



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 14/12/2006

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
14/12/2006	CRD1 2007/02/01			Index Future	106.8110	106.8600	0.046	0.0000	0.0000	10
14/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,568.0000	12,823.0000	2.029	0	0	0
14/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,458.0000	4,223.0000	(5.271)	0	0	0
14/12/2006	GOVI 2007/02/01			jGovi	248.8740	249.0510	0.071	0.0000	0.0000	66
14/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
14/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	188,740.0000	190,510.0000	0.938	0	0	0
14/12/2006	GOVI 2007/05/03			jGovi	254.4070	254.5865	0.071	0.0000	0.0000	118
14/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	194,078.0000	195,872.0000	0.924	0	0	0
14/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	8.0000	7.0000	(12.500)	0	0	0
14/12/2006	GOVI 2007/08/02			jGovi	259.9620	260.1455	0.071	0.0000	0.0000	0
14/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	194,771.0000	196,593.0000	0.935	0	0	0
14/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	151.0000	138.0000	(8.609)	0	0	0
14/12/2006	ILBI 2007/02/01			Index Future	272.8080	270.2340	(0.944)	0.0000	0.0000	0
14/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,243.0000	3,585.0000	188.415	0	0	0
14/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,323.0000	55,925.0000	(29.497)	0	0	0
14/12/2006	J153 2010/08/31			jSwap	8.8120	8.8280	0.182	0.0000	0.0000	0
14/12/2006	J157 2015/09/15			jSwap	8.4970	8.5160	0.224	0.0000	0.0000	0
14/12/2006	J186 2026/12/21			jSwap	7.9100	7.9250	0.190	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/12/2006	J194	2008/02/28			jSwap	9.0530	9.0550	0.022	0.0000	0.0000	0
14/12/2006	J201	2014/12/22			jSwap	8.4910	8.5150	0.283	0.0000	0.0000	0
14/12/2006	J203	2017/09/15			jSwap	8.3910	8.4080	0.203	0.0000	0.0000	0
14/12/2006	J204	2018/12/21			jSwap	8.2940	8.3090	0.181	0.0000	0.0000	0
14/12/2006	J207	2020/01/15			jSwap	8.2430	8.2580	0.182	0.0000	0.0000	0
14/12/2006	JBAR	2005/12/21			jBar	9.1750	9.1760	0.011	0.0000	0.0000	0
14/12/2006	JFRA	2007/02/01			jFra	9.2000	9.2020	0.022	0.0000	0.0000	0
14/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
14/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,144.0000	4,149.0000	0.121	0	0	0
14/12/2006	JFRA	2007/05/03			jFra	9.2370	9.2370	-	0.0000	0.0000	0
14/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	29.0000	29.0000	-	0	0	0
14/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,262.0000	4,262.0000	-	0	0	0
14/12/2006	JFRA	2007/08/02			jFra	9.1700	9.1750	0.055	0.0000	0.0000	0
14/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	112.0000	110.0000	(1.786)	0	0	0
14/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,183.0000	4,193.0000	0.239	0	0	0
14/12/2006	JFRA	2007/11/01			jFra	9.1070	9.1120	0.055	0.0000	0.0000	0
14/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,435.0000	4,445.0000	0.225	0	0	0
14/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	223.0000	221.0000	(0.897)	0	0	0
14/12/2006	JFRA	2008/02/07			jFra	8.8950	8.8930	(0.022)	0.0000	0.0000	0
14/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,725.0000	19,703.0000	(0.112)	0	0	0
14/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,128.0000	23,100.0000	(0.121)	0	0	0
14/12/2006	JN02	2007/02/01			jNote	8.9570	8.9650	0.089	0.0000	0.0000	0
14/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,000.0000	6,996.0000	(0.057)	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
14/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,785.0000	7,635.0000	(1.927)	0	0	0
14/12/2006	JN02	2007/05/03			jNote	8.8740	8.8900	0.180	0.0000	0.0000	0
14/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,167.0000	15,951.0000	(1.336)	0	0	0
14/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,311.0000	9,387.0000	0.816	0	0	0
14/12/2006	JN02	2007/08/02			jNote	8.7830	8.8050	0.250	0.0000	0.0000	0
14/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,068.0000	12,199.0000	1.086	0	0	0
14/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,593.0000	20,321.0000	(1.321)	0	0	0
14/12/2006	JN05	2007/02/01			jNote	8.6240	8.6500	0.301	0.0000	0.0000	0
14/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	25,917.0000	24,926.0000	(3.824)	0	0	0
14/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	780.0000	846.0000	8.462	0	0	0
14/12/2006	JN05	2007/05/03			jNote	8.5680	8.5940	0.303	0.0000	0.0000	0
14/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	30,764.0000	29,876.0000	(2.886)	0	0	0
14/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,337.0000	3,510.0000	5.184	0	0	0
14/12/2006	JN05	2007/08/02			jNote	8.5080	8.5340	0.306	0.0000	0.0000	0
14/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	35,301.0000	34,451.0000	(2.408)	0	0	0
14/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,408.0000	5,624.0000	3.994	0	0	0
14/12/2006	JN10	2007/02/01			jNote	8.3260	8.3440	0.216	0.0000	0.0000	0
14/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,156.0000	43,920.0000	(2.737)	0	0	0
14/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	54.0000	60.0000	11.111	0	0	0
14/12/2006	JN10	2007/05/03			jNote	8.2790	8.2960	0.205	0.0000	0.0000	0
14/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	892.0000	953.0000	6.839	0	0	0
14/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,247.0000	48,126.0000	(2.276)	0	0	0
14/12/2006	JN10	2007/08/02			jNote	8.2270	8.2460	0.231	0.0000	0.0000	0
14/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	53,949.0000	52,742.0000	(2.237)	0	0	0
14/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,979.0000	2,097.0000	5.963	0	0	0
14/12/2006	JROD	2006/12/29			jRod	8.1670	8.1640	(0.037)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/12/2006	JROD	2007/01/31			jRod	8.6000	8.5930	(0.081)	0.0000	0.0000	0
14/12/2006	JROD	2007/02/28			jRod	9.0070	8.9990	(0.089)	0.0000	0.0000	0
14/12/2006	JROD	2007/03/30			jRod	8.7260	8.7220	(0.046)	0.0000	0.0000	0
14/12/2006	JROD	2007/04/30			jRod	8.9840	8.9790	(0.056)	0.0000	0.0000	0
14/12/2006	JROD	2007/05/31			jRod	9.1880	9.1820	(0.065)	0.0000	0.0000	0
14/12/2006	OTH1	2007/02/01			Index Future	245.3150	245.4350	0.049	0.0000	0.0000	15
14/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	10,683.0000	10,105.0000	(5.410)	0	0	0
14/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	28,033.0000	28,655.0000	2.219	0	0	0
14/12/2006	R153	2007/02/01			Bond Future	8.2700	8.2700	-	0.0000	0.0000	62
14/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,687.0000	12,623.0000	(0.504)	0	0	0
14/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,285.0000	7,215.0000	(0.961)	0	0	0
14/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,493.0000	3,429.0000	(1.832)	0	0	0
14/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,988.0000	1,937.0000	(2.565)	0	0	0
14/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,176.0000	12,117.0000	(0.485)	0	0	0
14/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,624.0000	6,554.0000	(1.057)	0	0	0
14/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,529.0000	4,461.0000	(1.501)	0	0	0
14/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,545.0000	11,479.0000	(0.572)	0	0	0
14/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,220.0000	3,161.0000	(1.832)	0	0	0
14/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,450.0000	10,383.0000	(0.641)	0	0	0
14/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,692.0000	17,641.0000	(0.288)	0	0	0
14/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,986.0000	3,920.0000	(1.656)	0	0	0
14/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	927.0000	893.0000	(3.668)	0	0	0
14/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,701.0000	24,668.0000	(0.134)	0	0	0
14/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,186.0000	32,166.0000	(0.062)	0	0	0
14/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,363.0000	60,363.0000	-	0	0	0
14/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
14/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,601.0000	51,600.0000	(0.002)	0	0	0
14/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	42,937.0000	42,935.0000	(0.005)	0	0	0
14/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	27.0000	25.0000	(7.407)	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
14/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,425.0000	34,417.0000	(0.023)	0	0	0
14/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	414.0000	394.0000	(4.831)	0	0	0
14/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	121.0000	113.0000	(6.612)	0	0	0
14/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	432.0000	413.0000	(4.398)	0	0	0
14/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,209.0000	26,189.0000	(0.076)	0	0	0
14/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,261.0000	1,223.0000	(3.013)	0	0	0
14/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,589.0000	18,550.0000	(0.210)	0	0	0
14/12/2006	R153	2007/05/03			Bond Future	8.2300	8.2300	-	0.0000	0.0000	1
14/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,506.0000	16,466.0000	(0.242)	0	0	0
14/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,197.0000	8,157.0000	(0.488)	0	0	0
14/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,109.0000	5,074.0000	(0.685)	0	0	0
14/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,560.0000	22,524.0000	(0.160)	0	0	0
14/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,022.0000	5,984.0000	(0.631)	0	0	0
14/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,436.0000	20,398.0000	(0.186)	0	0	0
14/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,485.0000	21,449.0000	(0.168)	0	0	0
14/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,551.0000	5,515.0000	(0.649)	0	0	0
14/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,095.0000	27,064.0000	(0.114)	0	0	0
14/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,602.0000	3,572.0000	(0.833)	0	0	0
14/12/2006	R153	2007/08/02			Bond Future	8.0250	8.0510	0.324	0.0000	0.0000	0
14/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,782.0000	7,983.0000	2.583	0	0	0
14/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	27,091.0000	26,541.0000	(2.030)	0	0	0
14/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,361.0000	22,849.0000	(2.192)	0	0	0
14/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,728.0000	9,968.0000	2.467	0	0	0
14/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	29,059.0000	28,491.0000	(1.955)	0	0	0
14/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,925.0000	7,108.0000	2.643	0	0	0
14/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,344.0000	7,536.0000	2.614	0	0	0
14/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	28,067.0000	27,508.0000	(1.992)	0	0	0
14/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,427.0000	5,577.0000	2.764	0	0	0
14/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	33,184.0000	32,583.0000	(1.811)	0	0	0
14/12/2006	R157	2007/02/01			Bond Future	7.9800	7.9670	(0.163)	0.0000	0.0000	0
14/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,566.0000	7,145.0000	(5.564)	0	0	0
14/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,574.0000	1,435.0000	(8.831)	0	0	0
14/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	57,222.0000	56,270.0000	(1.664)	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
14/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,531.0000	28,081.0000	1.998	0	0	0
14/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,466.0000	58,299.0000	1.450	0	0	0
14/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,862.0000	8,047.0000	2.353	0	0	0
14/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,180.0000	1,198.0000	1.525	0	0	0
14/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	44,748.0000	45,490.0000	1.658	0	0	0
14/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	123,921.0000	124,886.0000	0.779	0	0	0
14/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,594.0000	3,338.0000	(7.123)	0	0	0
14/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	42.0000	35.0000	(16.667)	0	0	0
14/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	41,689.0000	42,405.0000	1.717	0	0	0
14/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	108.0000	92.0000	(14.815)	0	0	0
14/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,024.0000	51,815.0000	1.550	0	0	0
14/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,346.0000	3,418.0000	2.152	0	0	0
14/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,210.0000	2,031.0000	(8.100)	0	0	0
14/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	666.0000	596.0000	(10.511)	0	0	0
14/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	90,783.0000	91,721.0000	1.033	0	0	0
14/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,894.0000	4,576.0000	(6.498)	0	0	0
14/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	74,029.0000	74,930.0000	1.217	0	0	0
14/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	270.0000	237.0000	(12.222)	0	0	0
14/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,608.0000	2,404.0000	(7.822)	0	0	0
14/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	107,457.0000	108,413.0000	0.890	0	0	0
14/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	110,769.0000	111,727.0000	0.865	0	0	0
14/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	39,850.0000	38,950.0000	(2.258)	0	0	0
14/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	35,777.0000	36,431.0000	1.828	0	0	150
14/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	89.0000	76.0000	(14.607)	0	0	150
14/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,189.0000	24,403.0000	(3.120)	0	0	0
14/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,066.0000	2,838.0000	(7.436)	0	0	0
14/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	76,292.0000	75,322.0000	(1.271)	0	0	0
14/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	47,861.0000	48,630.0000	1.607	0	0	0
14/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	338.0000	341.0000	0.888	0	0	0
14/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,347.0000	12,631.0000	2.300	0	0	250
14/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	18,340.0000	17,652.0000	(3.751)	0	0	0
14/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,552.0000	13,939.0000	(4.212)	0	0	0
14/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,045.0000	16,403.0000	2.231	0	0	0
14/12/2006	R157	2007/05/03			Bond Future	7.9550	7.9600	0.063	0.0000	0.0000	504
14/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	77,829.0000	77,461.0000	(0.473)	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
14/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,383.0000	4,379.0000	(0.091)	0	0	0
14/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,421.0000	66,058.0000	(0.547)	0	0	0
14/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,014.0000	8,020.0000	0.075	0	0	0
14/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,604.0000	6,606.0000	0.030	0	0	0
14/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,281.0000	7,286.0000	0.069	0	0	0
14/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	63,661.0000	63,300.0000	(0.567)	0	0	0
14/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,942.0000	60,584.0000	(0.587)	0	0	0
14/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,540.0000	11,560.0000	0.173	0	0	0
14/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,540.0000	50,195.0000	(0.683)	0	0	0
14/12/2006	R157	2007/08/02			Bond Future	7.8420	7.9350	1.186	0.0000	0.0000	0
14/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,846.0000	3,600.0000	26.493	0	0	0
14/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,341.0000	9,484.0000	13.703	0	0	0
14/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	88,050.0000	82,547.0000	(6.250)	0	0	0
14/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,921.0000	13,430.0000	12.658	0	0	0
14/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	69,251.0000	63,359.0000	(8.508)	0	0	0
14/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	72,448.0000	67,390.0000	(6.982)	0	0	0
14/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	74,971.0000	69,833.0000	(6.853)	0	0	0
14/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,765.0000	14,354.0000	12.448	0	0	0
14/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	62,710.0000	57,998.0000	(7.514)	0	0	0
14/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,616.0000	18,550.0000	11.639	0	0	0
14/12/2006	R186	2007/02/01			Bond Future	7.5420	7.5470	0.066	0.0000	0.0000	2
14/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,982.0000	19,464.0000	(2.592)	0	0	0
14/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,247.0000	25,354.0000	0.424	0	0	0
14/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	164,567.0000	163,937.0000	(0.383)	0	0	0
14/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	92.0000	86.0000	(6.522)	0	0	0
14/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	175.0000	156.0000	(10.857)	0	0	0
14/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	853.0000	784.0000	(8.089)	0	0	0
14/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	80,962.0000	80,295.0000	(0.824)	0	0	0
14/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	105,768.0000	106,323.0000	0.525	0	0	0
14/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,707.0000	1,670.0000	(2.168)	0	0	0
14/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	140,824.0000	141,430.0000	0.430	0	0	0
14/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	91,456.0000	90,794.0000	(0.724)	0	0	0
14/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	86,178.0000	85,514.0000	(0.770)	0	0	0
14/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	60,696.0000	60,026.0000	(1.104)	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
14/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,121.0000	2,942.0000	(5.735)	0	0	0
14/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	5,307.0000	5,262.0000	(0.848)	0	0	0
14/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	37,934.0000	37,301.0000	(1.669)	0	0	0
14/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	12,326.0000	12,318.0000	(0.065)	0	0	0
14/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,504.0000	2,461.0000	(1.717)	0	0	0
14/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,054.0000	2,015.0000	(1.899)	0	0	0
14/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	73,596.0000	74,041.0000	0.605	0	0	0
14/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,838.0000	8,491.0000	(3.926)	0	0	0
14/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	801.0000	776.0000	(3.121)	0	0	0
14/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,114.0000	46,391.0000	0.601	0	0	0
14/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	112,658.0000	112,007.0000	(0.578)	0	0	0
14/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,899.0000	138,262.0000	(0.459)	0	0	0
14/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	272.0000	260.0000	(4.412)	0	0	0
14/12/2006	R186	2007/05/03			Bond Future	7.4970	7.5030	0.080	0.0000	0.0000	0
14/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	100,966.0000	100,253.0000	(0.706)	0	0	0
14/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,806.0000	11,843.0000	0.313	0	0	0
14/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,782.0000	7,799.0000	0.218	0	0	0
14/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	119,068.0000	118,335.0000	(0.616)	0	0	0
14/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	123,700.0000	122,964.0000	(0.595)	0	0	0
14/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,979.0000	6,993.0000	0.201	0	0	0
14/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	128,366.0000	127,627.0000	(0.576)	0	0	0
14/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,248.0000	6,258.0000	0.160	0	0	0
14/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,938.0000	3,939.0000	0.025	0	0	0
14/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	147,272.0000	146,524.0000	(0.508)	0	0	0
14/12/2006	R186	2007/08/02			Bond Future	7.4560	7.4620	0.080	0.0000	0.0000	0
14/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	112,556.0000	111,888.0000	(0.593)	0	0	0
14/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	18,913.0000	18,992.0000	0.418	0	0	0
14/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,377.0000	8,406.0000	0.346	0	0	0
14/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	155,863.0000	155,145.0000	(0.461)	0	0	0
14/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	133,794.0000	133,097.0000	(0.521)	0	0	0
14/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,762.0000	12,812.0000	0.392	0	0	0
14/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,758.0000	11,803.0000	0.383	0	0	0
14/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	129,468.0000	128,775.0000	(0.535)	0	0	0
14/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	138,154.0000	137,452.0000	(0.508)	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
14/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,837.0000	13,893.0000	0.405	0	0	0
14/12/2006	R194	2007/02/01			Bond Future	8.8280	8.8400	0.136	0.0000	0.0000	0
14/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
14/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	499.0000	466.0000	(6.613)	0	0	0
14/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,935.0000	11,050.0000	1.052	0	0	0
14/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,935.0000	29,055.0000	0.415	0	0	0
14/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,730.0000	23,850.0000	0.506	0	0	0
14/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,314.0000	6,401.0000	1.378	0	0	0
14/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,449.0000	13,567.0000	0.877	0	0	0
14/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,674.0000	1,604.0000	(4.182)	0	0	0
14/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	49.0000	43.0000	(12.245)	0	0	0
14/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,525.0000	8,630.0000	1.232	0	0	0
14/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,121.0000	1,065.0000	(4.996)	0	0	0
14/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,415.0000	4,479.0000	1.450	0	0	0
14/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
14/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,459.0000	3,510.0000	1.474	0	0	0
14/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,174.0000	3,220.0000	1.449	0	0	0
14/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,142.0000	21,262.0000	0.568	0	0	0
14/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	179.0000	163.0000	(8.939)	0	0	0
14/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,564.0000	18,684.0000	0.646	0	0	0
14/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,890.0000	1,816.0000	(3.915)	0	0	0
14/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,328.0000	26,448.0000	0.456	0	0	0
14/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,905.0000	2,946.0000	1.411	0	0	0
14/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,123.0000	2,044.0000	(3.721)	0	0	0
14/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,998.0000	16,118.0000	0.750	0	0	0
14/12/2006	R194	2007/05/03			Bond Future	8.6640	8.6790	0.173	0.0000	0.0000	0
14/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,904.0000	2,937.0000	1.136	0	0	0
14/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,740.0000	6,648.0000	(1.365)	0	0	0
14/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,063.0000	3,097.0000	1.110	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
14/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,198.0000	2,223.0000	1.137	0	0	0
14/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,512.0000	5,428.0000	(1.524)	0	0	0
14/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,283.0000	5,201.0000	(1.552)	0	0	0
14/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,752.0000	2,783.0000	1.126	0	0	0
14/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,747.0000	5,661.0000	(1.496)	0	0	0
14/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,423.0000	4,347.0000	(1.718)	0	0	0
14/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,755.0000	3,795.0000	1.065	0	0	0
14/12/2006	R194	2007/08/02			Bond Future	8.4410	8.4630	0.261	0.0000	0.0000	0
14/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,072.0000	4,111.0000	0.958	0	0	0
14/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,166.0000	7,083.0000	(1.158)	0	0	0
14/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,847.0000	6,766.0000	(1.183)	0	0	0
14/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,959.0000	3,997.0000	0.960	0	0	0
14/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,006.0000	6,923.0000	(1.185)	0	0	0
14/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,234.0000	6,156.0000	(1.251)	0	0	0
14/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,848.0000	3,885.0000	0.962	0	0	0
14/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,547.0000	4,590.0000	0.946	0	0	0
14/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,829.0000	7,743.0000	(1.098)	0	0	0
14/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,426.0000	3,459.0000	0.963	0	0	0
14/12/2006	R201	2007/02/01			Bond Future	7.9710	7.9720	0.013	0.0000	0.0000	0
14/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,598.0000	2,515.0000	(3.195)	0	0	0
14/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	72,624.0000	72,554.0000	(0.096)	0	0	0
14/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,719.0000	12,569.0000	(1.179)	0	0	0
14/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	171.0000	159.0000	(7.018)	0	0	0
14/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	44,787.0000	44,803.0000	0.036	0	0	0
14/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,002.0000	10,911.0000	(0.827)	0	0	0
14/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,534.0000	1,484.0000	(3.259)	0	0	0
14/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	250.0000	233.0000	(6.800)	0	0	0
14/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,827.0000	40,718.0000	(0.267)	0	0	0
14/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,761.0000	75,815.0000	0.071	0	0	0
14/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	59,903.0000	59,945.0000	0.070	0	0	0
14/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	31,009.0000	30,985.0000	(0.077)	0	0	0
14/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	56.0000	51.0000	(8.929)	0	0	0
14/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	897.0000	854.0000	(4.794)	0	0	0
14/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,406.0000	19,340.0000	(0.340)	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
14/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	21,984.0000	21,837.0000	(0.669)	0	0	0
14/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,292.0000	38,177.0000	(0.300)	0	0	0
14/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,340.0000	33,215.0000	(0.375)	0	0	0
14/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,071.0000	1,030.0000	(3.828)	0	0	0
14/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,605.0000	5,518.0000	(1.552)	0	0	0
14/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,563.0000	2,497.0000	(2.575)	0	0	0
14/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,990.0000	45,890.0000	(0.217)	0	0	0
14/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,195.0000	6,071.0000	(2.002)	0	0	0
14/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,827.0000	1,772.0000	(3.010)	0	0	0
14/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,246.0000	59,165.0000	(0.137)	0	0	0
14/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	437.0000	414.0000	(5.263)	0	0	0
14/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,168.0000	2,108.0000	(2.768)	0	0	0
14/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,794.0000	35,675.0000	(0.332)	0	0	0
14/12/2006	R201	2007/05/03			Bond Future	7.9130	7.9130	-	0.0000	0.0000	0
14/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,896.0000	8,832.0000	(0.719)	0	0	0
14/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	42,315.0000	42,252.0000	(0.149)	0	0	0
14/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,195.0000	6,141.0000	(0.872)	0	0	0
14/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	50,690.0000	50,636.0000	(0.107)	0	0	0
14/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,114.0000	5,065.0000	(0.958)	0	0	0
14/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,230.0000	64,190.0000	(0.062)	0	0	0
14/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,090.0000	55,040.0000	(0.091)	0	0	0
14/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,408.0000	3,369.0000	(1.144)	0	0	0
14/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,874.0000	52,822.0000	(0.098)	0	0	0
14/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,634.0000	5,582.0000	(0.923)	0	0	0
14/12/2006	R201	2007/08/02			Bond Future	7.8600	7.8600	-	0.0000	0.0000	0
14/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,417.0000	6,380.0000	(0.577)	0	0	0
14/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,789.0000	68,752.0000	(0.054)	0	0	0
14/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,615.0000	48,564.0000	(0.105)	0	0	0
14/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,003.0000	12,952.0000	(0.392)	0	0	0
14/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,399.0000	60,356.0000	(0.071)	0	0	0
14/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,622.0000	8,579.0000	(0.499)	0	0	0
14/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,258.0000	9,213.0000	(0.486)	0	0	0
14/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,364.0000	58,319.0000	(0.077)	0	0	0
14/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,355.0000	56,309.0000	(0.082)	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
14/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,930.0000	9,884.0000	(0.463)	0	0	0
14/12/2006	R203	2007/02/01			Bond Future	7.8450	7.8610	0.204	0.0000	0.0000	0
14/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	53,094.0000	51,949.0000	(2.157)	0	0	0
14/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	361.0000	379.0000	4.986	0	0	0
14/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	258.0000	271.0000	5.039	0	0	0
14/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	49,810.0000	48,670.0000	(2.289)	0	0	0
14/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,054.0000	2,160.0000	5.161	0	0	0
14/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,310.0000	6,607.0000	4.707	0	0	0
14/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,854.0000	29,802.0000	(3.410)	0	0	0
14/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	17,460.0000	16,599.0000	(4.931)	0	0	0
14/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	46,545.0000	45,412.0000	(2.434)	0	0	0
14/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	497.0000	523.0000	5.231	0	0	0
14/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	88.0000	91.0000	3.409	0	0	0
14/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	63,818.0000	64,953.0000	1.778	0	0	0
14/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	182.0000	191.0000	4.945	0	0	0
14/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	127.0000	104.0000	(18.110)	0	0	0
14/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,889.0000	15,479.0000	3.963	0	0	0
14/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,533.0000	84,688.0000	1.383	0	0	0
14/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	56,389.0000	55,240.0000	(2.038)	0	0	0
14/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
14/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	62,990.0000	61,836.0000	(1.832)	0	0	0
14/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	103,816.0000	104,974.0000	1.115	0	0	0
14/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	79,387.0000	78,229.0000	(1.459)	0	0	0
14/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	711.0000	613.0000	(13.783)	0	0	0
14/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
14/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	45,033.0000	46,094.0000	2.356	0	0	0
14/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,187.0000	29,065.0000	3.115	0	0	0
14/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,787.0000	2,506.0000	(10.083)	0	0	0
14/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,976.0000	7,407.0000	(7.134)	0	0	0
14/12/2006	R203	2007/05/03			Bond Future	7.7930	7.8090	0.205	0.0000	0.0000	0
14/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,352.0000	1,408.0000	4.142	0	0	0
14/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	64,000.0000	62,920.0000	(1.688)	0	0	0
14/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,132.0000	1,180.0000	4.240	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
14/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	70,096.0000	68,998.0000	(1.566)	0	0	0
14/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	67,038.0000	65,948.0000	(1.626)	0	0	0
14/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	82,463.0000	81,341.0000	(1.361)	0	0	0
14/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,607.0000	1,673.0000	4.107	0	0	0
14/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,077.0000	3,195.0000	3.835	0	0	0
14/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	533.0000	556.0000	4.315	0	0	0
14/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	52,148.0000	51,121.0000	(1.969)	0	0	0
14/12/2006	R203	2007/08/02			Bond Future	7.7440	7.7610	0.220	0.0000	0.0000	0
14/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,048.0000	3,152.0000	3.412	0	0	0
14/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	57,810.0000	56,793.0000	(1.759)	0	0	0
14/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,865.0000	3,992.0000	3.286	0	0	0
14/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	68,753.0000	67,678.0000	(1.564)	0	0	0
14/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,045.0000	6,231.0000	3.077	0	0	0
14/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,437.0000	3,551.0000	3.317	0	0	0
14/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	74,411.0000	73,312.0000	(1.477)	0	0	0
14/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	85,987.0000	84,850.0000	(1.322)	0	0	0
14/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	71,569.0000	70,481.0000	(1.520)	0	0	0
14/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,843.0000	1,910.0000	3.635	0	0	0
14/12/2006	R204	2007/02/01			Bond Future	7.8110	7.8210	0.128	0.0000	0.0000	0
14/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	188.0000	165.0000	(12.234)	0	0	0
14/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,524.0000	1,524.0000	-	0	0	0
14/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	744.0000	671.0000	(9.812)	0	0	0
14/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	63,169.0000	62,394.0000	(1.227)	0	0	0
14/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,039.0000	66,739.0000	1.060	0	0	0
14/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,056.0000	1,053.0000	(0.284)	0	0	0
14/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	284.0000	279.0000	(1.761)	0	0	0
14/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,812.0000	12,313.0000	(3.895)	0	0	0
14/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,416.0000	30,862.0000	1.466	0	0	0
14/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,538.0000	17,810.0000	1.551	0	0	0
14/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	56,507.0000	55,736.0000	(1.364)	0	0	0
14/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,015.0000	5,689.0000	(5.420)	0	0	0
14/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,346.0000	2,173.0000	(7.374)	0	0	0
14/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	108,383.0000	109,149.0000	0.707	0	0	0
14/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	46,933.0000	47,532.0000	1.276	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
14/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,731.0000	87,480.0000	0.864	0	0	0
14/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	69,895.0000	69,118.0000	(1.112)	0	0	0
14/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,795.0000	86,018.0000	(0.895)	0	0	0
14/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	724.0000	719.0000	(0.691)	0	0	0
14/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	37.0000	32.0000	(13.514)	0	0	0
14/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	59,828.0000	59,054.0000	(1.294)	0	0	0
14/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,270.0000	1,269.0000	(0.079)	0	0	0
14/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	53,213.0000	52,446.0000	(1.441)	0	0	0
14/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	23,623.0000	22,977.0000	(2.735)	0	0	0
14/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,822.0000	1,826.0000	0.220	0	0	0
14/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	9,166.0000	9,292.0000	1.375	0	0	0
14/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,461.0000	36,729.0000	(1.954)	0	0	0
14/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,303.0000	4,344.0000	0.953	0	0	0
14/12/2006	R204	2007/05/03			Bond Future	7.7620	7.7730	0.142	0.0000	0.0000	0
14/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,766.0000	8,869.0000	1.175	0	0	0
14/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	63,252.0000	62,513.0000	(1.168)	0	0	0
14/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,390.0000	5,452.0000	1.150	0	0	0
14/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	92,363.0000	91,556.0000	(0.874)	0	0	0
14/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	77,445.0000	76,665.0000	(1.007)	0	0	0
14/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,864.0000	4,920.0000	1.151	0	0	0
14/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,168.0000	3,203.0000	1.105	0	0	0
14/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	80,381.0000	79,595.0000	(0.978)	0	0	0
14/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,962.0000	6,031.0000	1.157	0	0	0
14/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	74,537.0000	73,765.0000	(1.036)	0	0	0
14/12/2006	R204	2007/08/02			Bond Future	7.7190	7.7300	0.143	0.0000	0.0000	0
14/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	86,725.0000	85,987.0000	(0.851)	0	0	0
14/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,920.0000	9,016.0000	1.076	0	0	0
14/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,619.0000	9,722.0000	1.071	0	0	0
14/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,362.0000	10,473.0000	1.071	0	0	0
14/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	81,309.0000	80,585.0000	(0.890)	0	0	0
14/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,526.0000	6,597.0000	1.088	0	0	0
14/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	84,003.0000	83,272.0000	(0.870)	0	0	0
14/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	97,847.0000	97,085.0000	(0.779)	0	0	0
14/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,836.0000	70,145.0000	(0.975)	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
14/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,806.0000	13,950.0000	1.043	0	0	0
14/12/2006	R206	2007/02/01			Bond Future	7.9990	7.9740	(0.313)	0.0000	0.0000	0
14/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	8,356.0000	7,649.0000	(8.461)	0	0	0
14/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,408.0000	8,992.0000	6.946	0	0	0
14/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,494.0000	3,788.0000	8.414	0	0	0
14/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,432.0000	3,035.0000	(11.568)	0	0	0
14/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	16,283.0000	17,178.0000	5.497	0	0	0
14/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	16,454.0000	15,457.0000	(6.059)	0	0	0
14/12/2006	R206	2007/05/03			Bond Future	7.9400	7.9140	(0.327)	0.0000	0.0000	0
14/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	12,500.0000	11,859.0000	(5.128)	0	0	0
14/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,520.0000	16,191.0000	4.323	0	0	0
14/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,750.0000	10,234.0000	4.964	0	0	0
14/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	19,390.0000	18,562.0000	(4.270)	0	0	0
14/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,484.0000	7,026.0000	(6.120)	0	0	0
14/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	22,963.0000	23,818.0000	3.723	0	0	0
14/12/2006	R206	2007/08/02			Bond Future	7.8860	7.8580	(0.355)	0.0000	0.0000	0
14/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	21,148.0000	20,359.0000	(3.731)	0	0	0
14/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,412.0000	21,154.0000	3.635	0	0	0
14/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,435.0000	15,023.0000	4.073	0	0	0
14/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,828.0000	14,193.0000	(4.282)	0	0	0
14/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,630.0000	28,521.0000	3.225	0	0	0
14/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,939.0000	9,453.0000	(4.890)	0	0	0
14/12/2006	R207	2007/02/01			Bond Future	7.7350	7.7160	(0.246)	0.0000	0.0000	0
14/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,778.0000	13,452.0000	5.275	0	0	0
14/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	40,729.0000	42,049.0000	3.241	0	0	0
14/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,312.0000	1,135.0000	(13.491)	0	0	0
14/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	204.0000	166.0000	(18.627)	0	0	0
14/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,463.0000	4,018.0000	(9.971)	0	0	0
14/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	54,534.0000	55,964.0000	2.622	0	0	0
14/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	11,598.0000	10,775.0000	(7.096)	0	0	0
14/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	25,024.0000	26,076.0000	4.204	0	0	0
14/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	61,579.0000	63,038.0000	2.369	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
14/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	399.0000	332.0000	(16.792)	0	0	0
14/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,138.0000	5,459.0000	6.248	0	0	0
14/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	287.0000	237.0000	(17.422)	0	0	0
14/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,549.0000	1,656.0000	6.908	0	0	0
14/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	65,109.0000	66,578.0000	2.256	0	0	0
14/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	81,972.0000	80,478.0000	(1.823)	0	0	0
14/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	144.0000	116.0000	(19.444)	0	0	0
14/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	51.0000	54.0000	5.882	0	0	0
14/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	60,610.0000	59,137.0000	(2.430)	0	0	0
14/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,002.0000	94,498.0000	1.609	0	0	0
14/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	68,635.0000	70,112.0000	2.152	0	0	0
14/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
14/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	75,666.0000	77,153.0000	1.965	0	0	0
14/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
14/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,769.0000	39,379.0000	(3.409)	0	0	0
14/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	336.0000	360.0000	7.143	0	0	0
14/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	58,052.0000	59,499.0000	2.493	0	0	0
14/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	104,186.0000	102,689.0000	(1.437)	0	0	0
14/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	46.0000	36.0000	(21.739)	0	0	0
14/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	23,879.0000	22,703.0000	(4.925)	0	0	0
14/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	100.0000	79.0000	(21.000)	0	0	0
14/12/2006	R207	2007/05/03			Bond Future	7.6900	7.6700	(0.260)	0.0000	0.0000	0
14/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,890.0000	2,686.0000	(7.059)	0	0	0
14/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	63,569.0000	64,931.0000	2.143	0	0	0
14/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	96,111.0000	97,628.0000	1.578	0	0	0
14/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	529.0000	479.0000	(9.452)	0	0	0
14/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,534.0000	1,412.0000	(7.953)	0	0	0
14/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,297.0000	1,190.0000	(8.250)	0	0	0
14/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	79,661.0000	81,121.0000	1.833	0	0	0
14/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,092.0000	1,000.0000	(8.425)	0	0	0
14/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	82,937.0000	84,411.0000	1.777	0	0	0
14/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	76,399.0000	77,843.0000	1.890	0	0	0
14/12/2006	R207	2007/08/02			Bond Future	7.6480	7.6270	(0.275)	0.0000	0.0000	0
14/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,484.0000	5,204.0000	(5.106)	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
14/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	68,750.0000	70,104.0000	1.969	0	0	0
14/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	80,773.0000	82,212.0000	1.782	0	0	0
14/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,465.0000	3,270.0000	(5.628)	0	0	0
14/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	99,450.0000	100,979.0000	1.537	0	0	0
14/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,718.0000	2,557.0000	(5.923)	0	0	0
14/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	86,936.0000	88,409.0000	1.694	0	0	0
14/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	83,845.0000	85,301.0000	1.737	0	0	0
14/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,072.0000	2,895.0000	(5.762)	0	0	0
14/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,627.0000	1,522.0000	(6.454)	0	0	0
14/12/2006	TRT1	2007/02/01			Index Future	245.9270	246.0980	0.070	0.0000	0.0000	500
14/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	32,038.0000	33,090.0000	3.284	0	0	0
14/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	8,768.0000	8,110.0000	(7.505)	0	0	0
Grand Total:											1,828