



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 26/01/2007

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
26/01/2007	CRD1 2007/02/01			Index Future	107.5510	107.3570	(0.180)	0.0000	0.0000	10
26/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	48.0000	61.0000	27.083	0	0	0
26/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	15,558.0000	13,631.0000	(12.386)	0	0	0
26/01/2007	CRD1 2007/05/03			Index Future	109.9130	109.6860	(0.207)	0.0000	0.0000	0
26/01/2007	GOVI 2007/02/01			jGovi	250.4370	249.9380	(0.199)	0.0000	0.0000	66
26/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	204,370.0000	199,380.0000	(2.442)	0	0	0
26/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/01/2007	GOVI 2007/05/03			jGovi	256.1990	255.3600	(0.327)	0.0000	0.0000	144
26/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	211,990.0000	203,600.0000	(3.958)	0	0	0
26/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/01/2007	GOVI 2007/08/02			jGovi	261.5520	260.9030	(0.248)	0.0000	0.0000	175
26/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	210,547.0000	204,066.0000	(3.078)	0	0	0
26/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	27.0000	36.0000	33.333	0	0	0
26/01/2007	ILBI 2007/02/01			Index Future	268.3610	270.7030	0.873	0.0000	0.0000	0
26/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	33,861.0000	57,032.0000	68.430	0	0	0
26/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	251.0000	2.0000	(99.203)	0	0	0
26/01/2007	ILBI 2007/05/03			Index Future	274.6230	276.9810	0.859	0.0000	0.0000	0
26/01/2007	J153 2010/08/31			jSwap	8.7430	8.7930	0.572	0.0000	0.0000	0

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26/01/2007	J157	2015/09/15			jSwap	8.4250	8.4790	0.641	0.0000	0.0000	0
26/01/2007	J186	2026/12/21			jSwap	7.9530	7.9950	0.528	0.0000	0.0000	0
26/01/2007	J194	2008/02/28			jSwap	9.0740	9.0910	0.187	0.0000	0.0000	0
26/01/2007	J201	2014/12/22			jSwap	8.4590	8.5160	0.674	0.0000	0.0000	0
26/01/2007	J203	2017/09/15			jSwap	8.3510	8.3900	0.467	0.0000	0.0000	0
26/01/2007	J204	2018/12/21			jSwap	8.2980	8.3240	0.313	0.0000	0.0000	0
26/01/2007	J207	2020/01/15			jSwap	8.2420	8.2640	0.267	0.0000	0.0000	0
26/01/2007	JBAR	2005/12/21			jBar	9.2830	9.2250	(0.625)	0.0000	0.0000	0
26/01/2007	JFRA	2007/02/01			jFra	9.3350	9.2730	(0.664)	0.0000	0.0000	0
26/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,470.0000	4,320.0000	(3.356)	0	0	0
26/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/01/2007	JFRA	2007/05/03			jFra	9.2470	9.2640	0.184	0.0000	0.0000	0
26/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	9.0000	8.0000	(11.111)	0	0	0
26/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,266.0000	4,306.0000	0.938	0	0	0
26/01/2007	JFRA	2007/08/02			jFra	9.1970	9.2410	0.478	0.0000	0.0000	0
26/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	68.0000	61.0000	(10.294)	0	0	0
26/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,204.0000	4,304.0000	2.379	0	0	0
26/01/2007	JFRA	2007/11/01			jFra	9.0970	9.1320	0.385	0.0000	0.0000	0
26/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,363.0000	4,443.0000	1.834	0	0	0
26/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	177.0000	166.0000	(6.215)	0	0	0
26/01/2007	JFRA	2008/02/07			jFra	8.9200	8.9860	0.740	0.0000	0.0000	0
26/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,037.0000	22,094.0000	0.259	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
26/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,580.0000	18,476.0000	(0.560)	0	0	0
26/01/2007	JN02	2007/02/01			jNote	8.9630	8.9950	0.357	0.0000	0.0000	0
26/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	2,439.0000	2,511.0000	2.952	0	0	0
26/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	3,114.0000	2,604.0000	(16.378)	0	0	0
26/01/2007	JN02	2007/05/03			jNote	8.8550	8.9030	0.542	0.0000	0.0000	0
26/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,167.0000	7,460.0000	4.088	0	0	0
26/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,370.0000	13,785.0000	(4.071)	0	0	0
26/01/2007	JN02	2007/08/02			jNote	8.7370	8.7930	0.641	0.0000	0.0000	0
26/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,219.0000	10,588.0000	3.611	0	0	0
26/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,584.0000	18,927.0000	(3.355)	0	0	0
26/01/2007	JN05	2007/02/01			jNote	8.5350	8.5780	0.504	0.0000	0.0000	0
26/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	28,744.0000	26,990.0000	(6.102)	0	0	0
26/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
26/01/2007	JN05	2007/05/03			jNote	8.4690	8.5160	0.555	0.0000	0.0000	0
26/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,953.0000	31,228.0000	(5.235)	0	0	0
26/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,489.0000	1,693.0000	13.700	0	0	0
26/01/2007	JN05	2007/08/02			jNote	8.4020	8.4510	0.583	0.0000	0.0000	0
26/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,674.0000	35,987.0000	(4.478)	0	0	0
26/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,441.0000	3,773.0000	9.648	0	0	0
26/01/2007	JN10	2007/02/01			jNote	8.2730	8.3180	0.544	0.0000	0.0000	0
26/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	48,795.0000	45,683.0000	(6.378)	0	0	0
26/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
26/01/2007	JN10	2007/05/03			jNote	8.2250	8.2710	0.559	0.0000	0.0000	0
26/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,407.0000	49,280.0000	(5.967)	0	0	0
26/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	249.0000	328.0000	31.727	0	0	0
26/01/2007	JN10	2007/08/02			jNote	8.1770	8.2210	0.538	0.0000	0.0000	0
26/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,078.0000	1,279.0000	18.646	0	0	0

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26/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,610.0000	53,721.0000	(5.103)	0	0	0
26/01/2007	JROD	2007/01/31			jRod	8.4300	8.4290	(0.012)	0.0000	0.0000	0
26/01/2007	JROD	2007/02/28			jRod	8.7210	8.7040	(0.195)	0.0000	0.0000	0
26/01/2007	JROD	2007/03/30			jRod	9.0240	8.9800	(0.488)	0.0000	0.0000	0
26/01/2007	JROD	2007/04/30			jRod	8.8700	8.8350	(0.395)	0.0000	0.0000	0
26/01/2007	JROD	2007/05/31			jRod	9.1130	9.0700	(0.472)	0.0000	0.0000	0
26/01/2007	OTH1	2007/02/01			Index Future	247.1500	246.6430	(0.205)	0.0000	0.0000	15
26/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	35,809.0000	30,783.0000	(14.036)	0	0	0
26/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	109.0000	153.0000	40.367	0	0	0
26/01/2007	OTH1	2007/05/03			Index Future	252.5780	251.9940	(0.231)	0.0000	0.0000	0
26/01/2007	R153	2007/02/01			Bond Future	8.1350	8.1950	0.738	0.0000	0.0000	72
26/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	4,939.0000	3,427.0000	(30.613)	0	0	0
26/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	1,132.0000	1,609.0000	42.138	0	0	0
26/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	13,714.0000	11,747.0000	(14.343)	0	0	0
26/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	10,560.0000	8,646.0000	(18.125)	0	0	0
26/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
26/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	20,174.0000	18,187.0000	(9.849)	0	0	0
26/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	53.0000	74.0000	39.623	0	0	0
26/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	171.0000	246.0000	43.860	0	0	0
26/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	12,123.0000	10,176.0000	(16.060)	0	0	0
26/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	97.0000	138.0000	42.268	0	0	0
26/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	5,391.0000	6,882.0000	27.657	0	0	0
26/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	902.0000	405.0000	(55.100)	0	0	0
26/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	28,241.0000	26,253.0000	(7.039)	0	0	0
26/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	43.0000	9.0000	(79.070)	0	0	0
26/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	47,129.0000	49,117.0000	4.218	0	0	0
26/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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26/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	36,239.0000	34,251.0000	(5.486)	0	0	0
26/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,904.0000	14,857.0000	15.135	0	0	0
26/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	21,310.0000	23,298.0000	9.329	0	0	0
26/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	38,443.0000	40,431.0000	5.171	0	0	0
26/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	29,837.0000	31,825.0000	6.663	0	0	0
26/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	55,896.0000	57,884.0000	3.557	0	0	0
26/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R153	2007/05/03			Bond Future	8.0750	8.1350	0.743	0.0000	0.0000	0
26/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,839.0000	16,505.0000	(7.478)	0	0	0
26/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,725.0000	5,254.0000	11.196	0	0	0
26/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,504.0000	2,826.0000	12.859	0	0	0
26/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,760.0000	23,219.0000	(6.224)	0	0	0
26/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,345.0000	20,867.0000	(6.614)	0	0	0
26/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,126.0000	3,511.0000	12.316	0	0	0
26/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,540.0000	22,029.0000	(6.419)	0	0	0
26/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,802.0000	3,154.0000	12.562	0	0	0
26/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,854.0000	28,208.0000	(5.513)	0	0	0
26/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,556.0000	1,773.0000	13.946	0	0	0
26/01/2007	R153	2007/08/02			Bond Future	7.9260	8.0010	0.946	0.0000	0.0000	0
26/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,362.0000	8,036.0000	9.155	0	0	0
26/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	23,862.0000	22,363.0000	(6.282)	0	0	0
26/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,852.0000	26,233.0000	(5.813)	0	0	0
26/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,302.0000	5,829.0000	9.940	0	0	0
26/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,674.0000	6,229.0000	9.781	0	0	0
26/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,894.0000	27,247.0000	(5.700)	0	0	0
26/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,949.0000	5,449.0000	10.103	0	0	0
26/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	29,952.0000	28,278.0000	(5.589)	0	0	0
26/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,717.0000	4,116.0000	10.734	0	0	0
26/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	34,342.0000	32,568.0000	(5.166)	0	0	0

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26/01/2007	R157	2007/02/01			Bond Future	7.7850	7.8250	0.514	0.0000	0.0000	0
26/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	22,213.0000	25,007.0000	12.578	0	0	0
26/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	45,559.0000	42,532.0000	(6.644)	0	0	150
26/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
26/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	948.0000	1,142.0000	20.464	0	0	0
26/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	61,282.0000	64,309.0000	4.939	0	0	0
26/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	17,112.0000	14,279.0000	(16.556)	0	0	0
26/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
26/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	105,184.0000	102,157.0000	(2.878)	0	0	0
26/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	2,382.0000	2,921.0000	22.628	0	0	0
26/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	122,021.0000	118,994.0000	(2.481)	0	0	0
26/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	45.0000	45.0000	-	0	0	0
26/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	41,379.0000	44,400.0000	7.301	0	0	0
26/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	34,681.0000	31,654.0000	(8.728)	0	0	0
26/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	125,351.0000	122,324.0000	(2.415)	0	0	0
26/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	11,060.0000	8,572.0000	(22.495)	0	0	250
26/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	59,925.0000	56,898.0000	(5.051)	0	0	0
26/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	138,551.0000	135,524.0000	(2.185)	0	0	0
26/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	70,564.0000	67,537.0000	(4.290)	0	0	0
26/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	56,353.0000	53,326.0000	(5.371)	0	0	0
26/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	381.0000	148.0000	(61.155)	0	0	0
26/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	52,768.0000	49,740.0000	(5.738)	0	0	0
26/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	88,034.0000	85,007.0000	(3.438)	0	0	0
26/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	63,485.0000	60,458.0000	(4.768)	0	0	0
26/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	7,053.0000	8,530.0000	20.941	0	0	0

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26/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	4,397.0000	2,847.0000	(35.251)	0	0	0
26/01/2007	R157	2007/05/03			Bond Future	7.7400	7.7800	0.517	0.0000	0.0000	504
26/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,733.0000	72,010.0000	(3.644)	0	0	0
26/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	90,498.0000	87,662.0000	(3.134)	0	0	0
26/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,210.0000	2,421.0000	9.548	0	0	0
26/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,234.0000	1,360.0000	10.211	0	0	0
26/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,537.0000	2,775.0000	9.381	0	0	0
26/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2,904.0000	3,172.0000	9.229	0	0	0
26/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,650.0000	68,956.0000	(3.760)	0	0	0
26/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	77,844.0000	75,094.0000	(3.533)	0	0	0
26/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,845.0000	5,259.0000	8.545	0	0	0
26/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	59,662.0000	57,115.0000	(4.269)	0	0	0
26/01/2007	R157	2007/08/02			Bond Future	7.6650	7.7070	0.548	0.0000	0.0000	0
26/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,076.0000	7,527.0000	6.374	0	0	0
26/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,143.0000	77,580.0000	(3.198)	0	0	0
26/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	82,899.0000	80,304.0000	(3.130)	0	0	0
26/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,091.0000	1,241.0000	13.749	0	0	0
26/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	97,068.0000	94,337.0000	(2.813)	0	0	0
26/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,587.0000	4,900.0000	6.824	0	0	0
26/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,687.0000	8,169.0000	6.270	0	0	0
26/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,437.0000	67,015.0000	(3.488)	0	0	0
26/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,570.0000	11,193.0000	5.894	0	0	0
26/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,270.0000	77,374.0000	(3.608)	0	0	0
26/01/2007	R186	2007/02/01			Bond Future	7.5170	7.5380	0.279	0.0000	0.0000	2
26/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	9,546.0000	10,415.0000	9.103	0	0	0
26/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	7,411.0000	5,650.0000	(23.762)	0	0	0
26/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	58,543.0000	55,906.0000	(4.504)	0	0	0
26/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	81,589.0000	78,959.0000	(3.223)	0	0	0
26/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	904.0000	880.0000	(2.655)	0	0	0
26/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	67,351.0000	69,976.0000	3.897	0	0	0
26/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	24.0000	17.0000	(29.167)	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
26/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	29,641.0000	26,987.0000	(8.954)	0	0	0
26/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	34,648.0000	37,020.0000	6.846	0	0	0
26/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
26/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	114,986.0000	112,356.0000	(2.287)	0	0	0
26/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	503.0000	244.0000	(51.491)	0	0	0
26/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	167,605.0000	164,976.0000	(1.569)	0	0	0
26/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	87,254.0000	84,624.0000	(3.014)	0	0	0
26/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	137,519.0000	140,149.0000	1.912	0	0	0
26/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	92,879.0000	90,249.0000	(2.832)	0	0	0
26/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	141,757.0000	139,127.0000	(1.855)	0	0	0
26/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	101,785.0000	104,415.0000	2.584	0	0	0
26/01/2007	R186	2007/05/03			Bond Future	7.4690	7.4910	0.295	0.0000	0.0000	0
26/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	99,372.0000	96,905.0000	(2.483)	0	0	0
26/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,709.0000	6,996.0000	4.278	0	0	0
26/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,926.0000	3,060.0000	4.580	0	0	0
26/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,590.0000	1,665.0000	4.717	0	0	0
26/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	148,428.0000	145,749.0000	(1.805)	0	0	0
26/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	123,609.0000	121,008.0000	(2.104)	0	0	0
26/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,384.0000	3,538.0000	4.551	0	0	0
26/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	118,692.0000	116,113.0000	(2.173)	0	0	0
26/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,903.0000	4,078.0000	4.484	0	0	0
26/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	128,548.0000	125,928.0000	(2.038)	0	0	0
26/01/2007	R186	2007/08/02			Bond Future	7.4310	7.4550	0.323	0.0000	0.0000	0
26/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	128,768.0000	126,145.0000	(2.037)	0	0	0
26/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,354.0000	14,863.0000	3.546	0	0	0
26/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	137,814.0000	135,135.0000	(1.944)	0	0	0
26/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	156,203.0000	153,432.0000	(1.774)	0	0	0
26/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,294.0000	8,614.0000	3.858	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
26/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,594.0000	5,821.0000	4.058	0	0	0
26/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	111,121.0000	108,631.0000	(2.241)	0	0	0
26/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	10,014.0000	10,390.0000	3.755	0	0	0
26/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	133,275.0000	130,624.0000	(1.989)	0	0	0
26/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,120.0000	9,467.0000	3.805	0	0	0
26/01/2007	R194	2007/02/01			Bond Future	8.6340	8.6910	0.660	0.0000	0.0000	0
26/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	387.0000	206.0000	(46.770)	0	0	0
26/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	26,989.0000	27,561.0000	2.119	0	0	0
26/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	21,783.0000	22,356.0000	2.630	0	0	0
26/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	1,735.0000	2,126.0000	22.536	0	0	0
26/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	635.0000	815.0000	28.346	0	0	0
26/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	11,490.0000	12,062.0000	4.978	0	0	0
26/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,630.0000	1,193.0000	(26.810)	0	0	0
26/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	6,400.0000	6,972.0000	8.938	0	0	0
26/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,297.0000	905.0000	(30.224)	0	0	0
26/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	3,904.0000	4,452.0000	14.037	0	0	0
26/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	35.0000	11.0000	(68.571)	0	0	0
26/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	465.0000	601.0000	29.247	0	0	0
26/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,006.0000	664.0000	(33.996)	0	0	0
26/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,049.0000	14,621.0000	4.071	0	0	0
26/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	845.0000	1,076.0000	27.337	0	0	0
26/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	8,940.0000	9,512.0000	6.398	0	0	0
26/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	16,617.0000	17,190.0000	3.448	0	0	0
26/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	24,381.0000	24,954.0000	2.350	0	0	0
26/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	19,196.0000	19,768.0000	2.980	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
26/01/2007	R194	2007/05/03			Bond Future	8.3700	8.4670	1.159	0.0000	0.0000	0
26/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,392.0000	1,590.0000	14.224	0	0	0
26/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,124.0000	5,588.0000	(8.752)	0	0	0
26/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,678.0000	6,119.0000	(8.371)	0	0	0
26/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,612.0000	1,833.0000	13.710	0	0	0
26/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,499.0000	1,708.0000	13.943	0	0	0
26/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,398.0000	5,850.0000	(8.565)	0	0	0
26/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,853.0000	7,252.0000	(7.653)	0	0	0
26/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,021.0000	1,176.0000	15.181	0	0	0
26/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,128.0000	2,399.0000	12.735	0	0	0
26/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	5,088.0000	4,601.0000	(9.572)	0	0	0
26/01/2007	R194	2007/08/02			Bond Future	8.0930	8.2350	1.755	0.0000	0.0000	0
26/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,659.0000	2,914.0000	9.590	0	0	0
26/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,703.0000	7,186.0000	(6.712)	0	0	0
26/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,526.0000	7,015.0000	(6.790)	0	0	0
26/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,883.0000	7,359.0000	(6.647)	0	0	0
26/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,846.0000	3,113.0000	9.382	0	0	0
26/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,751.0000	3,012.0000	9.487	0	0	0
26/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,247.0000	3,540.0000	9.024	0	0	0
26/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,838.0000	6,354.0000	(7.078)	0	0	0
26/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,622.0000	8,073.0000	(6.367)	0	0	0
26/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,313.0000	2,543.0000	9.944	0	0	0
26/01/2007	R196	2007/02/01			Bond Future	8.4290	8.5570	1.519	0.0000	0.0000	0
26/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	1,767.0000	442.0000	(74.986)	0	0	0
26/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	424.0000	1,518.0000	258.019	0	0	0
26/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	6,056.0000	3,677.0000	(39.283)	0	0	0
26/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	4.0000	44.0000	1000.000	0	0	0
26/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	3,477.0000	5,816.0000	67.271	0	0	0
26/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	82.0000	3.0000	(96.341)	0	0	0
26/01/2007	R196	2007/05/03			Bond Future	8.2750	8.4310	1.885	0.0000	0.0000	0
26/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,257.0000	2,131.0000	(34.572)	0	0	0
26/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,678.0000	5,177.0000	40.756	0	0	0
26/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,889.0000	2,887.0000	52.832	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
26/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	835.0000	1,399.0000	67.545	0	0	0
26/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,673.0000	4,045.0000	(28.697)	0	0	0
26/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	8,801.0000	6,739.0000	(23.429)	0	0	0
26/01/2007	R196	2007/08/02			Bond Future	8.1540	8.3370	2.244	0.0000	0.0000	0
26/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,848.0000	6,168.0000	(21.407)	0	0	0
26/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,780.0000	3,785.0000	36.151	0	0	0
26/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,239.0000	5,556.0000	31.069	0	0	0
26/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,648.0000	4,281.0000	(24.203)	0	0	0
26/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,724.0000	2,444.0000	41.763	0	0	0
26/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,432.0000	8,468.0000	(18.827)	0	0	0
26/01/2007	R201	2007/02/01			Bond Future	7.7910	7.8370	0.590	0.0000	0.0000	0
26/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	32.0000	37.0000	15.625	0	0	0
26/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	5,716.0000	7,181.0000	25.630	0	0	0
26/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	27,154.0000	24,400.0000	(10.142)	0	0	0
26/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	741.0000	963.0000	29.960	0	0	0
26/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	69,553.0000	66,794.0000	(3.967)	0	0	0
26/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	3,249.0000	1,956.0000	(39.797)	0	0	0
26/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	13,203.0000	10,665.0000	(19.223)	0	0	0
26/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
26/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	256.0000	86.0000	(66.406)	0	0	0
26/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	17,924.0000	20,513.0000	14.444	0	0	0
26/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	48,909.0000	51,668.0000	5.641	0	0	0
26/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	41,521.0000	38,762.0000	(6.645)	0	0	0
26/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	83,197.0000	80,438.0000	(3.316)	0	0	0
26/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	33,151.0000	35,906.0000	8.310	0	0	0
26/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	64,962.0000	67,721.0000	4.247	0	0	0
26/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	55,663.0000	52,904.0000	(4.957)	0	0	0
26/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	44,370.0000	41,611.0000	(6.218)	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
26/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	50,036.0000	47,278.0000	(5.512)	0	0	0
26/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	47,208.0000	44,449.0000	(5.844)	0	0	0
26/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R201	2007/05/03			Bond Future	7.7200	7.7700	0.648	0.0000	0.0000	0
26/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,020.0000	1,155.0000	13.235	0	0	0
26/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,897.0000	4,322.0000	10.906	0	0	0
26/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,135.0000	70,329.0000	(3.837)	0	0	0
26/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	48,610.0000	46,095.0000	(5.174)	0	0	0
26/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,066.0000	2,315.0000	12.052	0	0	0
26/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	60,599.0000	57,908.0000	(4.441)	0	0	0
26/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,805.0000	2,026.0000	12.244	0	0	0
26/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,359.0000	2,638.0000	11.827	0	0	0
26/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	58,147.0000	55,486.0000	(4.576)	0	0	0
26/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	63,073.0000	60,354.0000	(4.311)	0	0	0
26/01/2007	R201	2007/08/02			Bond Future	7.6660	7.7190	0.691	0.0000	0.0000	0
26/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,871.0000	74,134.0000	(3.561)	0	0	0
26/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,746.0000	52,327.0000	(4.419)	0	0	0
26/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,027.0000	8,657.0000	7.849	0	0	0
26/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,392.0000	3,704.0000	9.198	0	0	0
26/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,309.0000	5,762.0000	8.533	0	0	0
26/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,521.0000	62,925.0000	(3.962)	0	0	0
26/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,868.0000	5,289.0000	8.648	0	0	0
26/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,751.0000	65,124.0000	(3.877)	0	0	0
26/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,314.0000	60,750.0000	(4.050)	0	0	0
26/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,782.0000	6,267.0000	8.388	0	0	0
26/01/2007	R203	2007/02/01			Bond Future	7.7120	7.7420	0.389	0.0000	0.0000	0
26/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	62,532.0000	60,334.0000	(3.515)	0	0	0
26/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	72,598.0000	70,401.0000	(3.026)	0	0	0
26/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	59,145.0000	56,948.0000	(3.715)	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
26/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	55,743.0000	53,546.0000	(3.941)	0	0	0
26/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	38,496.0000	36,298.0000	(5.710)	0	0	0
26/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	94,119.0000	96,316.0000	2.334	0	0	0
26/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	53,995.0000	56,192.0000	4.069	0	0	0
26/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	16,021.0000	18,029.0000	12.534	0	0	0
26/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	73,822.0000	76,019.0000	2.976	0	0	0
26/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	85.0000	94.0000	10.588	0	0	0
26/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	316.0000	127.0000	(59.810)	0	0	0
26/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	20,931.0000	18,742.0000	(10.458)	0	0	0
26/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	34,628.0000	36,824.0000	6.342	0	0	0
26/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	5,707.0000	4,155.0000	(27.195)	0	0	0
26/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	2,925.0000	3,570.0000	22.051	0	0	0
26/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	89,072.0000	86,874.0000	(2.468)	0	0	0
26/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	65,903.0000	63,705.0000	(3.335)	0	0	0
26/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/01/2007	R203	2007/05/03			Bond Future	7.6510	7.6850	0.444	0.0000	0.0000	0
26/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	76,206.0000	73,784.0000	(3.178)	0	0	0
26/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	279.0000	321.0000	15.054	0	0	0
26/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	79,422.0000	76,990.0000	(3.062)	0	0	0
26/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	216.0000	249.0000	15.278	0	0	0
26/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,992.0000	70,580.0000	(3.304)	0	0	0
26/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	358.0000	410.0000	14.525	0	0	0
26/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	903.0000	1,022.0000	13.178	0	0	0
26/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	92,245.0000	89,793.0000	(2.658)	0	0	0
26/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,215.0000	57,871.0000	(3.893)	0	0	0
26/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	73.0000	85.0000	16.438	0	0	0

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26/01/2007	R203	2007/08/02			Bond Future	7.6030	7.6390	0.473	0.0000	0.0000	0
26/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,786.0000	80,347.0000	(2.946)	0	0	0
26/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,377.0000	1,515.0000	10.022	0	0	0
26/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,780.0000	74,381.0000	(3.125)	0	0	0
26/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	65,010.0000	62,717.0000	(3.527)	0	0	0
26/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,596.0000	1,754.0000	9.900	0	0	0
26/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,200.0000	3,483.0000	8.844	0	0	0
26/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,775.0000	77,355.0000	(3.034)	0	0	0
26/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,846.0000	2,023.0000	9.588	0	0	0
26/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	94,929.0000	92,432.0000	(2.630)	0	0	0
26/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	739.0000	819.0000	10.825	0	0	0
26/01/2007	R204	2007/02/01			Bond Future	7.6520	7.6870	0.457	0.0000	0.0000	0
26/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	45,540.0000	42,797.0000	(6.023)	0	0	0
26/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	2,644.0000	3,147.0000	19.024	0	0	0
26/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	52,917.0000	55,659.0000	5.182	0	0	0
26/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
26/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	63,770.0000	61,028.0000	(4.300)	0	0	0
26/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	74,492.0000	71,750.0000	(3.681)	0	0	0
26/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	1,611.0000	886.0000	(45.003)	0	0	0
26/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	74,164.0000	76,907.0000	3.699	0	0	0
26/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	13,634.0000	15,651.0000	14.794	0	0	0
26/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	10,298.0000	8,058.0000	(21.752)	0	0	0
26/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	67,362.0000	64,620.0000	(4.071)	0	0	0
26/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	70,936.0000	68,194.0000	(3.865)	0	0	0
26/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	179.0000	190.0000	6.145	0	0	0
26/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	27,014.0000	24,283.0000	(10.110)	0	0	0
26/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	95,967.0000	98,709.0000	2.857	0	0	0
26/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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26/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	81,550.0000	78,808.0000	(3.362)	0	0	0
26/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	66.0000	19.0000	(71.212)	0	0	0
26/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	32,274.0000	34,969.0000	8.350	0	0	0
26/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	98,889.0000	96,147.0000	(2.773)	0	0	0
26/01/2007	R204	2007/05/03			Bond Future	7.5950	7.6330	0.500	0.0000	0.0000	0
26/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,831.0000	84,046.0000	(3.207)	0	0	0
26/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,880.0000	2,049.0000	8.989	0	0	0
26/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	71,063.0000	68,413.0000	(3.729)	0	0	0
26/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,681.0000	3,985.0000	8.259	0	0	0
26/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	896.0000	982.0000	9.598	0	0	0
26/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	102,987.0000	100,120.0000	(2.784)	0	0	0
26/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,630.0000	1,779.0000	9.141	0	0	0
26/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,162.0000	2,353.0000	8.834	0	0	0
26/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,635.0000	80,872.0000	(3.304)	0	0	0
26/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,043.0000	87,238.0000	(3.115)	0	0	0
26/01/2007	R204	2007/08/02			Bond Future	7.5510	7.5910	0.530	0.0000	0.0000	0
26/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	107,591.0000	104,752.0000	(2.639)	0	0	0
26/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,361.0000	75,795.0000	(3.275)	0	0	0
26/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,420.0000	3,659.0000	6.988	0	0	0
26/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,654.0000	92,906.0000	(2.873)	0	0	0
26/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	92,712.0000	89,991.0000	(2.935)	0	0	0
26/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,482.0000	8,995.0000	6.048	0	0	0
26/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,000.0000	5,331.0000	6.620	0	0	0
26/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,479.0000	5,837.0000	6.534	0	0	0
26/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,996.0000	6,381.0000	6.421	0	0	0
26/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	89,792.0000	87,099.0000	(2.999)	0	0	0
26/01/2007	R206	2007/02/01			Bond Future	7.8270	7.8770	0.639	0.0000	0.0000	0
26/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	9,485.0000	7,145.0000	(24.671)	0	0	0
26/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	503.0000	770.0000	53.082	0	0	0
26/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	1,555.0000	734.0000	(52.797)	0	0	0
26/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	5,586.0000	7,371.0000	31.955	0	0	0
26/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	6.0000	9.0000	50.000	0	0	0

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26/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	21,787.0000	19,184.0000	(11.947)	0	0	0
26/01/2007	R206	2007/05/03			Bond Future	7.7550	7.8100	0.709	0.0000	0.0000	0
26/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	11,894.0000	13,281.0000	11.661	0	0	0
26/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	18,926.0000	17,043.0000	(9.949)	0	0	0
26/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,638.0000	10,224.0000	(12.150)	0	0	0
26/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,521.0000	7,440.0000	14.093	0	0	0
26/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,181.0000	3,714.0000	16.756	0	0	0
26/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	28,046.0000	25,777.0000	(8.090)	0	0	0
26/01/2007	R206	2007/08/02			Bond Future	7.7000	7.7580	0.753	0.0000	0.0000	0
26/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,220.0000	15,686.0000	(8.908)	0	0	0
26/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,323.0000	22,443.0000	(7.729)	0	0	0
26/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,544.0000	10,543.0000	10.467	0	0	0
26/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,738.0000	16,082.0000	9.119	0	0	0
26/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,826.0000	6,519.0000	11.895	0	0	0
26/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,712.0000	30,527.0000	(6.680)	0	0	0
26/01/2007	R207	2007/02/01			Bond Future	7.5920	7.6380	0.606	0.0000	0.0000	0
26/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	34.0000	6.0000	(82.353)	0	0	0
26/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
26/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	9,238.0000	11,906.0000	28.881	0	0	0
26/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	31,915.0000	28,249.0000	(11.487)	0	0	0
26/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	13,330.0000	10,058.0000	(24.546)	0	0	0
26/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	27,908.0000	31,549.0000	13.046	0	0	0
26/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	1,843.0000	841.0000	(54.368)	0	0	0
26/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	804.0000	1,201.0000	49.378	0	0	0
26/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	50,763.0000	47,094.0000	(7.228)	0	0	0
26/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	65,482.0000	61,812.0000	(5.605)	0	0	0
26/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	69,111.0000	65,442.0000	(5.309)	0	0	0
26/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	72,721.0000	69,052.0000	(5.045)	0	0	0
26/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	79,882.0000	76,213.0000	(4.593)	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
26/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	86,966.0000	83,297.0000	(4.219)	0	0	0
26/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	48,928.0000	52,597.0000	7.499	0	0	0
26/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	76,312.0000	72,642.0000	(4.809)	0	0	0
26/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	92,835.0000	96,504.0000	3.952	0	0	0
26/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	70,575.0000	74,245.0000	5.200	0	0	0
26/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	104,343.0000	100,674.0000	(3.516)	0	0	0
26/01/2007	R207	2007/05/03			Bond Future	7.5390	7.5880	0.650	0.0000	0.0000	0
26/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,366.0000	69,636.0000	(5.084)	0	0	0
26/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,561.0000	103,692.0000	(3.597)	0	0	0
26/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	68.0000	85.0000	25.000	0	0	0
26/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	776.0000	933.0000	20.232	0	0	0
26/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,522.0000	86,691.0000	(4.232)	0	0	0
26/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	87,090.0000	83,273.0000	(4.383)	0	0	0
26/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	314.0000	384.0000	22.293	0	0	0
26/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	246.0000	303.0000	23.171	0	0	0
26/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	93,948.0000	90,107.0000	(4.088)	0	0	0
26/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	192.0000	238.0000	23.958	0	0	0
26/01/2007	R207	2007/08/02			Bond Future	7.4980	7.5480	0.667	0.0000	0.0000	0
26/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,733.0000	74,159.0000	(4.598)	0	0	0
26/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	110,173.0000	106,335.0000	(3.484)	0	0	0
26/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	604.0000	702.0000	16.225	0	0	0
26/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,721.0000	3,083.0000	13.304	0	0	0
26/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,847.0000	90,108.0000	(3.984)	0	0	0
26/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,329.0000	1,526.0000	14.823	0	0	0
26/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	90,596.0000	86,884.0000	(4.097)	0	0	0
26/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,543.0000	1,766.0000	14.452	0	0	0
26/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	97,106.0000	93,342.0000	(3.876)	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
26/01/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	1,142.0000	1,314.0000	15.061	0	0	0
26/01/2007	TRT1 2007/02/01			Index Future	247.4810	246.9880	(0.199)	0.0000	0.0000	500
26/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	65.0000	87.0000	33.846	0	0	0
26/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	38,875.0000	33,967.0000	(12.625)	0	0	0
26/01/2007	TRT1 2007/05/03			Index Future	0.0000	252.3460	100.000	0.0000	0.0000	0
<b>Grand Total:</b>										<b>2,038</b>