



Derivatives High/Low Report

High/Low for 29/01/2007

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
29/01/2007	CRD1 2007/02/01			Index Future	107.3570	107.2080	(0.139)	107.3700	107.3700	0
29/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	13,631.0000	12,090.0000	(11.305)	0	0	0
29/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	61.0000	10.0000	(83.607)	0	0	0
29/01/2007	CRD1 2007/05/03			Index Future	109.6860	109.5610	(0.114)	109.6700	109.6700	10
29/01/2007	GOVI 2007/02/01			jGovi	249.9380	249.4400	(0.199)	249.9100	249.9100	0
29/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	199,380.0000	194,400.0000	(2.498)	0	0	0
29/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
29/01/2007	GOVI 2007/05/03			jGovi	255.3600	254.9170	(0.173)	0.0000	0.0000	144
29/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	203,600.0000	199,170.0000	(2.176)	0	0	0
29/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
29/01/2007	GOVI 2007/08/02			jGovi	260.9030	260.5110	(0.150)	0.0000	0.0000	175
29/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	36.0000	39.0000	8.333	0	0	0
29/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	204,066.0000	200,149.0000	(1.919)	0	0	0
29/01/2007	ILBI 2007/02/01			Index Future	270.7030	270.6740	(0.011)	0.0000	0.0000	0
29/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	2.0000	0.0000	(100.000)	0	0	0
29/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	57,032.0000	56,740.0000	(0.512)	0	0	0
29/01/2007	ILBI 2007/05/03			Index Future	276.9810	276.9620	(0.007)	0.0000	0.0000	0
29/01/2007	J153 2010/08/31			jSwap	8.7930	8.8230	0.341	0.0000	0.0000	0

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29/01/2007	J157	2015/09/15			jSwap	8.4790	8.5220	0.507	0.0000	0.0000	0
29/01/2007	J186	2026/12/21			jSwap	7.9950	8.0110	0.200	0.0000	0.0000	0
29/01/2007	J194	2008/02/28			jSwap	9.0910	9.1130	0.242	0.0000	0.0000	0
29/01/2007	J201	2014/12/22			jSwap	8.5160	8.5520	0.423	0.0000	0.0000	0
29/01/2007	J203	2017/09/15			jSwap	8.3900	8.4300	0.477	0.0000	0.0000	0
29/01/2007	J204	2018/12/21			jSwap	8.3240	8.3710	0.565	0.0000	0.0000	0
29/01/2007	J207	2020/01/15			jSwap	8.2640	8.3120	0.581	0.0000	0.0000	0
29/01/2007	JBAR	2005/12/21			jBar	9.2250	9.2580	0.358	0.0000	0.0000	0
29/01/2007	JFRA	2007/02/01			jFra	9.2730	9.2820	0.097	0.0000	0.0000	0
29/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,320.0000	4,343.0000	0.532	0	0	0
29/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/01/2007	JFRA	2007/05/03			jFra	9.2640	9.2970	0.356	0.0000	0.0000	0
29/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,306.0000	4,385.0000	1.835	0	0	0
29/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	8.0000	6.0000	(25.000)	0	0	0
29/01/2007	JFRA	2007/08/02			jFra	9.2410	9.2720	0.335	0.0000	0.0000	0
29/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	61.0000	55.0000	(9.836)	0	0	0
29/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,304.0000	4,373.0000	1.603	0	0	0
29/01/2007	JFRA	2007/11/01			jFra	9.1320	9.1610	0.318	0.0000	0.0000	0
29/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	166.0000	156.0000	(6.024)	0	0	0
29/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,443.0000	4,508.0000	1.463	0	0	0
29/01/2007	JFRA	2008/02/07			jFra	8.9860	8.9940	0.089	0.0000	0.0000	0
29/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,476.0000	18,385.0000	(0.493)	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
29/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,094.0000	22,025.0000	(0.312)	0	0	0
29/01/2007	JN02	2007/02/01			jNote	8.9950	9.0210	0.289	0.0000	0.0000	0
29/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	2,604.0000	1,624.0000	(37.634)	0	0	0
29/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	2,511.0000	2,005.0000	(20.151)	0	0	0
29/01/2007	JN02	2007/05/03			jNote	8.9030	8.9310	0.315	0.0000	0.0000	0
29/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,785.0000	13,322.0000	(3.359)	0	0	0
29/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,460.0000	7,509.0000	0.657	0	0	0
29/01/2007	JN02	2007/08/02			jNote	8.7930	8.8220	0.330	0.0000	0.0000	0
29/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,927.0000	18,498.0000	(2.267)	0	0	0
29/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,588.0000	10,691.0000	0.973	0	0	0
29/01/2007	JN05	2007/02/01			jNote	8.5780	8.6240	0.536	0.0000	0.0000	0
29/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
29/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	26,990.0000	25,121.0000	(6.925)	0	0	0
29/01/2007	JN05	2007/05/03			jNote	8.5160	8.5640	0.564	0.0000	0.0000	0
29/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,693.0000	1,864.0000	10.100	0	0	0
29/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,228.0000	29,441.0000	(5.722)	0	0	0
29/01/2007	JN05	2007/08/02			jNote	8.4510	8.4990	0.568	0.0000	0.0000	0
29/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,987.0000	34,314.0000	(4.649)	0	0	0
29/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,773.0000	4,066.0000	7.766	0	0	0
29/01/2007	JN10	2007/02/01			jNote	8.3180	8.3610	0.517	0.0000	0.0000	0
29/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	45,683.0000	42,724.0000	(6.477)	0	0	0
29/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
29/01/2007	JN10	2007/05/03			jNote	8.2710	8.3130	0.508	0.0000	0.0000	0
29/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	328.0000	395.0000	20.427	0	0	0
29/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	49,280.0000	46,437.0000	(5.769)	0	0	0
29/01/2007	JN10	2007/08/02			jNote	8.2210	8.2640	0.523	0.0000	0.0000	0
29/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,279.0000	1,472.0000	15.090	0	0	0

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29/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	53,721.0000	50,922.0000	(5.210)	0	0	0
29/01/2007	JROD	2007/01/31			jRod	8.4290	8.4280	(0.012)	0.0000	0.0000	0
29/01/2007	JROD	2007/02/28			jRod	8.7040	8.6950	(0.103)	0.0000	0.0000	0
29/01/2007	JROD	2007/03/30			jRod	8.9800	8.9740	(0.067)	0.0000	0.0000	0
29/01/2007	JROD	2007/04/30			jRod	8.8350	8.8370	0.023	0.0000	0.0000	0
29/01/2007	JROD	2007/05/31			jRod	9.0700	9.0740	0.044	0.0000	0.0000	0
29/01/2007	OTH1	2007/02/01			Index Future	246.6430	246.2820	(0.146)	246.6500	246.6500	0
29/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	30,783.0000	27,047.0000	(12.137)	0	0	0
29/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	153.0000	27.0000	(82.353)	0	0	0
29/01/2007	OTH1	2007/05/03			Index Future	251.9940	251.6900	(0.121)	251.9400	251.9400	15
29/01/2007	R153	2007/02/01			Bond Future	8.1950	8.2400	0.549	0.0000	0.0000	72
29/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	3,427.0000	1,873.0000	(45.346)	0	0	0
29/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	18,187.0000	16,695.0000	(8.204)	0	0	0
29/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
29/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	246.0000	105.0000	(57.317)	0	0	0
29/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	1,609.0000	1,543.0000	(4.102)	0	0	0
29/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	11,747.0000	10,200.0000	(13.169)	0	0	0
29/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	74.0000	16.0000	(78.378)	0	0	0
29/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	405.0000	44.0000	(89.136)	0	0	0
29/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	8,646.0000	7,017.0000	(18.841)	0	0	0
29/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,882.0000	8,009.0000	16.376	0	0	0
29/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	10,176.0000	8,592.0000	(15.566)	0	0	0
29/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	138.0000	43.0000	(68.841)	0	0	0
29/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	26,253.0000	24,765.0000	(5.668)	0	0	0
29/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	57,884.0000	59,372.0000	2.571	0	0	0
29/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	49,117.0000	50,605.0000	3.030	0	0	0

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29/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	34,251.0000	32,763.0000	(4.344)	0	0	0
29/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	23,298.0000	24,786.0000	6.387	0	0	0
29/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	40,431.0000	41,919.0000	3.680	0	0	0
29/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
29/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	14,857.0000	16,337.0000	9.962	0	0	0
29/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	31,825.0000	33,313.0000	4.676	0	0	0
29/01/2007	R153	2007/05/03			Bond Future	8.1350	8.1850	0.615	0.0000	0.0000	0
29/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,219.0000	21,881.0000	(5.763)	0	0	0
29/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,826.0000	3,038.0000	7.502	0	0	0
29/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,254.0000	5,627.0000	7.099	0	0	0
29/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,505.0000	15,328.0000	(7.131)	0	0	0
29/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,511.0000	3,770.0000	7.377	0	0	0
29/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,029.0000	20,714.0000	(5.969)	0	0	0
29/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,867.0000	19,576.0000	(6.187)	0	0	0
29/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,154.0000	3,388.0000	7.419	0	0	0
29/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,208.0000	26,794.0000	(5.013)	0	0	0
29/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,773.0000	1,909.0000	7.671	0	0	0
29/01/2007	R153	2007/08/02			Bond Future	8.0010	8.0380	0.462	0.0000	0.0000	0
29/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,363.0000	21,554.0000	(3.618)	0	0	0
29/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,036.0000	8,298.0000	3.260	0	0	0
29/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,233.0000	25,371.0000	(3.286)	0	0	0
29/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,229.0000	6,437.0000	3.339	0	0	0
29/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,449.0000	5,633.0000	3.377	0	0	0
29/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,278.0000	27,392.0000	(3.133)	0	0	0
29/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,247.0000	26,372.0000	(3.211)	0	0	0
29/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,829.0000	6,025.0000	3.362	0	0	0
29/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,116.0000	4,257.0000	3.426	0	0	0
29/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,568.0000	31,638.0000	(2.856)	0	0	0

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29/01/2007	R157	2007/02/01			Bond Future	7.8250	7.8800	0.703	0.0000	0.0000	0
29/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	56,898.0000	52,751.0000	(7.288)	0	0	0
29/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	102,157.0000	98,010.0000	(4.059)	0	0	0
29/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
29/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	64,309.0000	68,456.0000	6.449	0	0	0
29/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	122,324.0000	118,177.0000	(3.390)	0	0	0
29/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	85,007.0000	80,860.0000	(4.878)	0	0	0
29/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	118,994.0000	114,846.0000	(3.486)	0	0	0
29/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	135,524.0000	131,376.0000	(3.061)	0	0	0
29/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	44,400.0000	48,546.0000	9.338	0	0	0
29/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	53,326.0000	49,178.0000	(7.779)	0	0	0
29/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	8,572.0000	4,523.0000	(47.235)	0	0	250
29/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	31,654.0000	27,467.0000	(13.227)	0	0	0
29/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	67,537.0000	63,389.0000	(6.142)	0	0	0
29/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	25,007.0000	29,009.0000	16.004	0	0	0
29/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	148.0000	2.0000	(98.649)	0	0	0
29/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	60,458.0000	56,310.0000	(6.861)	0	0	0
29/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	14,279.0000	9,843.0000	(31.067)	0	0	0
29/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	2,921.0000	3,019.0000	3.355	0	0	0
29/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	1,142.0000	853.0000	(25.306)	0	0	0
29/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	8,530.0000	10,504.0000	23.142	0	0	0
29/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	49,740.0000	45,592.0000	(8.339)	0	0	0
29/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	45.0000	6.0000	(86.667)	0	0	0
29/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	2,847.0000	673.0000	(76.361)	0	0	0
29/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	4.0000	0.0000	(100.000)	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
29/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	42,532.0000	38,381.0000	(9.760)	0	0	150
29/01/2007	R157	2007/05/03			Bond Future	7.7800	7.8500	0.900	0.0000	0.0000	504
29/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,172.0000	3,617.0000	14.029	0	0	0
29/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	68,956.0000	64,239.0000	(6.841)	0	0	0
29/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,421.0000	2,768.0000	14.333	0	0	0
29/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	75,094.0000	70,279.0000	(6.412)	0	0	0
29/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,360.0000	1,563.0000	14.926	0	0	0
29/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	87,662.0000	82,703.0000	(5.657)	0	0	0
29/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,010.0000	67,242.0000	(6.621)	0	0	0
29/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,775.0000	3,169.0000	14.198	0	0	0
29/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,115.0000	52,652.0000	(7.814)	0	0	0
29/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,259.0000	5,958.0000	13.292	0	0	0
29/01/2007	R157	2007/08/02			Bond Future	7.7070	7.7460	0.506	0.0000	0.0000	0
29/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,304.0000	77,808.0000	(3.108)	0	0	0
29/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,900.0000	5,115.0000	4.388	0	0	0
29/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,337.0000	91,732.0000	(2.761)	0	0	0
29/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,527.0000	7,850.0000	4.291	0	0	0
29/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	77,374.0000	74,675.0000	(3.488)	0	0	0
29/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,241.0000	1,362.0000	9.750	0	0	0
29/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,169.0000	8,518.0000	4.272	0	0	0
29/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,580.0000	75,109.0000	(3.185)	0	0	0
29/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,015.0000	64,661.0000	(3.513)	0	0	0
29/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,193.0000	11,659.0000	4.163	0	0	0
29/01/2007	R186	2007/02/01			Bond Future	7.5380	7.5730	0.464	0.0000	0.0000	2
29/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	10,415.0000	11,235.0000	7.873	0	0	0
29/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	37,020.0000	41,148.0000	11.151	0	0	0
29/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	5,650.0000	2,105.0000	(62.743)	0	0	0
29/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	880.0000	367.0000	(58.295)	0	0	0
29/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	17.0000	1.0000	(94.118)	0	0	0
29/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	55,906.0000	51,524.0000	(7.838)	0	0	0
29/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	26,987.0000	22,109.0000	(18.075)	0	0	0
29/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	244.0000	6.0000	(97.541)	0	0	0
29/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	112,356.0000	107,991.0000	(3.885)	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
29/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	69,976.0000	74,341.0000	6.238	0	0	0
29/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	139,127.0000	134,761.0000	(3.138)	0	0	0
29/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	104,415.0000	108,780.0000	4.180	0	0	0
29/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	78,959.0000	74,593.0000	(5.529)	0	0	0
29/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	164,976.0000	160,610.0000	(2.646)	0	0	0
29/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	84,624.0000	80,258.0000	(5.159)	0	0	0
29/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	140,149.0000	144,515.0000	3.115	0	0	0
29/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	90,249.0000	85,884.0000	(4.837)	0	0	0
29/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R186	2007/05/03			Bond Future	7.4910	7.5270	0.481	0.0000	0.0000	0
29/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	96,905.0000	92,758.0000	(4.279)	0	0	0
29/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	6,996.0000	7,337.0000	4.874	0	0	0
29/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3,060.0000	3,198.0000	4.510	0	0	0
29/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	125,928.0000	121,577.0000	(3.455)	0	0	0
29/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	145,749.0000	141,328.0000	(3.033)	0	0	0
29/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,665.0000	1,732.0000	4.024	0	0	0
29/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	4,078.0000	4,267.0000	4.635	0	0	0
29/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	116,113.0000	111,815.0000	(3.702)	0	0	0
29/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	121,008.0000	116,682.0000	(3.575)	0	0	0
29/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	3,538.0000	3,699.0000	4.551	0	0	0
29/01/2007	R186	2007/08/02			Bond Future	7.4550	7.4890	0.456	0.0000	0.0000	0
29/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	108,631.0000	104,994.0000	(3.348)	0	0	0
29/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,863.0000	15,456.0000	3.990	0	0	0
29/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,467.0000	9,856.0000	4.109	0	0	0
29/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	130,624.0000	126,782.0000	(2.941)	0	0	0
29/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	126,145.0000	122,340.0000	(3.016)	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
29/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	10,390.0000	10,814.0000	4.081	0	0	0
29/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,821.0000	6,063.0000	4.157	0	0	0
29/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	153,432.0000	149,444.0000	(2.599)	0	0	0
29/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	135,135.0000	131,260.0000	(2.868)	0	0	0
29/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,614.0000	8,969.0000	4.121	0	0	0
29/01/2007	R194	2007/02/01			Bond Future	8.6910	8.7590	0.782	0.0000	0.0000	0
29/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,356.0000	23,038.0000	3.051	0	0	0
29/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	19,768.0000	20,450.0000	3.450	0	0	0
29/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,190.0000	17,872.0000	3.967	0	0	0
29/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,561.0000	28,243.0000	2.475	0	0	0
29/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	24,954.0000	25,636.0000	2.733	0	0	0
29/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	4,452.0000	5,124.0000	15.094	0	0	0
29/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
29/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	6,972.0000	7,654.0000	9.782	0	0	0
29/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	815.0000	949.0000	16.442	0	0	0
29/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,512.0000	10,195.0000	7.180	0	0	0
29/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,076.0000	1,302.0000	21.004	0	0	0
29/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	905.0000	357.0000	(60.552)	0	0	0
29/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,062.0000	12,744.0000	5.654	0	0	0
29/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	206.0000	24.0000	(88.350)	0	0	0
29/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,126.0000	2,626.0000	23.518	0	0	0
29/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,193.0000	567.0000	(52.473)	0	0	0
29/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	664.0000	208.0000	(68.675)	0	0	0
29/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,621.0000	15,303.0000	4.665	0	0	0
29/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	601.0000	657.0000	9.318	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
29/01/2007	R194	2007/05/03			Bond Future	8.4670	8.5430	0.898	0.0000	0.0000	0
29/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,833.0000	1,985.0000	8.292	0	0	0
29/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,588.0000	5,148.0000	(7.874)	0	0	0
29/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,590.0000	1,724.0000	8.428	0	0	0
29/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,119.0000	5,661.0000	(7.485)	0	0	0
29/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,176.0000	1,279.0000	8.759	0	0	0
29/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,252.0000	6,763.0000	(6.743)	0	0	0
29/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,708.0000	1,852.0000	8.431	0	0	0
29/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,601.0000	4,200.0000	(8.715)	0	0	0
29/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,399.0000	2,589.0000	7.920	0	0	0
29/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,850.0000	5,401.0000	(7.675)	0	0	0
29/01/2007	R194	2007/08/02			Bond Future	8.2350	8.3100	0.911	0.0000	0.0000	0
29/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,012.0000	3,127.0000	3.818	0	0	0
29/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,543.0000	2,642.0000	3.893	0	0	0
29/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,073.0000	7,762.0000	(3.852)	0	0	0
29/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,186.0000	6,890.0000	(4.119)	0	0	0
29/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,359.0000	7,060.0000	(4.063)	0	0	0
29/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,914.0000	3,025.0000	3.809	0	0	0
29/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,015.0000	6,722.0000	(4.177)	0	0	0
29/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,113.0000	3,231.0000	3.791	0	0	0
29/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,540.0000	3,672.0000	3.729	0	0	0
29/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,354.0000	6,075.0000	(4.391)	0	0	0
29/01/2007	R196	2007/02/01			Bond Future	8.5570	8.5930	0.421	0.0000	0.0000	0
29/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	1,518.0000	1,856.0000	22.266	0	0	0
29/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	442.0000	100.0000	(77.376)	0	0	0
29/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	44.0000	17.0000	(61.364)	0	0	0
29/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	3,677.0000	2,971.0000	(19.200)	0	0	0
29/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
29/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	5,816.0000	6,493.0000	11.640	0	0	0
29/01/2007	R196	2007/05/03			Bond Future	8.4310	8.4670	0.427	0.0000	0.0000	0
29/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,399.0000	1,521.0000	8.721	0	0	0
29/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,739.0000	6,257.0000	(7.152)	0	0	0
29/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,045.0000	3,664.0000	(9.419)	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
29/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,177.0000	5,521.0000	6.645	0	0	0
29/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,131.0000	1,870.0000	(12.248)	0	0	0
29/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,887.0000	3,111.0000	7.759	0	0	0
29/01/2007	R196	2007/08/02			Bond Future	8.3370	8.3650	0.336	0.0000	0.0000	0
29/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,556.0000	5,741.0000	3.330	0	0	0
29/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,281.0000	4,056.0000	(5.256)	0	0	0
29/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,785.0000	3,921.0000	3.593	0	0	0
29/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,168.0000	5,894.0000	(4.442)	0	0	0
29/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,468.0000	8,152.0000	(3.732)	0	0	0
29/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,444.0000	2,538.0000	3.846	0	0	0
29/01/2007	R201	2007/02/01			Bond Future	7.8370	7.8830	0.587	0.0000	0.0000	0
29/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	24,400.0000	21,617.0000	(11.406)	0	0	0
29/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	1,956.0000	477.0000	(75.613)	0	0	0
29/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	37.0000	4.0000	(89.189)	0	0	0
29/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	7,181.0000	8,452.0000	17.699	0	0	0
29/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	38,762.0000	36,012.0000	(7.095)	0	0	0
29/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	963.0000	662.0000	(31.256)	0	0	0
29/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	10,665.0000	7,615.0000	(28.598)	0	0	0
29/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	66,794.0000	64,045.0000	(4.116)	0	0	0
29/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	86.0000	1.0000	(98.837)	0	0	0
29/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	20,513.0000	23,177.0000	12.987	0	0	0
29/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	67,721.0000	70,471.0000	4.061	0	0	0
29/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	35,906.0000	38,655.0000	7.656	0	0	0
29/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	80,438.0000	77,689.0000	(3.418)	0	0	0
29/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	51,668.0000	54,418.0000	5.322	0	0	0
29/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	52,904.0000	50,154.0000	(5.198)	0	0	0
29/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	47,278.0000	44,528.0000	(5.817)	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
29/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	41,611.0000	38,861.0000	(6.609)	0	0	0
29/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	44,449.0000	41,700.0000	(6.185)	0	0	0
29/01/2007	R201	2007/05/03			Bond Future	7.7700	7.8160	0.592	0.0000	0.0000	0
29/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,095.0000	43,691.0000	(5.215)	0	0	0
29/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,322.0000	4,615.0000	6.779	0	0	0
29/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,329.0000	67,709.0000	(3.725)	0	0	0
29/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,315.0000	2,472.0000	6.782	0	0	0
29/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,908.0000	55,369.0000	(4.385)	0	0	0
29/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,155.0000	1,231.0000	6.580	0	0	0
29/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,026.0000	2,163.0000	6.762	0	0	0
29/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,486.0000	52,969.0000	(4.536)	0	0	0
29/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,354.0000	57,795.0000	(4.240)	0	0	0
29/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,638.0000	2,817.0000	6.785	0	0	0
29/01/2007	R201	2007/08/02			Bond Future	7.7190	7.7630	0.570	0.0000	0.0000	0
29/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	74,134.0000	71,814.0000	(3.129)	0	0	0
29/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,327.0000	50,243.0000	(3.983)	0	0	0
29/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,704.0000	3,907.0000	5.481	0	0	0
29/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,657.0000	9,097.0000	5.083	0	0	0
29/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,762.0000	6,067.0000	5.293	0	0	0
29/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,289.0000	5,571.0000	5.332	0	0	0
29/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	62,925.0000	60,707.0000	(3.525)	0	0	0
29/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	65,124.0000	62,883.0000	(3.441)	0	0	0
29/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,267.0000	6,597.0000	5.266	0	0	0
29/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	60,750.0000	58,557.0000	(3.610)	0	0	0
29/01/2007	R203	2007/02/01			Bond Future	7.7420	7.7830	0.530	0.0000	0.0000	0
29/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	96,316.0000	99,310.0000	3.109	0	0	0
29/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	63,705.0000	60,712.0000	(4.698)	0	0	0
29/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	76,019.0000	79,012.0000	3.937	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
29/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	56,192.0000	59,186.0000	5.328	0	0	0
29/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	86,874.0000	83,881.0000	(3.445)	0	0	0
29/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	56,948.0000	53,954.0000	(5.257)	0	0	0
29/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	36,824.0000	39,817.0000	8.128	0	0	0
29/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	60,334.0000	57,341.0000	(4.961)	0	0	0
29/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	127.0000	2.0000	(98.425)	0	0	0
29/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	70,401.0000	67,408.0000	(4.251)	0	0	0
29/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	36,298.0000	33,305.0000	(8.246)	0	0	0
29/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	53,546.0000	50,552.0000	(5.591)	0	0	0
29/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	4,155.0000	1,686.0000	(59.422)	0	0	0
29/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	18,029.0000	20,898.0000	15.913	0	0	0
29/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	3,570.0000	4,095.0000	14.706	0	0	0
29/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	18,742.0000	15,679.0000	(16.343)	0	0	0
29/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	94.0000	24.0000	(74.468)	0	0	0
29/01/2007	R203	2007/05/03			Bond Future	7.6850	7.7250	0.520	0.0000	0.0000	0
29/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	321.0000	356.0000	10.903	0	0	0
29/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	249.0000	276.0000	10.843	0	0	0
29/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	76,990.0000	74,128.0000	(3.717)	0	0	0
29/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	73,784.0000	70,929.0000	(3.869)	0	0	0
29/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	70,580.0000	67,735.0000	(4.031)	0	0	0
29/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	410.0000	455.0000	10.976	0	0	0
29/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,022.0000	1,133.0000	10.861	0	0	0
29/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	57,871.0000	55,092.0000	(4.802)	0	0	0
29/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	89,793.0000	86,912.0000	(3.208)	0	0	0
29/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	85.0000	94.0000	10.588	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
29/01/2007	R203	2007/08/02			Bond Future	7.6390	7.6780	0.511	0.0000	0.0000	0
29/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	80,347.0000	77,691.0000	(3.306)	0	0	0
29/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,515.0000	1,642.0000	8.383	0	0	0
29/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,754.0000	1,898.0000	8.210	0	0	0
29/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	74,381.0000	71,764.0000	(3.518)	0	0	0
29/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,023.0000	2,189.0000	8.206	0	0	0
29/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	77,355.0000	74,718.0000	(3.409)	0	0	0
29/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	62,717.0000	60,206.0000	(4.004)	0	0	0
29/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,483.0000	3,754.0000	7.781	0	0	0
29/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	92,432.0000	89,720.0000	(2.934)	0	0	0
29/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	819.0000	890.0000	8.669	0	0	0
29/01/2007	R204	2007/02/01			Bond Future	7.6870	7.7280	0.533	0.0000	0.0000	0
29/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	42,797.0000	39,594.0000	(7.484)	0	0	0
29/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	3,147.0000	2,907.0000	(7.626)	0	0	0
29/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,651.0000	18,063.0000	15.411	0	0	0
29/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
29/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	8,058.0000	4,618.0000	(42.690)	0	0	0
29/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	886.0000	99.0000	(88.826)	0	0	0
29/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	24,283.0000	20,938.0000	(13.775)	0	0	0
29/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	190.0000	44.0000	(76.842)	0	0	0
29/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	64,620.0000	61,420.0000	(4.952)	0	0	0
29/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	96,147.0000	92,947.0000	(3.328)	0	0	0
29/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	68,194.0000	64,994.0000	(4.692)	0	0	0
29/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	61,028.0000	57,828.0000	(5.243)	0	0	0
29/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	19.0000	0.0000	(100.000)	0	0	0
29/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	34,969.0000	38,150.0000	9.097	0	0	0
29/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	71,750.0000	68,550.0000	(4.460)	0	0	0
29/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	78,808.0000	75,608.0000	(4.061)	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
29/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	76,907.0000	80,106.0000	4.160	0	0	0
29/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	98,709.0000	101,909.0000	3.242	0	0	0
29/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	55,659.0000	58,859.0000	5.749	0	0	0
29/01/2007	R204	2007/05/03			Bond Future	7.6330	7.6740	0.537	0.0000	0.0000	0
29/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	100,120.0000	96,993.0000	(3.123)	0	0	0
29/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	982.0000	1,029.0000	4.786	0	0	0
29/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,985.0000	4,205.0000	5.521	0	0	0
29/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	68,413.0000	65,460.0000	(4.316)	0	0	0
29/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,049.0000	2,157.0000	5.271	0	0	0
29/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	87,238.0000	84,157.0000	(3.532)	0	0	0
29/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,046.0000	80,980.0000	(3.648)	0	0	0
29/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,779.0000	1,871.0000	5.171	0	0	0
29/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	80,872.0000	77,824.0000	(3.769)	0	0	0
29/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,353.0000	2,479.0000	5.355	0	0	0
29/01/2007	R204	2007/08/02			Bond Future	7.5910	7.6310	0.527	0.0000	0.0000	0
29/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	75,795.0000	73,144.0000	(3.498)	0	0	0
29/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,659.0000	3,838.0000	4.892	0	0	0
29/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,752.0000	101,863.0000	(2.758)	0	0	0
29/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,995.0000	9,411.0000	4.625	0	0	0
29/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	92,906.0000	90,095.0000	(3.026)	0	0	0
29/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,837.0000	6,115.0000	4.763	0	0	0
29/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,381.0000	6,684.0000	4.748	0	0	0
29/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,331.0000	5,587.0000	4.802	0	0	0
29/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,099.0000	84,335.0000	(3.173)	0	0	0
29/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	89,991.0000	87,203.0000	(3.098)	0	0	0
29/01/2007	R206	2007/02/01			Bond Future	7.8770	7.9240	0.597	0.0000	0.0000	0
29/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	7,371.0000	9,163.0000	24.311	0	0	0
29/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	734.0000	84.0000	(88.556)	0	0	0
29/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	7,145.0000	4,595.0000	(35.689)	0	0	0
29/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	770.0000	662.0000	(14.026)	0	0	0
29/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0

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29/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	19,184.0000	16,733.0000	(12.776)	0	0	0
29/01/2007	R206	2007/05/03			Bond Future	7.8100	7.8570	0.602	0.0000	0.0000	0
29/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,043.0000	15,390.0000	(9.699)	0	0	0
29/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	7,440.0000	8,174.0000	9.866	0	0	0
29/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,224.0000	8,976.0000	(12.207)	0	0	0
29/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	13,281.0000	14,419.0000	8.569	0	0	0
29/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,714.0000	4,123.0000	11.012	0	0	0
29/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,777.0000	23,799.0000	(7.674)	0	0	0
29/01/2007	R206	2007/08/02			Bond Future	7.7580	7.8030	0.580	0.0000	0.0000	0
29/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,543.0000	11,277.0000	6.962	0	0	0
29/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,443.0000	20,951.0000	(6.648)	0	0	0
29/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,686.0000	14,462.0000	(7.803)	0	0	0
29/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,082.0000	17,084.0000	6.231	0	0	0
29/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	30,527.0000	28,802.0000	(5.651)	0	0	0
29/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,519.0000	7,021.0000	7.701	0	0	0
29/01/2007	R207	2007/02/01			Bond Future	7.6380	7.6780	0.524	0.0000	0.0000	0
29/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	31,549.0000	34,719.0000	10.048	0	0	0
29/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	28,249.0000	25,062.0000	(11.282)	0	0	0
29/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	10,058.0000	6,651.0000	(33.874)	0	0	0
29/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	12.0000	1.0000	(91.667)	0	0	0
29/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,201.0000	970.0000	(19.234)	0	0	0
29/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	47,094.0000	43,918.0000	(6.744)	0	0	0
29/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	11,906.0000	14,328.0000	20.343	0	0	0
29/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	841.0000	88.0000	(89.536)	0	0	0
29/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
29/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	100,674.0000	97,498.0000	(3.155)	0	0	0
29/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	74,245.0000	77,421.0000	4.278	0	0	0
29/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	76,213.0000	73,037.0000	(4.167)	0	0	0
29/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	65,442.0000	62,266.0000	(4.853)	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
29/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	52,597.0000	55,773.0000	6.038	0	0	0
29/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	83,297.0000	80,121.0000	(3.813)	0	0	0
29/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	72,642.0000	69,466.0000	(4.372)	0	0	0
29/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	69,052.0000	65,876.0000	(4.599)	0	0	0
29/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	61,812.0000	58,636.0000	(5.138)	0	0	0
29/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	96,504.0000	99,680.0000	3.291	0	0	0
29/01/2007	R207	2007/05/03			Bond Future	7.5880	7.6280	0.527	0.0000	0.0000	0
29/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	85.0000	93.0000	9.412	0	0	0
29/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	103,692.0000	100,542.0000	(3.038)	0	0	0
29/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	69,636.0000	66,571.0000	(4.401)	0	0	0
29/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	933.0000	1,025.0000	9.861	0	0	0
29/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	303.0000	332.0000	9.571	0	0	0
29/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	86,691.0000	83,563.0000	(3.608)	0	0	0
29/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	238.0000	261.0000	9.664	0	0	0
29/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	90,107.0000	86,972.0000	(3.479)	0	0	0
29/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	83,273.0000	80,153.0000	(3.747)	0	0	0
29/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	384.0000	421.0000	9.635	0	0	0
29/01/2007	R207	2007/08/02			Bond Future	7.5480	7.5880	0.530	0.0000	0.0000	0
29/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	106,335.0000	103,265.0000	(2.887)	0	0	0
29/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	702.0000	765.0000	8.974	0	0	0
29/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,083.0000	3,333.0000	8.109	0	0	0
29/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	74,159.0000	71,275.0000	(3.889)	0	0	0
29/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	90,108.0000	87,105.0000	(3.333)	0	0	0
29/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,526.0000	1,657.0000	8.585	0	0	0
29/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	93,342.0000	90,323.0000	(3.234)	0	0	0
29/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,314.0000	1,428.0000	8.676	0	0	0
29/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	86,884.0000	83,901.0000	(3.433)	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
29/01/2007	R207 2007/08/02	8.70	Put	Option on Bond Future	1,766.0000	1,917.0000	8.550	0	0	0
29/01/2007	TRT1 2007/02/01			Index Future	246.9880	246.5010	(0.197)	246.9600	246.9600	0
29/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	87.0000	16.0000	(81.609)	0	0	0
29/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	33,967.0000	29,026.0000	(14.546)	0	0	0
29/01/2007	TRT1 2007/05/03			Index Future	252.3460	251.9130	(0.172)	252.2600	252.2600	500
Grand Total:										1,972