



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/12/2006

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
27/12/2006	CRD1 2007/02/01			Index Future	107.3610	107.3260	(0.033)	0.0000	0.0000	10
27/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	15,909.0000	15,303.0000	(3.809)	0	0	0
27/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	2,299.0000	2,043.0000	(11.135)	0	0	0
27/12/2006	GOVI 2007/02/01			jGovi	250.4360	250.3045	(0.053)	0.0000	0.0000	66
27/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
27/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	204,360.0000	203,045.0000	(0.643)	0	0	0
27/12/2006	GOVI 2007/05/03			jGovi	255.9910	255.8490	(0.055)	0.0000	0.0000	118
27/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	2.0000	1.0000	(50.000)	0	0	0
27/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	209,912.0000	208,491.0000	(0.677)	0	0	0
27/12/2006	GOVI 2007/08/02			jGovi	261.5860	261.4435	(0.054)	0.0000	0.0000	0
27/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	65.0000	62.0000	(4.615)	0	0	0
27/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	210,925.0000	209,497.0000	(0.677)	0	0	0
27/12/2006	ILBI 2007/02/01			Index Future	269.9930	269.8080	(0.069)	0.0000	0.0000	0
27/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,992.0000	2,634.0000	(11.965)	0	0	0
27/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	52,922.0000	50,714.0000	(4.172)	0	0	0
27/12/2006	J153 2010/08/31			jSwap	8.7110	8.7270	0.184	0.0000	0.0000	0
27/12/2006	J157 2015/09/15			jSwap	8.3880	8.3990	0.131	0.0000	0.0000	0
27/12/2006	J186 2026/12/21			jSwap	7.8230	7.8260	0.038	0.0000	0.0000	0

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27/12/2006	J194	2008/02/28			jSwap	9.0210	9.0180	(0.033)	0.0000	0.0000	0
27/12/2006	J201	2014/12/22			jSwap	8.4270	8.4410	0.166	0.0000	0.0000	0
27/12/2006	J203	2017/09/15			jSwap	8.2880	8.3020	0.169	0.0000	0.0000	0
27/12/2006	J204	2018/12/21			jSwap	8.2340	8.2460	0.146	0.0000	0.0000	0
27/12/2006	J207	2020/01/15			jSwap	8.1760	8.1850	0.110	0.0000	0.0000	0
27/12/2006	JBAR	2005/12/21			jBar	9.1680	9.1680	-	0.0000	0.0000	0
27/12/2006	JFRA	2007/02/01			jFra	9.1570	9.1510	(0.066)	0.0000	0.0000	0
27/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,039.0000	4,024.0000	(0.371)	0	0	0
27/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/12/2006	JFRA	2007/05/03			jFra	9.1910	9.1920	0.011	0.0000	0.0000	0
27/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,149.0000	4,148.0000	(0.024)	0	0	0
27/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	27.0000	24.0000	(11.111)	0	0	0
27/12/2006	JFRA	2007/08/02			jFra	9.1230	9.1290	0.066	0.0000	0.0000	0
27/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,069.0000	4,078.0000	0.221	0	0	0
27/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	113.0000	107.0000	(5.310)	0	0	0
27/12/2006	JFRA	2007/11/01			jFra	9.0430	9.0150	(0.310)	0.0000	0.0000	0
27/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	234.0000	237.0000	1.282	0	0	0
27/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,279.0000	4,209.0000	(1.636)	0	0	0
27/12/2006	JFRA	2008/02/07			jFra	8.8680	8.8810	0.147	0.0000	0.0000	0
27/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,529.0000	19,387.0000	(0.727)	0	0	0
27/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	22,863.0000	22,749.0000	(0.499)	0	0	0
27/12/2006	JN02	2007/02/01			jNote	8.8960	8.8950	(0.011)	0.0000	0.0000	0
27/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,683.0000	7,275.0000	(5.310)	0	0	0

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27/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	5,786.0000	5,359.0000	(7.380)	0	0	0
27/12/2006	JN02	2007/05/03			jNote	8.7970	8.8040	0.080	0.0000	0.0000	0
27/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	8,361.0000	8,188.0000	(2.069)	0	0	0
27/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,626.0000	16,326.0000	(1.804)	0	0	0
27/12/2006	JN02	2007/08/02			jNote	8.6850	8.6990	0.161	0.0000	0.0000	0
27/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,369.0000	21,042.0000	(1.530)	0	0	0
27/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,048.0000	10,977.0000	(0.643)	0	0	0
27/12/2006	JN05	2007/02/01			jNote	8.5180	8.5330	0.176	0.0000	0.0000	0
27/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	29,745.0000	29,067.0000	(2.279)	0	0	0
27/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	287.0000	221.0000	(22.997)	0	0	0
27/12/2006	JN05	2007/05/03			jNote	8.4580	8.4750	0.201	0.0000	0.0000	0
27/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,333.0000	2,299.0000	(1.457)	0	0	0
27/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,260.0000	33,530.0000	(2.131)	0	0	0
27/12/2006	JN05	2007/08/02			jNote	8.3930	8.4110	0.214	0.0000	0.0000	0
27/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,825.0000	38,101.0000	(1.865)	0	0	0
27/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,211.0000	4,227.0000	0.380	0	0	0
27/12/2006	JN10	2007/02/01			jNote	8.2100	8.2230	0.158	0.0000	0.0000	0
27/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	53,131.0000	52,224.0000	(1.707)	0	0	0
27/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	5.0000	3.0000	(40.000)	0	0	0
27/12/2006	JN10	2007/05/03			jNote	8.1640	8.1780	0.171	0.0000	0.0000	0
27/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	416.0000	403.0000	(3.125)	0	0	0
27/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	56,771.0000	55,781.0000	(1.744)	0	0	0
27/12/2006	JN10	2007/08/02			jNote	8.1140	8.1290	0.185	0.0000	0.0000	0
27/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	61,094.0000	60,052.0000	(1.706)	0	0	0
27/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,211.0000	1,221.0000	0.826	0	0	0
27/12/2006	JROD	2006/12/29			jRod	8.1460	8.1470	0.012	0.0000	0.0000	0

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27/12/2006	JROD	2007/01/31			jRod	8.5330	8.5050	(0.328)	0.0000	0.0000	0
27/12/2006	JROD	2007/02/28			jRod	8.9190	8.8790	(0.448)	0.0000	0.0000	0
27/12/2006	JROD	2007/03/30			jRod	8.6830	8.6620	(0.242)	0.0000	0.0000	0
27/12/2006	JROD	2007/04/30			jRod	8.9450	8.9250	(0.224)	0.0000	0.0000	0
27/12/2006	JROD	2007/05/31			jRod	9.1510	9.1330	(0.197)	0.0000	0.0000	0
27/12/2006	OTH1	2007/02/01			Index Future	246.6040	246.5070	(0.039)	0.0000	0.0000	15
27/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	5,516.0000	4,954.0000	(10.189)	0	0	0
27/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	35,756.0000	34,224.0000	(4.285)	0	0	0
27/12/2006	R153	2007/02/01			Bond Future	8.1600	8.1750	0.184	0.0000	0.0000	62
27/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,925.0000	4,747.0000	(3.614)	0	0	0
27/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,903.0000	7,227.0000	(8.554)	0	0	0
27/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	2,005.0000	1,811.0000	(9.676)	0	0	0
27/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,555.0000	12,858.0000	(5.142)	0	0	0
27/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,358.0000	2,158.0000	(8.482)	0	0	0
27/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,850.0000	3,312.0000	(13.974)	0	0	0
27/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,168.0000	9,127.0000	(0.447)	0	0	0
27/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,002.0000	854.0000	(14.770)	0	0	0
27/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,344.0000	19,699.0000	(3.170)	0	0	0
27/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	2,757.0000	2,553.0000	(7.399)	0	0	0
27/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,837.0000	14,147.0000	(4.651)	0	0	0
27/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,316.0000	11,616.0000	(5.684)	0	0	0
27/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	392.0000	305.0000	(22.194)	0	0	0
27/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,785.0000	31,232.0000	1.452	0	0	0
27/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,804.0000	27,221.0000	(2.097)	0	0	0
27/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,476.0000	1,153.0000	(21.883)	0	0	0
27/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,165.0000	15,339.0000	1.147	0	0	0
27/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	473.0000	325.0000	(31.290)	0	0	0
27/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,612.0000	22,961.0000	1.543	0	0	0
27/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	119.0000	69.0000	(42.017)	0	0	0
27/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,295.0000	39,780.0000	1.234	0	0	0
27/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	56,725.0000	57,222.0000	0.876	0	0	0
27/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,961.0000	48,456.0000	1.032	0	0	0
27/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	23.0000	11.0000	(52.174)	0	0	0
27/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,555.0000	35,015.0000	(1.519)	0	0	0
27/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	145.0000	102.0000	(29.655)	0	0	0
27/12/2006	R153	2007/05/03			Bond Future	8.1000	8.1150	0.185	0.0000	0.0000	1
27/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	18,731.0000	18,218.0000	(2.739)	0	0	0
27/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	6,394.0000	6,347.0000	(0.735)	0	0	0
27/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,278.0000	24,750.0000	(2.089)	0	0	0
27/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	3,799.0000	3,737.0000	(1.632)	0	0	0
27/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	4,553.0000	4,493.0000	(1.318)	0	0	0
27/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	22,995.0000	22,470.0000	(2.283)	0	0	0
27/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,125.0000	23,598.0000	(2.184)	0	0	0
27/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,163.0000	4,102.0000	(1.465)	0	0	0
27/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,106.0000	29,579.0000	(1.750)	0	0	0
27/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	2,585.0000	2,524.0000	(2.360)	0	0	0
27/12/2006	R153	2007/08/02			Bond Future	7.9140	7.9340	0.253	0.0000	0.0000	0
27/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	8,348.0000	8,381.0000	0.395	0	0	0
27/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,197.0000	24,649.0000	(2.175)	0	0	0
27/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	29,116.0000	28,549.0000	(1.947)	0	0	0
27/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	6,590.0000	6,604.0000	0.212	0	0	0
27/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,197.0000	6,208.0000	0.178	0	0	0
27/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	5,823.0000	5,830.0000	0.120	0	0	0
27/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	31,174.0000	30,600.0000	(1.841)	0	0	0
27/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	30,137.0000	29,567.0000	(1.891)	0	0	0
27/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,471.0000	34,886.0000	(1.649)	0	0	0
27/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	4,498.0000	4,493.0000	(0.111)	0	0	0
27/12/2006	R157	2007/02/01			Bond Future	7.8450	7.8550	0.127	0.0000	0.0000	0
27/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	186.0000	121.0000	(34.946)	0	0	0
27/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	134,019.0000	133,262.0000	(0.565)	0	0	0
27/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	49,762.0000	48,715.0000	(2.104)	0	0	0

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27/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
27/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	1,533.0000	1,239.0000	(19.178)	0	0	0
27/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,725.0000	30,695.0000	(0.098)	0	0	0
27/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	83,683.0000	82,863.0000	(0.980)	0	0	0
27/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	61.0000	35.0000	(42.623)	0	0	0
27/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	3,900.0000	3,432.0000	(12.000)	0	0	0
27/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	117,503.0000	116,739.0000	(0.650)	0	0	0
27/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	33,999.0000	32,776.0000	(3.597)	0	0	0
27/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
27/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	53,072.0000	52,057.0000	(1.912)	0	0	0
27/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	392.0000	246.0000	(37.245)	0	0	0
27/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	833.0000	634.0000	(23.890)	0	0	0
27/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	47,386.0000	47,743.0000	0.753	0	0	0
27/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	59,781.0000	58,827.0000	(1.596)	0	0	0
27/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,356.0000	3,572.0000	(17.998)	0	0	0
27/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,477.0000	1,080.0000	(26.879)	0	0	0
27/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	100,708.0000	99,927.0000	(0.776)	0	0	0
27/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	544.0000	396.0000	(27.206)	0	0	0
27/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	66,211.0000	66,819.0000	0.918	0	0	0
27/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	1,256.0000	996.0000	(20.701)	0	0	0
27/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	120,829.0000	120,067.0000	(0.631)	0	0	0
27/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	17,491.0000	17,100.0000	(2.235)	0	0	0
27/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	56,413.0000	55,430.0000	(1.743)	0	0	0
27/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,298.0000	9,152.0000	(11.128)	0	0	0
27/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	1,025.0000	796.0000	(22.341)	0	0	0
27/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	66,571.0000	65,669.0000	(1.355)	0	0	0
27/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	150
27/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	20,474.0000	19,168.0000	(6.379)	0	0	0
27/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	2,258.0000	1,893.0000	(16.165)	0	0	0
27/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	8,847.0000	8,295.0000	(6.239)	0	0	0
27/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	43,276.0000	42,156.0000	(2.588)	0	0	150
27/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,943.0000	14,667.0000	(8.004)	0	0	250
27/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	11,802.0000	11,280.0000	(4.423)	0	0	0
27/12/2006	R157	2007/05/03			Bond Future	7.8050	7.8140	0.115	0.0000	0.0000	504
27/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	87,245.0000	86,438.0000	(0.925)	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
27/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	4,401.0000	4,221.0000	(4.090)	0	0	0
27/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	2,790.0000	2,646.0000	(5.161)	0	0	0
27/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	75,228.0000	74,384.0000	(1.122)	0	0	0
27/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	72,295.0000	71,442.0000	(1.180)	0	0	0
27/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	4,907.0000	4,718.0000	(3.852)	0	0	0
27/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	69,396.0000	68,535.0000	(1.241)	0	0	0
27/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	5,459.0000	5,261.0000	(3.627)	0	0	0
27/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	58,200.0000	57,311.0000	(1.527)	0	0	0
27/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	8,191.0000	7,966.0000	(2.747)	0	0	0
27/12/2006	R157	2007/08/02			Bond Future	7.7030	7.7150	0.156	0.0000	0.0000	0
27/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	9,357.0000	9,253.0000	(1.111)	0	0	0
27/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	82,424.0000	81,452.0000	(1.179)	0	0	0
27/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	1,787.0000	1,765.0000	(1.231)	0	0	0
27/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	78,210.0000	77,319.0000	(1.139)	0	0	0
27/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	79,769.0000	78,796.0000	(1.220)	0	0	0
27/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	10,069.0000	9,965.0000	(1.033)	0	0	0
27/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	6,381.0000	6,283.0000	(1.536)	0	0	0
27/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	96,107.0000	95,140.0000	(1.006)	0	0	0
27/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	13,358.0000	13,260.0000	(0.734)	0	0	0
27/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	69,469.0000	68,502.0000	(1.392)	0	0	0
27/12/2006	R186	2007/02/01			Bond Future	7.4100	7.4230	0.175	0.0000	0.0000	2
27/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	15,325.0000	14,738.0000	(3.830)	0	0	0
27/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	26,715.0000	24,474.0000	(8.389)	0	0	0
27/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	822.0000	617.0000	(24.939)	0	0	0
27/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	106,912.0000	105,112.0000	(1.684)	0	0	0
27/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	507.0000	363.0000	(28.402)	0	0	0
27/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	155,333.0000	153,656.0000	(1.080)	0	0	0
27/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	95,936.0000	94,076.0000	(1.939)	0	0	0
27/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	640.0000	469.0000	(26.719)	0	0	0
27/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	2,128.0000	1,751.0000	(17.716)	0	0	0
27/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	51.0000	28.0000	(45.098)	0	0	0
27/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	128,709.0000	126,984.0000	(1.340)	0	0	0
27/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	101,419.0000	99,593.0000	(1.800)	0	0	0
27/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	12,064.0000	10,305.0000	(14.581)	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
27/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	74,172.0000	72,141.0000	(2.738)	0	0	0
27/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	197.0000	127.0000	(35.533)	0	0	0
27/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,214.0000	3,227.0000	(23.422)	0	0	0
27/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	32,685.0000	32,580.0000	(0.321)	0	0	0
27/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	124,195.0000	125,755.0000	1.256	0	0	0
27/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	6,192.0000	5,586.0000	(9.787)	0	0	0
27/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,034.0000	58,701.0000	1.149	0	0	0
27/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	48,455.0000	46,194.0000	(4.666)	0	0	0
27/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	181,144.0000	179,482.0000	(0.918)	0	0	0
27/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
27/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,089.0000	714.0000	(34.435)	0	0	0
27/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	201.0000	107.0000	(46.766)	0	0	0
27/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	89,349.0000	90,628.0000	1.431	0	0	0
27/12/2006	R186	2007/05/03			Bond Future	7.3650	7.3760	0.149	0.0000	0.0000	0
27/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	8,163.0000	7,900.0000	(3.222)	0	0	0
27/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	113,964.0000	112,302.0000	(1.458)	0	0	0
27/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	5,146.0000	4,930.0000	(4.197)	0	0	0
27/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	133,074.0000	131,458.0000	(1.214)	0	0	0
27/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	2,422.0000	2,278.0000	(5.945)	0	0	0
27/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	162,399.0000	160,856.0000	(0.950)	0	0	0
27/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	4,036.0000	3,844.0000	(4.757)	0	0	0
27/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	137,925.0000	136,322.0000	(1.162)	0	0	0
27/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	142,796.0000	141,205.0000	(1.114)	0	0	0
27/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	4,562.0000	4,358.0000	(4.472)	0	0	0
27/12/2006	R186	2007/08/02			Bond Future	7.3240	7.3350	0.150	0.0000	0.0000	0
27/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	124,982.0000	123,431.0000	(1.241)	0	0	0
27/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	14,723.0000	14,568.0000	(1.053)	0	0	0
27/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	151,849.0000	150,309.0000	(1.014)	0	0	0
27/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	170,243.0000	168,720.0000	(0.895)	0	0	0
27/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	8,837.0000	8,693.0000	(1.630)	0	0	0
27/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	6,141.0000	6,015.0000	(2.052)	0	0	0
27/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	10,525.0000	10,376.0000	(1.416)	0	0	0
27/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	147,297.0000	145,754.0000	(1.048)	0	0	0
27/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	142,771.0000	141,225.0000	(1.083)	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
27/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	9,650.0000	9,503.0000	(1.523)	0	0	0
27/12/2006	R194	2007/02/01			Bond Future	8.7200	8.7480	0.321	0.0000	0.0000	0
27/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,448.0000	7,666.0000	2.927	0	0	0
27/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,899.0000	1,637.0000	(13.797)	0	0	0
27/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,364.0000	12,639.0000	2.224	0	0	0
27/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	185.0000	122.0000	(34.054)	0	0	0
27/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,602.0000	2,620.0000	0.692	0	0	0
27/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,647.0000	22,928.0000	1.241	0	0	0
27/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,245.0000	25,526.0000	1.113	0	0	0
27/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,849.0000	10,110.0000	2.650	0	0	0
27/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	545.0000	411.0000	(24.587)	0	0	0
27/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,852.0000	28,133.0000	1.009	0	0	0
27/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
27/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,481.0000	17,762.0000	1.607	0	0	0
27/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	46.0000	25.0000	(45.652)	0	0	0
27/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,278.0000	5,425.0000	2.785	0	0	0
27/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,059.0000	20,340.0000	1.401	0	0	0
27/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,914.0000	15,194.0000	1.877	0	0	0
27/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,414.0000	2,127.0000	(11.889)	0	0	0
27/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,261.0000	1,044.0000	(17.209)	0	0	0
27/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,473.0000	3,536.0000	1.814	0	0	0
27/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,113.0000	2,107.0000	(0.284)	0	0	0
27/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,348.0000	2,354.0000	0.256	0	0	0
27/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,147.0000	1,873.0000	(12.762)	0	0	0
27/12/2006	R194	2007/05/03			Bond Future	8.5530	8.5750	0.257	0.0000	0.0000	0
27/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,220.0000	7,034.0000	(2.576)	0	0	0
27/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,815.0000	1,800.0000	(0.826)	0	0	0
27/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,312.0000	2,302.0000	(0.433)	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
27/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,679.0000	5,500.0000	(3.152)	0	0	0
27/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,450.0000	2,441.0000	(0.367)	0	0	0
27/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,171.0000	5,990.0000	(2.933)	0	0	0
27/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,594.0000	2,587.0000	(0.270)	0	0	0
27/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,922.0000	5,742.0000	(3.040)	0	0	0
27/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,230.0000	3,231.0000	0.031	0	0	0
27/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,763.0000	4,592.0000	(3.590)	0	0	0
27/12/2006	R194	2007/08/02			Bond Future	8.3410	8.3630	0.264	0.0000	0.0000	0
27/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,640.0000	3,630.0000	(0.275)	0	0	0
27/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,131.0000	3,118.0000	(0.415)	0	0	0
27/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,233.0000	7,103.0000	(1.797)	0	0	0
27/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,533.0000	3,523.0000	(0.283)	0	0	0
27/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,398.0000	7,268.0000	(1.757)	0	0	0
27/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,081.0000	7,948.0000	(1.646)	0	0	0
27/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,748.0000	3,739.0000	(0.240)	0	0	0
27/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,069.0000	6,940.0000	(1.825)	0	0	0
27/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,204.0000	4,197.0000	(0.167)	0	0	0
27/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,437.0000	6,310.0000	(1.973)	0	0	0
27/12/2006	R201	2007/02/01			Bond Future	7.8240	7.8380	0.179	0.0000	0.0000	0
27/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,497.0000	7,483.0000	(11.934)	0	0	0
27/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,943.0000	12,768.0000	(1.352)	0	0	0
27/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	520.0000	397.0000	(23.654)	0	0	0
27/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	48,577.0000	47,615.0000	(1.980)	0	0	0
27/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	63.0000	31.0000	(50.794)	0	0	0
27/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,809.0000	15,631.0000	(7.008)	0	0	0
27/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	33.0000	19.0000	(42.424)	0	0	0
27/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,206.0000	867.0000	(28.109)	0	0	0
27/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	6,328.0000	5,989.0000	(5.357)	0	0	0
27/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	67,005.0000	67,812.0000	1.204	0	0	0
27/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	107.0000	69.0000	(35.514)	0	0	0
27/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	45,877.0000	44,895.0000	(2.141)	0	0	0
27/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	36,332.0000	36,832.0000	1.376	0	0	0
27/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	67,680.0000	66,804.0000	(1.294)	0	0	0
27/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	997.0000	810.0000	(18.756)	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
27/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	40,537.0000	39,512.0000	(2.529)	0	0	0
27/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	806.0000	642.0000	(20.347)	0	0	0
27/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	43,196.0000	42,193.0000	(2.322)	0	0	0
27/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	27,834.0000	26,692.0000	(4.103)	0	0	0
27/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,232.0000	23,389.0000	0.676	0	0	0
27/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	330.0000	240.0000	(27.273)	0	0	0
27/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	2,692.0000	2,388.0000	(11.293)	0	0	0
27/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	51,205.0000	51,921.0000	1.398	0	0	0
27/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	649.0000	506.0000	(22.034)	0	0	0
27/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	315.0000	193.0000	(38.730)	0	0	0
27/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	54,013.0000	53,084.0000	(1.720)	0	0	0
27/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,585.0000	2,903.0000	(19.024)	0	0	0
27/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	81,250.0000	80,397.0000	(1.050)	0	0	0
27/12/2006	R201	2007/05/03			Bond Future	7.7640	7.7760	0.155	0.0000	0.0000	0
27/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	6,327.0000	6,180.0000	(2.323)	0	0	0
27/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	48,452.0000	47,600.0000	(1.758)	0	0	0
27/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	57,434.0000	56,596.0000	(1.459)	0	0	0
27/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	59,755.0000	58,922.0000	(1.394)	0	0	0
27/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	4,233.0000	4,100.0000	(3.142)	0	0	0
27/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	62,102.0000	61,274.0000	(1.333)	0	0	0
27/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	71,707.0000	70,902.0000	(1.123)	0	0	0
27/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	2,180.0000	2,080.0000	(4.587)	0	0	0
27/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	3,421.0000	3,298.0000	(3.595)	0	0	0
27/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	3,809.0000	3,681.0000	(3.360)	0	0	0
27/12/2006	R201	2007/08/02			Bond Future	7.7100	7.7220	0.156	0.0000	0.0000	0
27/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	10,267.0000	10,193.0000	(0.721)	0	0	0
27/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	54,453.0000	53,690.0000	(1.401)	0	0	0
27/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	62,679.0000	61,911.0000	(1.225)	0	0	0
27/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	7,679.0000	7,601.0000	(1.016)	0	0	0
27/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	4,800.0000	4,726.0000	(1.542)	0	0	0
27/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	6,596.0000	6,518.0000	(1.183)	0	0	0
27/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	75,747.0000	74,983.0000	(1.009)	0	0	0
27/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	7,121.0000	7,043.0000	(1.095)	0	0	0
27/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	64,802.0000	64,034.0000	(1.185)	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
27/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	66,948.0000	66,180.0000	(1.147)	0	0	0
27/12/2006	R203	2007/02/01			Bond Future	7.7120	7.7260	0.182	0.0000	0.0000	0
27/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	66.0000	43.0000	(34.848)	0	0	0
27/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	89,072.0000	88,045.0000	(1.153)	0	0	0
27/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	59,212.0000	58,162.0000	(1.773)	0	0	0
27/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
27/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	43.0000	27.0000	(37.209)	0	0	0
27/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	19,899.0000	20,143.0000	1.226	0	0	0
27/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	101.0000	69.0000	(31.683)	0	0	0
27/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,194.0000	3,412.0000	(18.646)	0	0	0
27/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	55,844.0000	54,786.0000	(1.895)	0	0	0
27/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	2,852.0000	2,612.0000	(8.415)	0	0	0
27/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	23,697.0000	22,431.0000	(5.342)	0	0	0
27/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	54,172.0000	55,120.0000	1.750	0	0	0
27/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	62,575.0000	61,532.0000	(1.667)	0	0	0
27/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	73,840.0000	74,856.0000	1.376	0	0	0
27/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	72,609.0000	71,578.0000	(1.420)	0	0	0
27/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	652.0000	530.0000	(18.712)	0	0	0
27/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	39,148.0000	37,999.0000	(2.935)	0	0	0
27/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,062.0000	740.0000	(30.320)	0	0	0
27/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,689.0000	36,393.0000	1.973	0	0	0
27/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	177.0000	99.0000	(44.068)	0	0	0
27/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	65,930.0000	64,893.0000	(1.573)	0	0	0
27/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	19.0000	8.0000	(57.895)	0	0	0
27/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	27.0000	16.0000	(40.741)	0	0	0
27/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	94,120.0000	95,145.0000	1.089	0	0	0
27/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	8,759.0000	8,598.0000	(1.838)	0	0	0
27/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	11,542.0000	10,354.0000	(10.293)	0	0	0
27/12/2006	R203	2007/05/03			Bond Future	7.6590	7.6710	0.157	0.0000	0.0000	0
27/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	245.0000	225.0000	(8.163)	0	0	0
27/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	76,045.0000	75,137.0000	(1.194)	0	0	0
27/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	572.0000	538.0000	(5.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	91,836.0000	90,947.0000	(0.968)	0	0	0
27/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	79,196.0000	78,293.0000	(1.140)	0	0	0
27/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	72,902.0000	71,991.0000	(1.250)	0	0	0
27/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	849.0000	807.0000	(4.947)	0	0	0
27/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	698.0000	661.0000	(5.301)	0	0	0
27/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	60,500.0000	59,572.0000	(1.534)	0	0	0
27/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	1,768.0000	1,709.0000	(3.337)	0	0	0
27/12/2006	R203	2007/08/02			Bond Future	7.6110	7.6220	0.145	0.0000	0.0000	0
27/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	94,785.0000	93,969.0000	(0.861)	0	0	0
27/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,169.0000	1,140.0000	(2.481)	0	0	0
27/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	2,301.0000	2,264.0000	(1.608)	0	0	0
27/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	79,906.0000	79,081.0000	(1.032)	0	0	0
27/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	76,975.0000	76,150.0000	(1.072)	0	0	0
27/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	2,615.0000	2,577.0000	(1.453)	0	0	0
27/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	82,855.0000	82,032.0000	(0.993)	0	0	0
27/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	65,493.0000	64,667.0000	(1.261)	0	0	0
27/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,019.0000	1,984.0000	(1.734)	0	0	0
27/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	4,256.0000	4,217.0000	(0.916)	0	0	0
27/12/2006	R204	2007/02/01			Bond Future	7.6730	7.6870	0.182	0.0000	0.0000	0
27/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	10,912.0000	10,530.0000	(3.501)	0	0	0
27/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	16,919.0000	15,441.0000	(8.736)	0	0	0
27/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	73,162.0000	71,974.0000	(1.624)	0	0	0
27/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	316.0000	224.0000	(29.114)	0	0	0
27/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	61.0000	36.0000	(40.984)	0	0	0
27/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	80,101.0000	78,941.0000	(1.448)	0	0	0
27/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	97,651.0000	98,726.0000	1.101	0	0	0
27/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,063.0000	6,892.0000	(14.523)	0	0	0
27/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	30,013.0000	28,494.0000	(5.061)	0	0	0
27/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	66,217.0000	64,992.0000	(1.850)	0	0	0
27/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	4,824.0000	4,401.0000	(8.769)	0	0	0
27/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	45,748.0000	44,359.0000	(3.036)	0	0	0
27/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	1,858.0000	1,564.0000	(15.823)	0	0	0
27/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	501.0000	372.0000	(25.749)	0	0	0
27/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	69,688.0000	68,483.0000	(1.729)	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
27/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	62,752.0000	61,505.0000	(1.987)	0	0	0
27/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	399.0000	289.0000	(27.569)	0	0	0
27/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	37.0000	17.0000	(54.054)	0	0	0
27/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	628.0000	477.0000	(24.045)	0	0	0
27/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,961.0000	37,357.0000	1.071	0	0	0
27/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,107.0000	2,407.0000	(22.530)	0	0	0
27/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	21,732.0000	21,657.0000	(0.345)	0	0	0
27/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	216.0000	122.0000	(43.519)	0	0	0
27/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,501.0000	56,293.0000	1.427	0	0	0
27/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	197.0000	132.0000	(32.995)	0	0	0
27/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	938.0000	634.0000	(32.409)	0	0	0
27/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	76,027.0000	77,029.0000	1.318	0	0	0
27/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	97,304.0000	96,183.0000	(1.152)	0	0	0
27/12/2006	R204	2007/05/03			Bond Future	7.6240	7.6360	0.157	0.0000	0.0000	0
27/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	71,304.0000	70,194.0000	(1.557)	0	0	0
27/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	6,177.0000	5,998.0000	(2.898)	0	0	0
27/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	83,250.0000	82,166.0000	(1.302)	0	0	0
27/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	86,304.0000	85,227.0000	(1.248)	0	0	0
27/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	101,842.0000	100,803.0000	(1.020)	0	0	0
27/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	3,608.0000	3,462.0000	(4.047)	0	0	0
27/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	2,005.0000	1,898.0000	(5.337)	0	0	0
27/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	4,033.0000	3,880.0000	(3.794)	0	0	0
27/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	3,221.0000	3,083.0000	(4.284)	0	0	0
27/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	89,379.0000	88,310.0000	(1.196)	0	0	0
27/12/2006	R204	2007/08/02			Bond Future	7.5800	7.5920	0.158	0.0000	0.0000	0
27/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	10,878.0000	10,779.0000	(0.910)	0	0	0
27/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	78,523.0000	77,502.0000	(1.300)	0	0	0
27/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	106,806.0000	105,795.0000	(0.947)	0	0	0
27/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	6,807.0000	6,710.0000	(1.425)	0	0	0
27/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	4,868.0000	4,780.0000	(1.808)	0	0	0
27/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	89,557.0000	88,536.0000	(1.140)	0	0	0
27/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	7,994.0000	7,895.0000	(1.238)	0	0	0
27/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	92,381.0000	91,361.0000	(1.104)	0	0	0
27/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	95,228.0000	94,209.0000	(1.070)	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
27/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	7,381.0000	7,283.0000	(1.328)	0	0	0
27/12/2006	R206	2007/02/01			Bond Future	7.8470	7.8670	0.255	0.0000	0.0000	0
27/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	12,238.0000	11,109.0000	(9.225)	0	0	0
27/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	22,058.0000	20,895.0000	(5.272)	0	0	0
27/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	10,474.0000	10,653.0000	1.709	0	0	0
27/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	4,301.0000	4,213.0000	(2.046)	0	0	0
27/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	1,321.0000	1,200.0000	(9.160)	0	0	0
27/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	5,400.0000	4,537.0000	(15.981)	0	0	0
27/12/2006	R206	2007/05/03			Bond Future	7.7860	7.8040	0.231	0.0000	0.0000	0
27/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	4,912.0000	4,930.0000	0.366	0	0	0
27/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	28,197.0000	27,298.0000	(3.188)	0	0	0
27/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	12,746.0000	12,046.0000	(5.492)	0	0	0
27/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	8,828.0000	8,922.0000	1.065	0	0	0
27/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	14,581.0000	14,798.0000	1.488	0	0	0
27/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	19,652.0000	18,831.0000	(4.178)	0	0	0
27/12/2006	R206	2007/08/02			Bond Future	7.7300	7.7480	0.233	0.0000	0.0000	0
27/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	24,658.0000	23,913.0000	(3.021)	0	0	0
27/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	17,811.0000	17,157.0000	(3.672)	0	0	0
27/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	11,369.0000	11,518.0000	1.311	0	0	0
27/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	7,316.0000	7,396.0000	1.093	0	0	0
27/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	16,819.0000	17,058.0000	1.421	0	0	0
27/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	32,712.0000	31,900.0000	(2.482)	0	0	0
27/12/2006	R207	2007/02/01			Bond Future	7.6040	7.6170	0.171	0.0000	0.0000	0
27/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	64.0000	31.0000	(51.563)	0	0	0
27/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	32.0000	19.0000	(40.625)	0	0	0
27/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	17,818.0000	16,487.0000	(7.470)	0	0	0
27/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	31,124.0000	31,608.0000	1.555	0	0	0
27/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,517.0000	6,457.0000	(14.101)	0	0	0
27/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,362.0000	51,224.0000	1.712	0	0	0
27/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	15,871.0000	15,849.0000	(0.139)	0	0	0
27/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	71,794.0000	70,743.0000	(1.464)	0	0	0
27/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	475.0000	299.0000	(37.053)	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
27/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,291.0000	1,738.0000	(24.138)	0	0	0
27/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	76.0000	49.0000	(35.526)	0	0	0
27/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	6,251.0000	5,958.0000	(4.687)	0	0	0
27/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
27/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
27/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	93,799.0000	94,833.0000	1.102	0	0	0
27/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	32,745.0000	31,476.0000	(3.875)	0	0	0
27/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	75,373.0000	74,326.0000	(1.389)	0	0	0
27/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	50,166.0000	49,040.0000	(2.245)	0	0	0
27/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
27/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	1,797.0000	1,566.0000	(12.855)	0	0	0
27/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,598.0000	72,603.0000	1.404	0	0	0
27/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	68,202.0000	67,145.0000	(1.550)	0	0	0
27/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	103,384.0000	102,346.0000	(1.004)	0	0	0
27/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	64,599.0000	63,534.0000	(1.649)	0	0	0
27/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	362.0000	274.0000	(24.309)	0	0	0
27/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	20.0000	11.0000	(45.000)	0	0	0
27/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	78,936.0000	77,892.0000	(1.323)	0	0	0
27/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
27/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	86,012.0000	84,972.0000	(1.209)	0	0	0
27/12/2006	R207	2007/05/03			Bond Future	7.5570	7.5700	0.172	0.0000	0.0000	0
27/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	1,663.0000	1,603.0000	(3.608)	0	0	0
27/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	72,823.0000	71,732.0000	(1.498)	0	0	0
27/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	106,311.0000	105,260.0000	(0.989)	0	0	0
27/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	247.0000	227.0000	(8.097)	0	0	0
27/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	89,521.0000	88,452.0000	(1.194)	0	0	0
27/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	816.0000	774.0000	(5.147)	0	0	0
27/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	86,162.0000	85,088.0000	(1.246)	0	0	0
27/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	92,883.0000	91,818.0000	(1.147)	0	0	0
27/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	557.0000	524.0000	(5.925)	0	0	0
27/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	676.0000	638.0000	(5.621)	0	0	0
27/12/2006	R207	2007/08/02			Bond Future	7.5160	7.5280	0.160	0.0000	0.0000	0
27/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,019.0000	994.0000	(2.453)	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
27/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	3,816.0000	3,781.0000	(0.917)	0	0	0
27/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	77,409.0000	76,429.0000	(1.266)	0	0	0
27/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	109,169.0000	108,199.0000	(0.889)	0	0	0
27/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,032.0000	1,999.0000	(1.624)	0	0	0
27/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	93,131.0000	92,153.0000	(1.050)	0	0	0
27/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	89,951.0000	88,972.0000	(1.088)	0	0	0
27/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	2,316.0000	2,282.0000	(1.468)	0	0	0
27/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	1,779.0000	1,747.0000	(1.799)	0	0	0
27/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	96,324.0000	95,347.0000	(1.014)	0	0	0
27/12/2006	TRT1	2007/02/01			Index Future	247.4590	247.3310	(0.052)	0.0000	0.0000	500
27/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	3,853.0000	3,412.0000	(11.446)	0	0	0
27/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	42,443.0000	40,722.0000	(4.055)	0	0	0
Grand Total:											1,828