



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/12/2006

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
28/12/2006	CRD1 2007/02/01			Index Future	107.3260	107.3270	0.001	0.0000	0.0000	10
28/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	15,303.0000	15,243.0000	(0.392)	0	0	0
28/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	2,043.0000	1,973.0000	(3.426)	0	0	0
28/12/2006	GOVI 2007/02/01			jGovi	250.3045	250.3010	(0.001)	0.0000	0.0000	66
28/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	203,045.0000	203,010.0000	(0.017)	0	0	0
28/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
28/12/2006	GOVI 2007/05/03			jGovi	255.8490	255.8440	(0.002)	0.0000	0.0000	118
28/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	208,491.0000	208,441.0000	(0.024)	0	0	0
28/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	1.0000	-	0	0	0
28/12/2006	GOVI 2007/08/02			jGovi	261.4435	261.3950	(0.019)	0.0000	0.0000	0
28/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	209,497.0000	209,012.0000	(0.232)	0	0	0
28/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	62.0000	62.0000	-	0	0	0
28/12/2006	ILBI 2007/02/01			Index Future	269.8080	269.7830	(0.009)	0.0000	0.0000	0
28/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	50,714.0000	50,373.0000	(0.672)	0	0	0
28/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,634.0000	2,543.0000	(3.455)	0	0	0
28/12/2006	J153 2010/08/31			jSwap	8.7270	8.7270	-	0.0000	0.0000	0
28/12/2006	J157 2015/09/15			jSwap	8.3990	8.4110	0.143	0.0000	0.0000	0
28/12/2006	J186 2026/12/21			jSwap	7.8260	7.8850	0.754	0.0000	0.0000	0

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28/12/2006	J194	2008/02/28			jSwap	9.0180	9.0190	0.011	0.0000	0.0000	0
28/12/2006	J201	2014/12/22			jSwap	8.4410	8.4480	0.083	0.0000	0.0000	0
28/12/2006	J203	2017/09/15			jSwap	8.3020	8.3070	0.060	0.0000	0.0000	0
28/12/2006	J204	2018/12/21			jSwap	8.2460	8.2560	0.121	0.0000	0.0000	0
28/12/2006	J207	2020/01/15			jSwap	8.1850	8.2000	0.183	0.0000	0.0000	0
28/12/2006	JBAR	2005/12/21			jBar	9.1680	9.1760	0.087	0.0000	0.0000	0
28/12/2006	JFRA	2007/02/01			jFra	9.1510	9.1500	(0.011)	0.0000	0.0000	0
28/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
28/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,024.0000	4,022.0000	(0.050)	0	0	0
28/12/2006	JFRA	2007/05/03			jFra	9.1920	9.1910	(0.011)	0.0000	0.0000	0
28/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,148.0000	4,145.0000	(0.072)	0	0	0
28/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	24.0000	24.0000	-	0	0	0
28/12/2006	JFRA	2007/08/02			jFra	9.1290	9.1320	0.033	0.0000	0.0000	0
28/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,078.0000	4,083.0000	0.123	0	0	0
28/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	107.0000	105.0000	(1.869)	0	0	0
28/12/2006	JFRA	2007/11/01			jFra	9.0150	9.0220	0.078	0.0000	0.0000	0
28/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,209.0000	4,224.0000	0.356	0	0	0
28/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	237.0000	234.0000	(1.266)	0	0	0
28/12/2006	JFRA	2008/02/07			jFra	8.8810	8.8760	(0.056)	0.0000	0.0000	0
28/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,387.0000	19,367.0000	(0.103)	0	0	0
28/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	22,749.0000	22,718.0000	(0.136)	0	0	0
28/12/2006	JN02	2007/02/01			jNote	8.8950	8.8950	-	0.0000	0.0000	0
28/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	5,359.0000	5,272.0000	(1.623)	0	0	0

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28/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,275.0000	7,188.0000	(1.196)	0	0	0
28/12/2006	JN02	2007/05/03			jNote	8.8040	8.8020	(0.023)	0.0000	0.0000	0
28/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	8,188.0000	8,129.0000	(0.721)	0	0	0
28/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,326.0000	16,303.0000	(0.141)	0	0	0
28/12/2006	JN02	2007/08/02			jNote	8.6990	8.6950	(0.046)	0.0000	0.0000	0
28/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,042.0000	21,052.0000	0.048	0	0	0
28/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	10,977.0000	10,914.0000	(0.574)	0	0	0
28/12/2006	JN05	2007/02/01			jNote	8.5330	8.5350	0.023	0.0000	0.0000	0
28/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	29,067.0000	28,973.0000	(0.323)	0	0	0
28/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	221.0000	207.0000	(6.335)	0	0	0
28/12/2006	JN05	2007/05/03			jNote	8.4750	8.4770	0.024	0.0000	0.0000	0
28/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,299.0000	2,283.0000	(0.696)	0	0	0
28/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,530.0000	33,433.0000	(0.289)	0	0	0
28/12/2006	JN05	2007/08/02			jNote	8.4110	8.4130	0.024	0.0000	0.0000	0
28/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,101.0000	38,011.0000	(0.236)	0	0	0
28/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,227.0000	4,218.0000	(0.213)	0	0	0
28/12/2006	JN10	2007/02/01			jNote	8.2230	8.2280	0.061	0.0000	0.0000	0
28/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	3.0000	2.0000	(33.333)	0	0	0
28/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	52,224.0000	51,883.0000	(0.653)	0	0	0
28/12/2006	JN10	2007/05/03			jNote	8.1780	8.1830	0.061	0.0000	0.0000	0
28/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	55,781.0000	55,440.0000	(0.611)	0	0	0
28/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	403.0000	406.0000	0.744	0	0	0
28/12/2006	JN10	2007/08/02			jNote	8.1290	8.1350	0.074	0.0000	0.0000	0
28/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	60,052.0000	59,655.0000	(0.661)	0	0	0
28/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,221.0000	1,237.0000	1.310	0	0	0
28/12/2006	JROD	2006/12/29			jRod	8.1470	8.1470	-	0.0000	0.0000	0

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28/12/2006	JROD	2007/01/31			jRod	8.5050	8.5120	0.082	0.0000	0.0000	0
28/12/2006	JROD	2007/02/28			jRod	8.8790	8.8820	0.034	0.0000	0.0000	0
28/12/2006	JROD	2007/03/30			jRod	8.6620	8.6620	-	0.0000	0.0000	0
28/12/2006	JROD	2007/04/30			jRod	8.9250	8.9250	-	0.0000	0.0000	0
28/12/2006	JROD	2007/05/31			jRod	9.1330	9.1350	0.022	0.0000	0.0000	0
28/12/2006	OTH1	2007/02/01			Index Future	246.5070	246.5060	-	0.0000	0.0000	15
28/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	4,954.0000	4,796.0000	(3.189)	0	0	0
28/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	34,224.0000	34,056.0000	(0.491)	0	0	0
28/12/2006	R153	2007/02/01			Bond Future	8.1750	8.1700	(0.061)	0.0000	0.0000	62
28/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,147.0000	14,217.0000	0.495	0	0	0
28/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,227.0000	7,241.0000	0.194	0	0	0
28/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,158.0000	2,053.0000	(4.866)	0	0	0
28/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,747.0000	4,595.0000	(3.202)	0	0	0
28/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,312.0000	3,295.0000	(0.513)	0	0	0
28/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,858.0000	12,919.0000	0.474	0	0	0
28/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,127.0000	8,944.0000	(2.005)	0	0	0
28/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	1,811.0000	1,717.0000	(5.191)	0	0	0
28/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,699.0000	19,805.0000	0.538	0	0	0
28/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	2,553.0000	2,439.0000	(4.465)	0	0	0
28/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	854.0000	794.0000	(7.026)	0	0	0
28/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,616.0000	11,667.0000	0.439	0	0	0
28/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	305.0000	277.0000	(9.180)	0	0	0
28/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,221.0000	27,358.0000	0.503	0	0	0
28/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,153.0000	1,132.0000	(1.821)	0	0	0
28/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,339.0000	15,153.0000	(1.213)	0	0	0
28/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,961.0000	22,783.0000	(0.775)	0	0	0
28/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	325.0000	313.0000	(3.692)	0	0	0
28/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	69.0000	65.0000	(5.797)	0	0	0
28/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,232.0000	31,062.0000	(0.544)	0	0	0
28/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,780.0000	39,613.0000	(0.420)	0	0	0

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28/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,222.0000	57,056.0000	(0.290)	0	0	0
28/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
28/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,456.0000	48,290.0000	(0.343)	0	0	0
28/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,015.0000	35,169.0000	0.440	0	0	0
28/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	102.0000	90.0000	(11.765)	0	0	0
28/12/2006	R153	2007/05/03			Bond Future	8.1150	8.1100	(0.062)	0.0000	0.0000	1
28/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	6,347.0000	6,254.0000	(1.465)	0	0	0
28/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	4,493.0000	4,417.0000	(1.692)	0	0	0
28/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	18,218.0000	18,281.0000	0.346	0	0	0
28/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	22,470.0000	22,549.0000	0.352	0	0	0
28/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	3,737.0000	3,669.0000	(1.820)	0	0	0
28/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	24,750.0000	24,837.0000	0.352	0	0	0
28/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,102.0000	4,030.0000	(1.755)	0	0	0
28/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	23,598.0000	23,681.0000	0.352	0	0	0
28/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,579.0000	29,681.0000	0.345	0	0	0
28/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	2,524.0000	2,471.0000	(2.100)	0	0	0
28/12/2006	R153	2007/08/02			Bond Future	7.9340	7.9400	0.076	0.0000	0.0000	0
28/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,649.0000	24,500.0000	(0.604)	0	0	0
28/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	8,381.0000	8,406.0000	0.298	0	0	0
28/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,549.0000	28,394.0000	(0.543)	0	0	0
28/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	6,604.0000	6,622.0000	0.273	0	0	0
28/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	5,830.0000	5,846.0000	0.274	0	0	0
28/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,600.0000	30,442.0000	(0.516)	0	0	0
28/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,208.0000	6,225.0000	0.274	0	0	0
28/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,567.0000	29,410.0000	(0.531)	0	0	0
28/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	4,493.0000	4,504.0000	0.245	0	0	0
28/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,886.0000	34,722.0000	(0.470)	0	0	0
28/12/2006	R157	2007/02/01			Bond Future	7.8550	7.8500	(0.064)	0.0000	0.0000	0
28/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	66,819.0000	66,428.0000	(0.585)	0	0	0
28/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	121.0000	105.0000	(13.223)	0	0	0

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28/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	133,262.0000	133,638.0000	0.282	0	0	0
28/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,080.0000	1,045.0000	(3.241)	0	0	0
28/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	47,743.0000	47,331.0000	(0.863)	0	0	0
28/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,572.0000	3,522.0000	(1.400)	0	0	0
28/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
28/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
28/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	82,863.0000	83,224.0000	0.436	0	0	0
28/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,695.0000	30,269.0000	(1.388)	0	0	0
28/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	246.0000	232.0000	(5.691)	0	0	0
28/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	17,100.0000	16,703.0000	(2.322)	0	0	0
28/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	116,739.0000	117,114.0000	0.321	0	0	0
28/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	99,927.0000	100,299.0000	0.372	0	0	0
28/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,152.0000	9,133.0000	(0.208)	0	0	0
28/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	65,669.0000	66,004.0000	0.510	0	0	0
28/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	396.0000	355.0000	(10.354)	0	0	0
28/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	42,156.0000	42,402.0000	0.584	0	0	150
28/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	3,432.0000	3,239.0000	(5.624)	0	0	0
28/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	52,057.0000	52,350.0000	0.563	0	0	0
28/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	1,239.0000	1,141.0000	(7.910)	0	0	0
28/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,776.0000	32,961.0000	0.564	0	0	0
28/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	634.0000	574.0000	(9.464)	0	0	0
28/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	58,827.0000	59,144.0000	0.539	0	0	0
28/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	996.0000	912.0000	(8.434)	0	0	0
28/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	120,067.0000	120,443.0000	0.313	0	0	0
28/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	55,430.0000	55,736.0000	0.552	0	0	0
28/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	796.0000	725.0000	(8.920)	0	0	0
28/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	150
28/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	8,295.0000	7,987.0000	(3.713)	0	0	0
28/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,168.0000	19,237.0000	0.360	0	0	0
28/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	48,715.0000	48,993.0000	0.571	0	0	0
28/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	1,893.0000	1,761.0000	(6.973)	0	0	0
28/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	11,280.0000	10,931.0000	(3.094)	0	0	0
28/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,667.0000	14,695.0000	0.191	0	0	250
28/12/2006	R157	2007/05/03			Bond Future	7.8140	7.8100	(0.051)	0.0000	0.0000	504
28/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	74,384.0000	74,588.0000	0.274	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
28/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	4,221.0000	4,131.0000	(2.132)	0	0	0
28/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	4,718.0000	4,620.0000	(2.077)	0	0	0
28/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	71,442.0000	71,639.0000	0.276	0	0	0
28/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	86,438.0000	86,667.0000	0.265	0	0	0
28/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	2,646.0000	2,581.0000	(2.457)	0	0	0
28/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	7,966.0000	7,830.0000	(1.707)	0	0	0
28/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	5,261.0000	5,157.0000	(1.977)	0	0	0
28/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	68,535.0000	68,725.0000	0.277	0	0	0
28/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	57,311.0000	57,470.0000	0.277	0	0	0
28/12/2006	R157	2007/08/02			Bond Future	7.7150	7.7210	0.078	0.0000	0.0000	0
28/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	81,452.0000	81,045.0000	(0.500)	0	0	0
28/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	9,253.0000	9,281.0000	0.303	0	0	0
28/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	1,765.0000	1,780.0000	0.850	0	0	0
28/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	95,140.0000	94,722.0000	(0.439)	0	0	0
28/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	77,319.0000	76,899.0000	(0.543)	0	0	0
28/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	6,283.0000	6,299.0000	0.255	0	0	0
28/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	78,796.0000	78,393.0000	(0.511)	0	0	0
28/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	9,965.0000	9,996.0000	0.311	0	0	0
28/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	68,502.0000	68,113.0000	(0.568)	0	0	0
28/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	13,260.0000	13,305.0000	0.339	0	0	0
28/12/2006	R186	2007/02/01			Bond Future	7.4230	7.4280	0.067	0.0000	0.0000	2
28/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	126,984.0000	126,338.0000	(0.509)	0	0	0
28/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	14,738.0000	14,739.0000	0.007	0	0	0
28/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	24,474.0000	23,839.0000	(2.595)	0	0	0
28/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	105,112.0000	104,455.0000	(0.625)	0	0	0
28/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	94,076.0000	93,411.0000	(0.707)	0	0	0
28/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	363.0000	341.0000	(6.061)	0	0	0
28/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	617.0000	587.0000	(4.862)	0	0	0
28/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	127.0000	117.0000	(7.874)	0	0	0
28/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	46,194.0000	45,491.0000	(1.522)	0	0	0
28/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	5,586.0000	5,518.0000	(1.217)	0	0	0
28/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	1,751.0000	1,698.0000	(3.027)	0	0	0
28/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	72,141.0000	71,452.0000	(0.955)	0	0	0
28/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	28.0000	25.0000	(10.714)	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
28/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	90,628.0000	91,187.0000	0.617	0	0	0
28/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	153,656.0000	153,017.0000	(0.416)	0	0	0
28/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	107.0000	90.0000	(15.888)	0	0	0
28/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	125,755.0000	126,374.0000	0.492	0	0	0
28/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	179,482.0000	178,846.0000	(0.354)	0	0	0
28/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	99,593.0000	98,932.0000	(0.664)	0	0	0
28/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	32,580.0000	32,764.0000	0.565	0	0	0
28/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,227.0000	2,999.0000	(7.065)	0	0	0
28/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	714.0000	637.0000	(10.784)	0	0	0
28/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,701.0000	59,109.0000	0.695	0	0	0
28/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,305.0000	9,854.0000	(4.377)	0	0	0
28/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
28/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	469.0000	443.0000	(5.544)	0	0	0
28/12/2006	R186	2007/05/03			Bond Future	7.3760	7.3820	0.081	0.0000	0.0000	0
28/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	4,930.0000	4,932.0000	0.041	0	0	0
28/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	131,458.0000	130,699.0000	(0.577)	0	0	0
28/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	112,302.0000	111,556.0000	(0.664)	0	0	0
28/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	7,900.0000	7,915.0000	0.190	0	0	0
28/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	141,205.0000	140,442.0000	(0.540)	0	0	0
28/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	136,322.0000	135,560.0000	(0.559)	0	0	0
28/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	2,278.0000	2,274.0000	(0.176)	0	0	0
28/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	4,358.0000	4,359.0000	0.023	0	0	0
28/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	160,856.0000	160,089.0000	(0.477)	0	0	0
28/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	3,844.0000	3,843.0000	(0.026)	0	0	0
28/12/2006	R186	2007/08/02			Bond Future	7.3350	7.3410	0.082	0.0000	0.0000	0
28/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	123,431.0000	122,729.0000	(0.569)	0	0	0
28/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	14,568.0000	14,627.0000	0.405	0	0	0
28/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	8,693.0000	8,724.0000	0.357	0	0	0
28/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	150,309.0000	149,579.0000	(0.486)	0	0	0
28/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	9,503.0000	9,538.0000	0.368	0	0	0
28/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	145,754.0000	145,028.0000	(0.498)	0	0	0
28/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	141,225.0000	140,503.0000	(0.511)	0	0	0
28/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	10,376.0000	10,415.0000	0.376	0	0	0
28/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	6,015.0000	6,033.0000	0.299	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
28/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	168,720.0000	167,978.0000	(0.440)	0	0	0
28/12/2006	R194	2007/02/01			Bond Future	8.7480	8.7540	0.069	0.0000	0.0000	0
28/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,928.0000	22,988.0000	0.262	0	0	0
28/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	411.0000	386.0000	(6.083)	0	0	0
28/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,526.0000	25,586.0000	0.235	0	0	0
28/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,110.0000	10,167.0000	0.564	0	0	0
28/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
28/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,639.0000	12,698.0000	0.467	0	0	0
28/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,133.0000	28,193.0000	0.213	0	0	0
28/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,666.0000	7,716.0000	0.652	0	0	0
28/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,762.0000	17,822.0000	0.338	0	0	0
28/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,425.0000	5,459.0000	0.627	0	0	0
28/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
28/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,340.0000	20,400.0000	0.295	0	0	0
28/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	122.0000	111.0000	(9.016)	0	0	0
28/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,194.0000	15,254.0000	0.395	0	0	0
28/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,620.0000	2,626.0000	0.229	0	0	0
28/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,637.0000	1,582.0000	(3.360)	0	0	0
28/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,127.0000	2,068.0000	(2.774)	0	0	0
28/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,536.0000	3,552.0000	0.452	0	0	0
28/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,044.0000	999.0000	(4.310)	0	0	0
28/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,354.0000	2,357.0000	0.127	0	0	0
28/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,107.0000	2,108.0000	0.047	0	0	0
28/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,873.0000	1,815.0000	(3.097)	0	0	0
28/12/2006	R194	2007/05/03			Bond Future	8.5750	8.5810	0.070	0.0000	0.0000	0
28/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,034.0000	6,988.0000	(0.654)	0	0	0
28/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,800.0000	1,800.0000	-	0	0	0
28/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,500.0000	5,457.0000	(0.782)	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
28/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,990.0000	5,945.0000	(0.751)	0	0	0
28/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,587.0000	2,590.0000	0.116	0	0	0
28/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,302.0000	2,304.0000	0.087	0	0	0
28/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,231.0000	3,236.0000	0.155	0	0	0
28/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,592.0000	4,551.0000	(0.893)	0	0	0
28/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,441.0000	2,444.0000	0.123	0	0	0
28/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,742.0000	5,698.0000	(0.766)	0	0	0
28/12/2006	R194	2007/08/02			Bond Future	8.3630	8.3690	0.072	0.0000	0.0000	0
28/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,118.0000	3,119.0000	0.032	0	0	0
28/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,948.0000	7,916.0000	(0.403)	0	0	0
28/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,268.0000	7,236.0000	(0.440)	0	0	0
28/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,630.0000	3,631.0000	0.028	0	0	0
28/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,523.0000	3,524.0000	0.028	0	0	0
28/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,197.0000	4,200.0000	0.071	0	0	0
28/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,310.0000	6,280.0000	(0.475)	0	0	0
28/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,103.0000	7,071.0000	(0.451)	0	0	0
28/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,940.0000	6,909.0000	(0.447)	0	0	0
28/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,739.0000	3,740.0000	0.027	0	0	0
28/12/2006	R201	2007/02/01			Bond Future	7.8380	7.8430	0.064	0.0000	0.0000	0
28/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,483.0000	7,223.0000	(3.475)	0	0	0
28/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	39,512.0000	39,184.0000	(0.830)	0	0	0
28/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,768.0000	12,808.0000	0.313	0	0	0
28/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	44,895.0000	44,574.0000	(0.715)	0	0	0
28/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	42,193.0000	41,868.0000	(0.770)	0	0	0
28/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	506.0000	484.0000	(4.348)	0	0	0
28/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	397.0000	378.0000	(4.786)	0	0	0
28/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	47,615.0000	47,296.0000	(0.670)	0	0	0
28/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	810.0000	781.0000	(3.580)	0	0	0
28/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,631.0000	15,305.0000	(2.086)	0	0	0
28/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	642.0000	617.0000	(3.894)	0	0	0
28/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	5,989.0000	5,961.0000	(0.468)	0	0	0
28/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	31.0000	26.0000	(16.129)	0	0	0
28/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
28/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	53,084.0000	52,771.0000	(0.590)	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
28/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	867.0000	794.0000	(8.420)	0	0	0
28/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	26,692.0000	26,351.0000	(1.278)	0	0	0
28/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	67,812.0000	68,106.0000	0.434	0	0	0
28/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	36,832.0000	37,059.0000	0.616	0	0	0
28/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	66,804.0000	66,498.0000	(0.458)	0	0	0
28/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,389.0000	23,528.0000	0.594	0	0	0
28/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	2,388.0000	2,347.0000	(1.717)	0	0	0
28/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	51,921.0000	52,198.0000	0.534	0	0	0
28/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	69.0000	63.0000	(8.696)	0	0	0
28/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	193.0000	170.0000	(11.917)	0	0	0
28/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	240.0000	226.0000	(5.833)	0	0	0
28/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,903.0000	2,742.0000	(5.546)	0	0	0
28/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	80,397.0000	80,096.0000	(0.374)	0	0	0
28/12/2006	R201	2007/05/03			Bond Future	7.7760	7.7820	0.077	0.0000	0.0000	0
28/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	6,180.0000	6,193.0000	0.210	0	0	0
28/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	47,600.0000	47,261.0000	(0.712)	0	0	0
28/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	70,902.0000	70,548.0000	(0.499)	0	0	0
28/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	56,596.0000	56,248.0000	(0.615)	0	0	0
28/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	2,080.0000	2,078.0000	(0.096)	0	0	0
28/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	4,100.0000	4,104.0000	0.098	0	0	0
28/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	3,681.0000	3,684.0000	0.081	0	0	0
28/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	61,274.0000	60,923.0000	(0.573)	0	0	0
28/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	3,298.0000	3,299.0000	0.030	0	0	0
28/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	58,922.0000	58,572.0000	(0.594)	0	0	0
28/12/2006	R201	2007/08/02			Bond Future	7.7220	7.7270	0.065	0.0000	0.0000	0
28/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	10,193.0000	10,215.0000	0.216	0	0	0
28/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	53,690.0000	53,425.0000	(0.494)	0	0	0
28/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	61,911.0000	61,638.0000	(0.441)	0	0	0
28/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	7,601.0000	7,614.0000	0.171	0	0	0
28/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	4,726.0000	4,731.0000	0.106	0	0	0
28/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	74,983.0000	74,701.0000	(0.376)	0	0	0
28/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	66,180.0000	65,903.0000	(0.419)	0	0	0
28/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	64,034.0000	63,758.0000	(0.431)	0	0	0
28/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	6,518.0000	6,528.0000	0.153	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
28/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	7,043.0000	7,054.0000	0.156	0	0	0
28/12/2006	R203	2007/02/01			Bond Future	7.7260	7.7310	0.065	0.0000	0.0000	0
28/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	37,999.0000	37,617.0000	(1.005)	0	0	0
28/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	88,045.0000	87,679.0000	(0.416)	0	0	0
28/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	22,431.0000	22,045.0000	(1.721)	0	0	0
28/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
28/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	2,612.0000	2,592.0000	(0.766)	0	0	0
28/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	20,143.0000	20,317.0000	0.864	0	0	0
28/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	27.0000	25.0000	(7.407)	0	0	0
28/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,412.0000	3,220.0000	(5.627)	0	0	0
28/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	64,893.0000	64,525.0000	(0.567)	0	0	0
28/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	54,786.0000	54,415.0000	(0.677)	0	0	0
28/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	69.0000	64.0000	(7.246)	0	0	0
28/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	530.0000	514.0000	(3.019)	0	0	0
28/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	55,120.0000	55,472.0000	0.639	0	0	0
28/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	58,162.0000	57,793.0000	(0.634)	0	0	0
28/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	74,856.0000	75,220.0000	0.486	0	0	0
28/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	61,532.0000	61,164.0000	(0.598)	0	0	0
28/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	43.0000	40.0000	(6.977)	0	0	0
28/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	740.0000	671.0000	(9.324)	0	0	0
28/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,393.0000	36,690.0000	0.816	0	0	0
28/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	99.0000	85.0000	(14.141)	0	0	0
28/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
28/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	95,145.0000	95,511.0000	0.385	0	0	0
28/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	71,578.0000	71,211.0000	(0.513)	0	0	0
28/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
28/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,354.0000	10,028.0000	(3.149)	0	0	0
28/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	8,598.0000	8,638.0000	0.465	0	0	0
28/12/2006	R203	2007/05/03			Bond Future	7.6710	7.6770	0.078	0.0000	0.0000	0
28/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	225.0000	225.0000	-	0	0	0
28/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	71,991.0000	71,559.0000	(0.600)	0	0	0
28/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	90,947.0000	90,512.0000	(0.478)	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
28/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	661.0000	663.0000	0.303	0	0	0
28/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	538.0000	540.0000	0.372	0	0	0
28/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	75,137.0000	74,705.0000	(0.575)	0	0	0
28/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	78,293.0000	77,860.0000	(0.553)	0	0	0
28/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	807.0000	810.0000	0.372	0	0	0
28/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	59,572.0000	59,147.0000	(0.713)	0	0	0
28/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	1,709.0000	1,719.0000	0.585	0	0	0
28/12/2006	R203	2007/08/02			Bond Future	7.6220	7.6280	0.079	0.0000	0.0000	0
28/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	93,969.0000	93,546.0000	(0.450)	0	0	0
28/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,140.0000	1,147.0000	0.614	0	0	0
28/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	2,577.0000	2,594.0000	0.660	0	0	0
28/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	2,264.0000	2,279.0000	0.663	0	0	0
28/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	76,150.0000	75,738.0000	(0.541)	0	0	0
28/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	79,081.0000	78,667.0000	(0.524)	0	0	0
28/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	1,984.0000	1,997.0000	0.655	0	0	0
28/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	82,032.0000	81,616.0000	(0.507)	0	0	0
28/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	4,217.0000	4,247.0000	0.711	0	0	0
28/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	64,667.0000	64,267.0000	(0.619)	0	0	0
28/12/2006	R204	2007/02/01			Bond Future	7.6870	7.6870	-	0.0000	0.0000	0
28/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,441.0000	15,264.0000	(1.146)	0	0	0
28/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	10,530.0000	10,353.0000	(1.681)	0	0	0
28/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	96,183.0000	96,178.0000	(0.005)	0	0	0
28/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	98,726.0000	98,723.0000	(0.003)	0	0	0
28/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	78,941.0000	78,927.0000	(0.018)	0	0	0
28/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,892.0000	6,729.0000	(2.365)	0	0	0
28/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
28/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	36.0000	31.0000	(13.889)	0	0	0
28/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,357.0000	37,254.0000	(0.276)	0	0	0
28/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,407.0000	2,304.0000	(4.279)	0	0	0
28/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	21,657.0000	21,494.0000	(0.753)	0	0	0
28/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	122.0000	110.0000	(9.836)	0	0	0
28/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,293.0000	56,249.0000	(0.078)	0	0	0
28/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	132.0000	119.0000	(9.848)	0	0	0
28/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	64,992.0000	64,962.0000	(0.046)	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
28/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	634.0000	590.0000	(6.940)	0	0	0
28/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	372.0000	342.0000	(8.065)	0	0	0
28/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	77,029.0000	77,016.0000	(0.017)	0	0	0
28/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	68,483.0000	68,458.0000	(0.037)	0	0	0
28/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	61,505.0000	61,469.0000	(0.059)	0	0	0
28/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	477.0000	441.0000	(7.547)	0	0	0
28/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,494.0000	28,355.0000	(0.488)	0	0	0
28/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	71,974.0000	71,953.0000	(0.029)	0	0	0
28/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	4,401.0000	4,262.0000	(3.158)	0	0	0
28/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	1,564.0000	1,484.0000	(5.115)	0	0	0
28/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	224.0000	203.0000	(9.375)	0	0	0
28/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	44,359.0000	44,278.0000	(0.183)	0	0	0
28/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	289.0000	264.0000	(8.651)	0	0	0
28/12/2006	R204	2007/05/03			Bond Future	7.6360	7.6360	-	0.0000	0.0000	0
28/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	70,194.0000	70,128.0000	(0.094)	0	0	0
28/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	5,998.0000	5,932.0000	(1.100)	0	0	0
28/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	3,880.0000	3,828.0000	(1.340)	0	0	0
28/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	82,166.0000	82,114.0000	(0.063)	0	0	0
28/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	100,803.0000	100,770.0000	(0.033)	0	0	0
28/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	1,898.0000	1,865.0000	(1.739)	0	0	0
28/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	3,462.0000	3,414.0000	(1.386)	0	0	0
28/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	88,310.0000	88,265.0000	(0.051)	0	0	0
28/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	3,083.0000	3,038.0000	(1.460)	0	0	0
28/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	85,227.0000	85,179.0000	(0.056)	0	0	0
28/12/2006	R204	2007/08/02			Bond Future	7.5920	7.5920	-	0.0000	0.0000	0
28/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	10,779.0000	10,720.0000	(0.547)	0	0	0
28/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	77,502.0000	77,444.0000	(0.075)	0	0	0
28/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	94,209.0000	94,163.0000	(0.049)	0	0	0
28/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	88,536.0000	88,486.0000	(0.056)	0	0	0
28/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	105,795.0000	105,758.0000	(0.035)	0	0	0
28/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	7,895.0000	7,845.0000	(0.633)	0	0	0
28/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	4,780.0000	4,742.0000	(0.795)	0	0	0
28/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	6,710.0000	6,664.0000	(0.686)	0	0	0
28/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	91,361.0000	91,313.0000	(0.053)	0	0	0

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28/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	7,283.0000	7,235.0000	(0.659)	0	0	0
28/12/2006	R206	2007/02/01			Bond Future	7.8670	7.8720	0.064	0.0000	0.0000	0
28/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	11,109.0000	10,846.0000	(2.367)	0	0	0
28/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	20,895.0000	20,616.0000	(1.335)	0	0	0
28/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	10,653.0000	10,723.0000	0.657	0	0	0
28/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	1,200.0000	1,181.0000	(1.583)	0	0	0
28/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	4,213.0000	4,211.0000	(0.047)	0	0	0
28/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,537.0000	4,347.0000	(4.188)	0	0	0
28/12/2006	R206	2007/05/03			Bond Future	7.8040	7.8100	0.077	0.0000	0.0000	0
28/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	4,930.0000	4,964.0000	0.690	0	0	0
28/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	27,298.0000	27,026.0000	(0.996)	0	0	0
28/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	18,831.0000	18,591.0000	(1.274)	0	0	0
28/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	14,798.0000	14,906.0000	0.730	0	0	0
28/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	8,922.0000	8,987.0000	0.729	0	0	0
28/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	12,046.0000	11,849.0000	(1.635)	0	0	0
28/12/2006	R206	2007/08/02			Bond Future	7.7480	7.7540	0.077	0.0000	0.0000	0
28/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	17,157.0000	16,967.0000	(1.107)	0	0	0
28/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	7,396.0000	7,445.0000	0.663	0	0	0
28/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	23,913.0000	23,691.0000	(0.928)	0	0	0
28/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	17,058.0000	17,165.0000	0.627	0	0	0
28/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	31,900.0000	31,651.0000	(0.781)	0	0	0
28/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	11,518.0000	11,593.0000	0.651	0	0	0
28/12/2006	R207	2007/02/01			Bond Future	7.6170	7.6170	-	0.0000	0.0000	0
28/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
28/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	49,040.0000	49,018.0000	(0.045)	0	0	0
28/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,457.0000	6,320.0000	(2.122)	0	0	0
28/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	31,608.0000	31,530.0000	(0.247)	0	0	0
28/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	63,534.0000	63,529.0000	(0.008)	0	0	0
28/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	15,849.0000	15,711.0000	(0.871)	0	0	0
28/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,224.0000	51,200.0000	(0.047)	0	0	0
28/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	5,958.0000	5,824.0000	(2.249)	0	0	0
28/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	299.0000	275.0000	(8.027)	0	0	0

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28/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	274.0000	251.0000	(8.394)	0	0	0
28/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,738.0000	1,660.0000	(4.488)	0	0	0
28/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	1,566.0000	1,493.0000	(4.662)	0	0	0
28/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	31,476.0000	31,404.0000	(0.229)	0	0	0
28/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
28/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,487.0000	16,354.0000	(0.807)	0	0	0
28/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	94,833.0000	94,833.0000	-	0	0	0
28/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	70,743.0000	70,741.0000	(0.003)	0	0	0
28/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	49.0000	44.0000	(10.204)	0	0	0
28/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	19.0000	16.0000	(15.789)	0	0	0
28/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	77,892.0000	77,891.0000	(0.001)	0	0	0
28/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	72,603.0000	72,599.0000	(0.006)	0	0	0
28/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
28/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	102,346.0000	102,346.0000	-	0	0	0
28/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	67,145.0000	67,141.0000	(0.006)	0	0	0
28/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	84,972.0000	84,971.0000	(0.001)	0	0	0
28/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
28/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	74,326.0000	74,325.0000	(0.001)	0	0	0
28/12/2006	R207	2007/05/03			Bond Future	7.5700	7.5700	-	0.0000	0.0000	0
28/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	1,603.0000	1,577.0000	(1.622)	0	0	0
28/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	71,732.0000	71,706.0000	(0.036)	0	0	0
28/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	105,260.0000	105,254.0000	(0.006)	0	0	0
28/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	638.0000	624.0000	(2.194)	0	0	0
28/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	227.0000	221.0000	(2.643)	0	0	0
28/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	91,818.0000	91,806.0000	(0.013)	0	0	0
28/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	524.0000	511.0000	(2.481)	0	0	0
28/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	774.0000	757.0000	(2.196)	0	0	0
28/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	85,088.0000	85,072.0000	(0.019)	0	0	0
28/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	88,452.0000	88,438.0000	(0.016)	0	0	0
28/12/2006	R207	2007/08/02			Bond Future	7.5280	7.5280	-	0.0000	0.0000	0
28/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	994.0000	982.0000	(1.207)	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
28/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	3,781.0000	3,752.0000	(0.767)	0	0	0
28/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	108,199.0000	108,187.0000	(0.011)	0	0	0
28/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	92,153.0000	92,134.0000	(0.021)	0	0	0
28/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	1,999.0000	1,980.0000	(0.950)	0	0	0
28/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	76,429.0000	76,400.0000	(0.038)	0	0	0
28/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	2,282.0000	2,261.0000	(0.920)	0	0	0
28/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	1,747.0000	1,729.0000	(1.030)	0	0	0
28/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	88,972.0000	88,950.0000	(0.025)	0	0	0
28/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	95,347.0000	95,329.0000	(0.019)	0	0	0
28/12/2006	TRT1	2007/02/01			Index Future	247.3310	247.3280	(0.001)	0.0000	0.0000	500
28/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	40,722.0000	40,563.0000	(0.390)	0	0	0
28/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	3,412.0000	3,283.0000	(3.781)	0	0	0
Grand Total:											1,828