2007	R157	2007/05/03			Bond Future	7.7900	7.7500	(0.513)	0.0000	0.0000	504
24/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,428.0000	3,036.0000	(11.435)	0	0	0
24/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,634.0000	2,318.0000	(11.997)	0	0	0
24/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	68,473.0000	71,040.0000	3.749	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
24/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	74,568.0000	77,211.0000	3.544	0	0	0
24/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,611.0000	5,035.0000	(10.266)	0	0	0
24/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,503.0000	1,304.0000	(13.240)	0	0	0
24/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	87,066.0000	89,826.0000	3.170	0	0	0
24/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	71,505.0000	74,112.0000	3.646	0	0	0
24/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	56,727.0000	59,110.0000	4.201	0	0	0
24/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,009.0000	2,657.0000	(11.698)	0	0	0
24/01/2007	R157	2007/08/02			Bond Future	7.7040	7.6630	(0.532)	0.0000	0.0000	0
24/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,657.0000	97,238.0000	2.727	0	0	0
24/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,003.0000	4,611.0000	(7.835)	0	0	0
24/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	77,625.0000	80,421.0000	3.602	0	0	0
24/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,275.0000	1,098.0000	(13.882)	0	0	0
24/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,652.0000	7,105.0000	(7.148)	0	0	0
24/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,927.0000	80,318.0000	3.068	0	0	0
24/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,647.0000	83,073.0000	3.008	0	0	0
24/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,299.0000	7,717.0000	(7.013)	0	0	0
24/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,338.0000	10,601.0000	(6.500)	0	0	0
24/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,377.0000	69,613.0000	3.319	0	0	0
24/01/2007	R186	2007/02/01			Bond Future	7.4850	7.4610	(0.321)	0.0000	0.0000	2
24/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	33,776.0000	36,387.0000	7.730	0	0	0
24/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	96,902.0000	99,932.0000	3.127	0	0	0
24/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	8,665.0000	6,795.0000	(21.581)	0	0	0
24/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,015.0000	597.0000	(41.182)	0	0	0
24/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	85,613.0000	88,641.0000	3.537	0	0	0
24/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	31,380.0000	28,431.0000	(9.398)	0	0	0
24/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	62,587.0000	65,589.0000	4.797	0	0	0
24/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	1,257.0000	1,337.0000	6.364	0	0	0
24/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	133,496.0000	130,467.0000	(2.269)	0	0	0
24/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	10,553.0000	11,713.0000	10.992	0	0	0
24/01/2007	R186	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
24/01/2007	R186 2007/02/01	8.50	Call	Option on Bond Future	119,009.0000	122,039.0000	2.546	0	0	0
24/01/2007	R186 2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R186 2007/02/01	8.00	Put	Option on Bond Future	46.0000	17.0000	(63.043)	0	0	0
24/01/2007	R186 2007/02/01	8.75	Call	Option on Bond Future	145,780.0000	148,809.0000	2.078	0	0	0
24/01/2007	R186 2007/02/01	7.00	Call	Option on Bond Future	39.0000	34.0000	(12.821)	0	0	0
24/01/2007	R186 2007/02/01	6.75	Put	Option on Bond Future	97,762.0000	94,733.0000	(3.098)	0	0	0
24/01/2007	R186 2007/02/01	8.25	Call	Option on Bond Future	91,278.0000	94,306.0000	3.317	0	0	0
24/01/2007	R186 2007/02/01	9.00	Call	Option on Bond Future	171,628.0000	174,658.0000	1.765	0	0	0
24/01/2007	R186 2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R186 2007/02/01	7.00	Put	Option on Bond Future	63,361.0000	60,327.0000	(4.788)	0	0	0
24/01/2007	R186 2007/02/01	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/01/2007	R186 2007/05/03			Bond Future	7.4350	7.4110	(0.323)	0.0000	0.0000	0
24/01/2007	R186 2007/05/03	8.55	Put	Option on Bond Future	2,758.0000	2,507.0000	(9.101)	0	0	0
24/01/2007	R186 2007/05/03	8.25	Put	Option on Bond Future	6,332.0000	5,848.0000	(7.644)	0	0	0
24/01/2007	R186 2007/05/03	8.25	Call	Option on Bond Future	103,269.0000	105,814.0000	2.464	0	0	0
24/01/2007	R186 2007/05/03	8.45	Put	Option on Bond Future	3,679.0000	3,363.0000	(8.589)	0	0	0
24/01/2007	R186 2007/05/03	8.45	Call	Option on Bond Future	122,742.0000	125,455.0000	2.210	0	0	0
24/01/2007	R186 2007/05/03	8.55	Call	Option on Bond Future	132,653.0000	135,432.0000	2.095	0	0	0
24/01/2007	R186 2007/05/03	8.75	Call	Option on Bond Future	152,610.0000	155,488.0000	1.886	0	0	0
24/01/2007	R186 2007/05/03	8.50	Call	Option on Bond Future	127,688.0000	130,435.0000	2.151	0	0	0
24/01/2007	R186 2007/05/03	8.50	Put	Option on Bond Future	3,190.0000	2,908.0000	(8.840)	0	0	0
24/01/2007	R186 2007/05/03	8.75	Put	Option on Bond Future	1,498.0000	1,347.0000	(10.080)	0	0	0
24/01/2007	R186 2007/08/02			Bond Future	7.3940	7.3700	(0.325)	0.0000	0.0000	0
24/01/2007	R186 2007/08/02	8.45	Call	Option on Bond Future	132,888.0000	135,421.0000	1.906	0	0	0
24/01/2007	R186 2007/08/02	8.45	Put	Option on Bond Future	9,492.0000	9,001.0000	(5.173)	0	0	0
24/01/2007	R186 2007/08/02	8.25	Call	Option on Bond Future	115,049.0000	117,426.0000	2.066	0	0	0
24/01/2007	R186 2007/08/02	8.25	Put	Option on Bond Future	13,640.0000	12,993.0000	(4.743)	0	0	0
24/01/2007	R186 2007/08/02	8.75	Put	Option on Bond Future	5,284.0000	4,975.0000	(5.848)	0	0	0
24/01/2007	R186 2007/08/02	8.50	Call	Option on Bond Future	137,437.0000	140,004.0000	1.868	0	0	0
24/01/2007	R186 2007/08/02	8.50	Put	Option on Bond Future	8,640.0000	8,183.0000	(5.289)	0	0	0
24/01/2007	R186 2007/08/02	8.75	Call	Option on Bond Future	160,536.0000	163,251.0000	1.691	0	0	0
24/01/2007	R186 2007/08/02	8.55	Put	Option on Bond Future	7,852.0000	7,428.0000	(5.400)	0	0	0
24/01/2007	R186 2007/08/02	8.55	Call	Option on Bond Future	142,014.0000	144,615.0000	1.832	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
24/01/2007	R194	2007/02/01			Bond Future	8.8350	8.7750	(0.679)	0.0000	0.0000	0
24/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,416.0000	7,815.0000	(7.141)	0	0	0
24/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,398.0000	25,796.0000	(2.280)	0	0	0
24/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,893.0000	5,294.0000	(10.165)	0	0	0
24/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,800.0000	23,199.0000	(2.525)	0	0	0
24/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	16,065.0000	15,464.0000	(3.741)	0	0	0
24/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	29,005.0000	28,404.0000	(2.072)	0	0	0
24/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,634.0000	18,032.0000	(3.231)	0	0	0
24/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,506.0000	12,905.0000	(4.450)	0	0	0
24/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
24/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,212.0000	20,611.0000	(2.833)	0	0	0
24/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,956.0000	10,355.0000	(5.486)	0	0	0
24/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,225.0000	1,738.0000	(21.888)	0	0	0
24/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,538.0000	1,128.0000	(26.658)	0	0	0
24/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	686.0000	878.0000	27.988	0	0	0
24/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	115.0000	154.0000	33.913	0	0	0
24/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,479.0000	2,917.0000	(16.154)	0	0	0
24/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	369.0000	483.0000	30.894	0	0	0
24/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,864.0000	1,413.0000	(24.195)	0	0	0
24/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	511.0000	661.0000	29.354	0	0	0
24/01/2007	R194	2007/05/03			Bond Future	8.6260	8.5430	(0.962)	0.0000	0.0000	0
24/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,378.0000	6,833.0000	7.134	0	0	0
24/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,326.0000	5,740.0000	7.773	0	0	0
24/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,035.0000	1,803.0000	(11.400)	0	0	0
24/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,838.0000	5,229.0000	8.082	0	0	0
24/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,321.0000	2,067.0000	(10.944)	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
24/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,175.0000	1,932.0000	(11.172)	0	0	0
24/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,079.0000	5,481.0000	7.915	0	0	0
24/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,540.0000	1,350.0000	(12.338)	0	0	0
24/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,976.0000	2,675.0000	(10.114)	0	0	0
24/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,940.0000	4,286.0000	8.782	0	0	0
24/01/2007	R194	2007/08/02			Bond Future	8.4100	8.3020	(1.284)	0.0000	0.0000	0
24/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,791.0000	7,148.0000	5.257	0	0	0
24/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,473.0000	7,850.0000	5.045	0	0	0
24/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,627.0000	6,978.0000	5.297	0	0	0
24/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,411.0000	3,172.0000	(7.007)	0	0	0
24/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,304.0000	3,070.0000	(7.082)	0	0	0
24/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,900.0000	2,686.0000	(7.379)	0	0	0
24/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,520.0000	3,276.0000	(6.932)	0	0	0
24/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,464.0000	6,811.0000	5.368	0	0	0
24/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,982.0000	3,716.0000	(6.680)	0	0	0
24/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,837.0000	6,163.0000	5.585	0	0	0
24/01/2007	R196	2007/02/01			Bond Future	8.6900	8.6000	(1.036)	0.0000	0.0000	0
24/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,696.0000	2,223.0000	(39.854)	0	0	0
24/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	114.0000	336.0000	194.737	0	0	0
24/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	599.0000	168.0000	(71.953)	0	0	0
24/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	1,727.0000	2,991.0000	73.191	0	0	0
24/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
24/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	8,320.0000	6,628.0000	(20.337)	0	0	0
24/01/2007	R196	2007/05/03			Bond Future	8.5700	8.4650	(1.225)	0.0000	0.0000	0
24/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,819.0000	5,580.0000	(18.170)	0	0	0
24/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,441.0000	1,963.0000	36.225	0	0	0
24/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,177.0000	1,587.0000	(27.102)	0	0	0
24/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,186.0000	6,357.0000	22.580	0	0	0
24/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	4,102.0000	3,183.0000	(22.404)	0	0	0
24/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,928.0000	3,771.0000	28.791	0	0	0
24/01/2007	R196	2007/08/02			Bond Future	8.4780	8.3600	(1.392)	0.0000	0.0000	0
24/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,759.0000	3,954.0000	(16.915)	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
24/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,080.0000	6,000.0000	18.110	0	0	0
24/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,774.0000	5,765.0000	(14.895)	0	0	0
24/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,437.0000	4,154.0000	20.861	0	0	0
24/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,142.0000	8,260.0000	15.654	0	0	0
24/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,181.0000	2,573.0000	(19.113)	0	0	0
24/01/2007	R201	2007/02/01			Bond Future	7.8390	7.8000	(0.498)	0.0000	0.0000	0
24/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	20,808.0000	18,521.0000	(10.991)	0	0	0
24/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	67,841.0000	65,503.0000	(3.446)	0	0	0
24/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	1,635.0000	995.0000	(39.144)	0	0	0
24/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	80,319.0000	82,657.0000	2.911	0	0	0
24/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	262.0000	313.0000	19.466	0	0	0
24/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	66,675.0000	69,013.0000	3.507	0	0	0
24/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,076.0000	6,330.0000	(21.620)	0	0	0
24/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	11,217.0000	12,916.0000	15.147	0	0	0
24/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	2,731.0000	3,322.0000	21.640	0	0	0
24/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
24/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	36,033.0000	33,695.0000	(6.488)	0	0	0
24/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
24/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	38,648.0000	40,982.0000	6.039	0	0	0
24/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	47,158.0000	49,496.0000	4.958	0	0	0
24/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	149.0000	62.0000	(58.389)	0	0	0
24/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	41,494.0000	43,830.0000	5.630	0	0	0
24/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	51,788.0000	49,450.0000	(4.515)	0	0	0
24/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	44,331.0000	46,668.0000	5.272	0	0	0
24/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	24,393.0000	26,643.0000	9.224	0	0	0
24/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
24/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	52,784.0000	55,122.0000	4.429	0	0	0
24/01/2007	R201	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
24/01/2007	R201	2007/05/03			Bond Future	7.7680	7.7280	(0.515)	0.0000	0.0000	0
24/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,483.0000	4,030.0000	(10.105)	0	0	0
24/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,373.0000	48,271.0000	4.093	0	0	0
24/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,133.0000	1,881.0000	(11.814)	0	0	0
24/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,579.0000	62,679.0000	3.467	0	0	0
24/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,522.0000	72,714.0000	3.108	0	0	0
24/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,231.0000	1,071.0000	(12.998)	0	0	0
24/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	58,141.0000	60,213.0000	3.564	0	0	0
24/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,762.0000	2,452.0000	(11.224)	0	0	0
24/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,728.0000	57,769.0000	3.662	0	0	0
24/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,431.0000	2,151.0000	(11.518)	0	0	0
24/01/2007	R201	2007/08/02			Bond Future	7.7110	7.6700	(0.532)	0.0000	0.0000	0
24/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,638.0000	76,697.0000	2.759	0	0	0
24/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,749.0000	3,449.0000	(8.002)	0	0	0
24/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,832.0000	54,614.0000	3.373	0	0	0
24/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,631.0000	67,593.0000	2.989	0	0	0
24/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,703.0000	8,126.0000	(6.630)	0	0	0
24/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,337.0000	4,940.0000	(7.439)	0	0	0
24/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	63,433.0000	65,367.0000	3.049	0	0	0
24/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,258.0000	63,165.0000	3.113	0	0	0
24/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,810.0000	5,385.0000	(7.315)	0	0	0
24/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,316.0000	5,863.0000	(7.172)	0	0	0
24/01/2007	R203	2007/02/01			Bond Future	7.7350	7.7010	(0.440)	0.0000	0.0000	0
24/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	19,413.0000	21,759.0000	12.085	0	0	0
24/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	60,846.0000	63,339.0000	4.097	0	0	0
24/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	57,460.0000	59,953.0000	4.339	0	0	0
24/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	36,316.0000	33,824.0000	(6.862)	0	0	0
24/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	253.0000	106.0000	(58.103)	0	0	0
24/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
24/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	70,913.0000	73,406.0000	3.516	0	0	0
24/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	4,195.0000	2,892.0000	(31.061)	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
24/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	17,776.0000	15,387.0000	(13.439)	0	0	0
24/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	36,813.0000	39,303.0000	6.764	0	0	0
24/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	5,292.0000	6,482.0000	22.487	0	0	0
24/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	87,386.0000	89,879.0000	2.853	0	0	0
24/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	387.0000	490.0000	26.615	0	0	0
24/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	54,058.0000	56,550.0000	4.610	0	0	0
24/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	64,217.0000	66,710.0000	3.882	0	0	0
24/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	95,804.0000	93,311.0000	(2.602)	0	0	0
24/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	75,507.0000	73,014.0000	(3.302)	0	0	0
24/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	55,680.0000	53,188.0000	(4.476)	0	0	0
24/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R203	2007/05/03			Bond Future	7.6730	7.6380	(0.456)	0.0000	0.0000	0
24/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	74,664.0000	77,142.0000	3.319	0	0	0
24/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	260.0000	210.0000	(19.231)	0	0	0
24/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	423.0000	346.0000	(18.203)	0	0	0
24/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	58,757.0000	61,130.0000	4.039	0	0	0
24/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	333.0000	270.0000	(18.919)	0	0	0
24/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	77,870.0000	80,359.0000	3.196	0	0	0
24/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	71,462.0000	73,924.0000	3.445	0	0	0
24/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,040.0000	874.0000	(15.962)	0	0	0
24/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	90,667.0000	93,187.0000	2.779	0	0	0
24/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	90.0000	71.0000	(21.111)	0	0	0
24/01/2007	R203	2007/08/02			Bond Future	7.6230	7.5870	(0.472)	0.0000	0.0000	0
24/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,731.0000	1,541.0000	(10.976)	0	0	0
24/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	78,477.0000	80,868.0000	3.047	0	0	0
24/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,996.0000	1,782.0000	(10.721)	0	0	0
24/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	75,498.0000	77,864.0000	3.134	0	0	0
24/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,497.0000	1,328.0000	(11.289)	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
24/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	63,808.0000	66,054.0000	3.520	0	0	0
24/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	81,473.0000	83,886.0000	2.962	0	0	0
24/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,430.0000	3,095.0000	(9.767)	0	0	0
24/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	93,569.0000	96,049.0000	2.650	0	0	0
24/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	812.0000	712.0000	(12.315)	0	0	0
24/01/2007	R204	2007/02/01			Bond Future	7.6700	7.6360	(0.443)	0.0000	0.0000	0
24/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	75,576.0000	72,908.0000	(3.530)	0	0	0
24/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	1,864.0000	2,186.0000	17.275	0	0	0
24/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,298.0000	12,952.0000	(15.335)	0	0	0
24/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	97,378.0000	94,710.0000	(2.740)	0	0	0
24/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	122.0000	132.0000	8.197	0	0	0
24/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	3,778.0000	2,621.0000	(30.625)	0	0	0
24/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	33,742.0000	31,083.0000	(7.880)	0	0	0
24/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	80,139.0000	82,807.0000	3.329	0	0	0
24/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	10,020.0000	11,531.0000	15.080	0	0	0
24/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	54,330.0000	51,662.0000	(4.911)	0	0	0
24/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	25,850.0000	28,304.0000	9.493	0	0	0
24/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	44,146.0000	46,800.0000	6.012	0	0	0
24/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	426.0000	212.0000	(50.235)	0	0	0
24/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	69,525.0000	72,193.0000	3.837	0	0	0
24/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	21.0000	7.0000	(66.667)	0	0	0
24/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	73,081.0000	75,749.0000	3.651	0	0	0
24/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	65,951.0000	68,619.0000	4.045	0	0	0
24/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	97,478.0000	100,146.0000	2.737	0	0	0
24/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	62,359.0000	65,027.0000	4.278	0	0	0

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24/01/2007	R204	2007/05/03			Bond Future	7.6120	7.5770	(0.460)	0.0000	0.0000	0
24/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,765.0000	104,364.0000	2.554	0	0	0
24/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	997.0000	870.0000	(12.738)	0	0	0
24/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,790.0000	1,583.0000	(11.564)	0	0	0
24/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,880.0000	91,399.0000	2.834	0	0	0
24/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,970.0000	3,576.0000	(9.924)	0	0	0
24/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	70,029.0000	72,361.0000	3.330	0	0	0
24/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	82,509.0000	84,975.0000	2.989	0	0	0
24/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,359.0000	2,100.0000	(10.979)	0	0	0
24/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,058.0000	1,826.0000	(11.273)	0	0	0
24/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	85,686.0000	88,180.0000	2.911	0	0	0
24/01/2007	R204	2007/08/02			Bond Future	7.5660	7.5300	(0.476)	0.0000	0.0000	0
24/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,592.0000	3,315.0000	(7.712)	0	0	0
24/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,607.0000	109,108.0000	2.346	0	0	0
24/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	88,895.0000	91,241.0000	2.639	0	0	0
24/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,810.0000	8,249.0000	(6.368)	0	0	0
24/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,534.0000	79,750.0000	2.858	0	0	0
24/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,254.0000	5,824.0000	(6.876)	0	0	0
24/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,227.0000	4,853.0000	(7.155)	0	0	0
24/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	94,725.0000	97,129.0000	2.538	0	0	0
24/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	91,799.0000	94,175.0000	2.588	0	0	0
24/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,721.0000	5,320.0000	(7.009)	0	0	0
24/01/2007	R206	2007/02/01			Bond Future	7.8590	7.8400	(0.242)	0.0000	0.0000	0
24/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	7,139.0000	6,252.0000	(12.425)	0	0	0
24/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	8,356.0000	9,028.0000	8.042	0	0	0
24/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,043.0000	725.0000	(30.489)	0	0	0
24/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	36.0000	16.0000	(55.556)	0	0	0
24/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	20,148.0000	21,118.0000	4.814	0	0	0
24/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,440.0000	1,543.0000	7.153	0	0	0
24/01/2007	R206	2007/05/03			Bond Future	7.7860	7.7670	(0.244)	0.0000	0.0000	0
24/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,867.0000	27,595.0000	2.710	0	0	0
24/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,583.0000	3,343.0000	(6.698)	0	0	0
24/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,170.0000	6,781.0000	(5.425)	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
24/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,995.0000	18,574.0000	3.218	0	0	0
24/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,980.0000	11,393.0000	3.761	0	0	0
24/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	12,816.0000	12,261.0000	(4.331)	0	0	0
24/01/2007	R206	2007/08/02			Bond Future	7.7270	7.7080	(0.246)	0.0000	0.0000	0
24/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,535.0000	24,103.0000	2.413	0	0	0
24/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,098.0000	9,722.0000	(3.724)	0	0	0
24/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,224.0000	5,955.0000	(4.322)	0	0	0
24/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,769.0000	32,444.0000	2.125	0	0	0
24/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,599.0000	17,051.0000	2.723	0	0	0
24/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	15,458.0000	14,967.0000	(3.176)	0	0	0
24/01/2007	R207	2007/02/01			Bond Future	7.6050	7.5710	(0.447)	0.0000	0.0000	0
24/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	70.0000	84.0000	20.000	0	0	0
24/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	12,838.0000	14,962.0000	16.545	0	0	0
24/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	10,508.0000	8,327.0000	(20.756)	0	0	0
24/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	2,074.0000	2,613.0000	25.988	0	0	0
24/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,351.0000	755.0000	(44.115)	0	0	0
24/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	68,072.0000	70,793.0000	3.997	0	0	0
24/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	30,904.0000	33,599.0000	8.721	0	0	0
24/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	78,844.0000	81,564.0000	3.450	0	0	0
24/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	103,304.0000	106,024.0000	2.633	0	0	0
24/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	49,967.0000	47,247.0000	(5.444)	0	0	0
24/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	49,724.0000	52,445.0000	5.472	0	0	0
24/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	71,682.0000	74,403.0000	3.796	0	0	0
24/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	64,443.0000	67,163.0000	4.221	0	0	0
24/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	93,874.0000	91,153.0000	(2.899)	0	0	0
24/01/2007	R207	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
24/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	71,614.0000	68,894.0000	(3.798)	0	0	0
24/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	36.0000	11.0000	(69.444)	0	0	0
24/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	85,927.0000	88,648.0000	3.167	0	0	0
24/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	28,982.0000	26,277.0000	(9.333)	0	0	0
24/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	75,273.0000	77,993.0000	3.614	0	0	0
24/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2007	R207	2007/05/03			Bond Future	7.5510	7.5160	(0.464)	0.0000	0.0000	0
24/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,496.0000	75,142.0000	3.650	0	0	0
24/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	859.0000	720.0000	(16.182)	0	0	0
24/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	355.0000	290.0000	(18.310)	0	0	0
24/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	86,177.0000	88,898.0000	3.157	0	0	0
24/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	280.0000	228.0000	(18.571)	0	0	0
24/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,619.0000	109,388.0000	2.597	0	0	0
24/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,602.0000	92,334.0000	3.049	0	0	0
24/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	79.0000	62.0000	(21.519)	0	0	0
24/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	93,022.0000	95,765.0000	2.949	0	0	0
24/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	220.0000	178.0000	(19.091)	0	0	0
24/01/2007	R207	2007/08/02			Bond Future	7.5070	7.4720	(0.466)	0.0000	0.0000	0
24/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,843.0000	2,560.0000	(9.954)	0	0	0
24/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,145.0000	79,627.0000	3.217	0	0	0
24/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,501.0000	112,186.0000	2.452	0	0	0
24/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	642.0000	562.0000	(12.461)	0	0	0
24/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,205.0000	1,067.0000	(11.452)	0	0	0
24/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,623.0000	1,445.0000	(10.967)	0	0	0
24/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,459.0000	99,086.0000	2.723	0	0	0
24/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,208.0000	95,817.0000	2.799	0	0	0
24/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,400.0000	1,244.0000	(11.143)	0	0	0
24/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,966.0000	92,554.0000	2.877	0	0	0
24/01/2007	TRT1	2007/02/01			Index Future	247.1640	247.5250	0.146	0.0000	0.0000	500
24/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	242.0000	100.0000	(58.678)	0	0	0
24/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	35,882.0000	39,350.0000	9.665	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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