



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/12/2006

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
13/12/2006	CRD1 2007/02/01			Index Future	106.8920	106.8110	(0.076)	0.0000	0.0000	10
13/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,181.0000	12,568.0000	(4.651)	0	0	0
13/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,261.0000	4,458.0000	4.623	0	0	0
13/12/2006	GOVI 2007/02/01			jGovi	249.2090	248.8740	(0.134)	0.0000	0.0000	66
13/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	192,090.0000	188,740.0000	(1.744)	0	0	0
13/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
13/12/2006	GOVI 2007/05/03			jGovi	254.7540	254.4070	(0.136)	0.0000	0.0000	118
13/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	7.0000	8.0000	14.286	0	0	0
13/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	197,547.0000	194,078.0000	(1.756)	0	0	0
13/12/2006	GOVI 2007/08/02			jGovi	260.3140	259.9620	(0.135)	0.0000	0.0000	0
13/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	198,274.0000	194,771.0000	(1.767)	0	0	0
13/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	134.0000	151.0000	12.687	0	0	0
13/12/2006	ILBI 2007/02/01			Index Future	272.8080	272.8080	-	0.0000	0.0000	0
13/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,382.0000	79,323.0000	(0.074)	0	0	0
13/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,302.0000	1,243.0000	(4.531)	0	0	0
13/12/2006	J153 2010/08/31			jSwap	8.8460	8.8120	(0.384)	0.0000	0.0000	0
13/12/2006	J157 2015/09/15			jSwap	8.4870	8.4970	0.118	0.0000	0.0000	0
13/12/2006	J186 2026/12/21			jSwap	7.8930	7.9100	0.215	0.0000	0.0000	0

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13/12/2006	J194	2008/02/28			jSwap	9.0950	9.0530	(0.462)	0.0000	0.0000	0
13/12/2006	J201	2014/12/22			jSwap	8.4830	8.4910	0.094	0.0000	0.0000	0
13/12/2006	J203	2017/09/15			jSwap	8.3830	8.3910	0.095	0.0000	0.0000	0
13/12/2006	J204	2018/12/21			jSwap	8.2870	8.2940	0.084	0.0000	0.0000	0
13/12/2006	J207	2020/01/15			jSwap	8.2380	8.2430	0.061	0.0000	0.0000	0
13/12/2006	JBAR	2005/12/21			jBar	9.1380	9.1750	0.405	0.0000	0.0000	0
13/12/2006	JFRA	2007/02/01			jFra	9.2050	9.2000	(0.054)	0.0000	0.0000	0
13/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,156.0000	4,144.0000	(0.289)	0	0	0
13/12/2006	JFRA	2007/05/03			jFra	9.2820	9.2370	(0.485)	0.0000	0.0000	0
13/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	26.0000	29.0000	11.538	0	0	0
13/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,369.0000	4,262.0000	(2.449)	0	0	0
13/12/2006	JFRA	2007/08/02			jFra	9.2470	9.1700	(0.833)	0.0000	0.0000	0
13/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,356.0000	4,183.0000	(3.972)	0	0	0
13/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	98.0000	112.0000	14.286	0	0	0
13/12/2006	JFRA	2007/11/01			jFra	9.1840	9.1070	(0.838)	0.0000	0.0000	0
13/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	201.0000	223.0000	10.945	0	0	0
13/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,613.0000	4,435.0000	(3.859)	0	0	0
13/12/2006	JFRA	2008/02/07			jFra	9.0370	8.8950	(1.571)	0.0000	0.0000	0
13/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,584.0000	19,725.0000	0.720	0	0	0
13/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,331.0000	23,128.0000	(0.870)	0	0	0
13/12/2006	JN02	2007/02/01			jNote	9.0360	8.9570	(0.874)	0.0000	0.0000	0
13/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,132.0000	7,785.0000	9.156	0	0	0

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13/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,785.0000	7,000.0000	(10.083)	0	0	0
13/12/2006	JN02	2007/05/03			jNote	8.9590	8.8740	(0.949)	0.0000	0.0000	0
13/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,304.0000	16,167.0000	5.639	0	0	0
13/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,002.0000	9,311.0000	(6.909)	0	0	0
13/12/2006	JN02	2007/08/02			jNote	8.8630	8.7830	(0.903)	0.0000	0.0000	0
13/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,768.0000	20,593.0000	4.173	0	0	0
13/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,711.0000	12,068.0000	(5.059)	0	0	0
13/12/2006	JN05	2007/02/01			jNote	8.6470	8.6240	(0.266)	0.0000	0.0000	0
13/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	25,087.0000	25,917.0000	3.308	0	0	0
13/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	901.0000	780.0000	(13.430)	0	0	0
13/12/2006	JN05	2007/05/03			jNote	8.5880	8.5680	(0.233)	0.0000	0.0000	0
13/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,528.0000	3,337.0000	(5.414)	0	0	0
13/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	30,120.0000	30,764.0000	2.138	0	0	0
13/12/2006	JN05	2007/08/02			jNote	8.5220	8.5080	(0.164)	0.0000	0.0000	0
13/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,569.0000	5,408.0000	(2.891)	0	0	0
13/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	34,867.0000	35,301.0000	1.245	0	0	0
13/12/2006	JN10	2007/02/01			jNote	8.3170	8.3260	0.108	0.0000	0.0000	0
13/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	54.0000	54.0000	-	0	0	0
13/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,743.0000	45,156.0000	(1.283)	0	0	0
13/12/2006	JN10	2007/05/03			jNote	8.2690	8.2790	0.121	0.0000	0.0000	0
13/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,877.0000	49,247.0000	(1.263)	0	0	0
13/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	865.0000	892.0000	3.121	0	0	0
13/12/2006	JN10	2007/08/02			jNote	8.2170	8.2270	0.122	0.0000	0.0000	0
13/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,930.0000	1,979.0000	2.539	0	0	0
13/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,565.0000	53,949.0000	(1.129)	0	0	0
13/12/2006	JROD	2006/12/29			jRod	8.1680	8.1670	(0.012)	0.0000	0.0000	0

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13/12/2006	JROD	2007/01/31			jRod	8.5940	8.6000	0.070	0.0000	0.0000	0
13/12/2006	JROD	2007/02/28			jRod	8.9870	9.0070	0.223	0.0000	0.0000	0
13/12/2006	JROD	2007/03/30			jRod	8.7070	8.7260	0.218	0.0000	0.0000	0
13/12/2006	JROD	2007/04/30			jRod	8.9580	8.9840	0.290	0.0000	0.0000	0
13/12/2006	JROD	2007/05/31			jRod	9.1580	9.1880	0.328	0.0000	0.0000	0
13/12/2006	OTH1	2007/02/01			Index Future	245.5390	245.3150	(0.091)	0.0000	0.0000	15
13/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	10,089.0000	10,683.0000	5.888	0	0	0
13/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	29,679.0000	28,033.0000	(5.546)	0	0	0
13/12/2006	R153	2007/02/01			Bond Future	8.2800	8.2700	(0.121)	0.0000	0.0000	62
13/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,533.0000	6,624.0000	1.393	0	0	0
13/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,524.0000	7,285.0000	(3.177)	0	0	0
13/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,477.0000	17,692.0000	1.230	0	0	0
13/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,103.0000	1,988.0000	(5.468)	0	0	0
13/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,466.0000	12,176.0000	(2.326)	0	0	0
13/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,718.0000	4,529.0000	(4.006)	0	0	0
13/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,310.0000	10,450.0000	1.358	0	0	0
13/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,180.0000	3,220.0000	1.258	0	0	0
13/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,521.0000	12,687.0000	1.326	0	0	0
13/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,162.0000	3,986.0000	(4.229)	0	0	0
13/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,908.0000	18,589.0000	(1.687)	0	0	0
13/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,656.0000	3,493.0000	(4.458)	0	0	0
13/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,440.0000	24,701.0000	1.068	0	0	0
13/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	996.0000	927.0000	(6.928)	0	0	0
13/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,392.0000	11,545.0000	1.343	0	0	0
13/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	432.0000	432.0000	-	0	0	0
13/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,756.0000	34,425.0000	(0.952)	0	0	0
13/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,539.0000	26,209.0000	(1.243)	0	0	0
13/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,250.0000	1,261.0000	0.880	0	0	0
13/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	122.0000	121.0000	(0.820)	0	0	0
13/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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13/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,268.0000	42,937.0000	(0.765)	0	0	0
13/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,693.0000	60,363.0000	(0.544)	0	0	0
13/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,931.0000	51,601.0000	(0.635)	0	0	0
13/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
13/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
13/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,894.0000	32,186.0000	0.916	0	0	0
13/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	452.0000	414.0000	(8.407)	0	0	0
13/12/2006	R153	2007/05/03			Bond Future	8.2400	8.2300	(0.121)	0.0000	0.0000	1
13/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,358.0000	16,506.0000	0.905	0	0	0
13/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,358.0000	8,197.0000	(1.926)	0	0	0
13/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,155.0000	6,022.0000	(2.161)	0	0	0
13/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,260.0000	20,436.0000	0.869	0	0	0
13/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,230.0000	5,109.0000	(2.314)	0	0	0
13/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,372.0000	22,560.0000	0.840	0	0	0
13/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,303.0000	21,485.0000	0.854	0	0	0
13/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,679.0000	5,551.0000	(2.254)	0	0	0
13/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,882.0000	27,095.0000	0.792	0	0	0
13/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,698.0000	3,602.0000	(2.596)	0	0	0
13/12/2006	R153	2007/08/02			Bond Future	8.0510	8.0250	(0.323)	0.0000	0.0000	0
13/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,912.0000	23,361.0000	1.960	0	0	0
13/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,032.0000	9,728.0000	(3.030)	0	0	0
13/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,043.0000	7,782.0000	(3.245)	0	0	0
13/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,166.0000	6,925.0000	(3.363)	0	0	0
13/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,601.0000	27,091.0000	1.842	0	0	0
13/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,549.0000	29,059.0000	1.786	0	0	0
13/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,595.0000	7,344.0000	(3.305)	0	0	0
13/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,567.0000	28,067.0000	1.814	0	0	0
13/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,635.0000	33,184.0000	1.682	0	0	0
13/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,630.0000	5,427.0000	(3.606)	0	0	0
13/12/2006	R157	2007/02/01			Bond Future	7.9600	7.9800	0.251	0.0000	0.0000	0
13/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	75,503.0000	74,029.0000	(1.952)	0	0	0
13/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	125,415.0000	123,921.0000	(1.191)	0	0	0
13/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,515.0000	1,574.0000	3.894	0	0	0

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13/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	41.0000	42.0000	2.439	0	0	0
13/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	52,433.0000	51,024.0000	(2.687)	0	0	0
13/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	58,902.0000	57,466.0000	(2.438)	0	0	0
13/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,715.0000	39,850.0000	2.932	0	0	0
13/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,125.0000	2,210.0000	4.000	0	0	0
13/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	264.0000	270.0000	2.273	0	0	0
13/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	2,945.0000	3,066.0000	4.109	0	0	0
13/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,950.0000	107,457.0000	(1.370)	0	0	0
13/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,262.0000	7,566.0000	4.186	0	0	0
13/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	106.0000	108.0000	1.887	0	0	0
13/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,696.0000	4,894.0000	4.216	0	0	0
13/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	400.0000	338.0000	(15.500)	0	0	0
13/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	43,040.0000	41,689.0000	(3.139)	0	0	0
13/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,894.0000	57,222.0000	2.376	0	0	0
13/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,706.0000	3,346.0000	(9.714)	0	0	0
13/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,346.0000	1,180.0000	(12.333)	0	0	0
13/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	645.0000	666.0000	3.256	0	0	0
13/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	92,271.0000	90,783.0000	(1.613)	0	0	0
13/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	46,121.0000	44,748.0000	(2.977)	0	0	0
13/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	74,858.0000	76,292.0000	1.916	0	0	0
13/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	28,721.0000	27,531.0000	(4.143)	0	0	0
13/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,498.0000	7,862.0000	(7.484)	0	0	0
13/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	37,074.0000	35,777.0000	(3.498)	0	0	150
13/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,450.0000	3,594.0000	4.174	0	0	0
13/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,170.0000	12,347.0000	(6.249)	0	0	250
13/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,330.0000	25,189.0000	3.531	0	0	0
13/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	17,668.0000	18,340.0000	3.803	0	0	0
13/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	88.0000	89.0000	1.136	0	0	150
13/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	112,262.0000	110,769.0000	(1.330)	0	0	0
13/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	49,254.0000	47,861.0000	(2.828)	0	0	0
13/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,505.0000	2,608.0000	4.112	0	0	0
13/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,000.0000	14,552.0000	3.943	0	0	0
13/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,987.0000	16,045.0000	(5.545)	0	0	0
13/12/2006	R157	2007/05/03			Bond Future	7.9350	7.9550	0.252	0.0000	0.0000	504
13/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	62,174.0000	60,942.0000	(1.982)	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
13/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,785.0000	8,014.0000	2.942	0	0	0
13/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	67,689.0000	66,421.0000	(1.873)	0	0	0
13/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,411.0000	6,604.0000	3.010	0	0	0
13/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,911.0000	63,661.0000	(1.926)	0	0	0
13/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,071.0000	7,281.0000	2.970	0	0	0
13/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	79,157.0000	77,829.0000	(1.678)	0	0	0
13/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,249.0000	4,383.0000	3.154	0	0	0
13/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	51,689.0000	50,540.0000	(2.223)	0	0	0
13/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,228.0000	11,540.0000	2.779	0	0	0
13/12/2006	R157	2007/08/02			Bond Future	7.8250	7.8420	0.217	0.0000	0.0000	0
13/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,740.0000	2,846.0000	3.869	0	0	0
13/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,366.0000	69,251.0000	(1.585)	0	0	0
13/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,706.0000	11,921.0000	1.837	0	0	0
13/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	73,440.0000	72,448.0000	(1.351)	0	0	0
13/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,537.0000	12,765.0000	1.819	0	0	0
13/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,184.0000	8,341.0000	1.918	0	0	0
13/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	75,977.0000	74,971.0000	(1.324)	0	0	0
13/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,112.0000	88,050.0000	(1.192)	0	0	0
13/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,332.0000	16,616.0000	1.739	0	0	0
13/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	63,646.0000	62,710.0000	(1.471)	0	0	0
13/12/2006	R186	2007/02/01			Bond Future	7.5050	7.5420	0.493	0.0000	0.0000	2
13/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	22,468.0000	19,982.0000	(11.065)	0	0	0
13/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	23,097.0000	25,247.0000	9.309	0	0	0
13/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	706.0000	801.0000	13.456	0	0	0
13/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,212.0000	2,504.0000	13.201	0	0	0
13/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,505.0000	1,707.0000	13.422	0	0	0
13/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	95,890.0000	91,456.0000	(4.624)	0	0	0
13/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,318.0000	8,838.0000	(14.344)	0	0	0
13/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	85,307.0000	80,962.0000	(5.093)	0	0	0
13/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	11,108.0000	12,326.0000	10.965	0	0	0
13/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	117,199.0000	112,658.0000	(3.875)	0	0	0
13/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,817.0000	3,121.0000	(18.234)	0	0	0
13/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	64,749.0000	60,696.0000	(6.260)	0	0	0
13/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	41,352.0000	37,934.0000	(8.266)	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
13/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	4,723.0000	5,307.0000	12.365	0	0	0
13/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,958.0000	46,114.0000	7.347	0	0	0
13/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	136,254.0000	140,824.0000	3.354	0	0	0
13/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	90,573.0000	86,178.0000	(4.852)	0	0	0
13/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	69,655.0000	73,596.0000	5.658	0	0	0
13/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	169,193.0000	164,567.0000	(2.734)	0	0	0
13/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	81.0000	92.0000	13.580	0	0	0
13/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	240.0000	272.0000	13.333	0	0	0
13/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,102.0000	853.0000	(22.595)	0	0	0
13/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	143,503.0000	138,899.0000	(3.208)	0	0	0
13/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	241.0000	175.0000	(27.386)	0	0	0
13/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	101,380.0000	105,768.0000	4.328	0	0	0
13/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	1,812.0000	2,054.0000	13.355	0	0	0
13/12/2006	R186	2007/05/03			Bond Future	7.4620	7.4970	0.469	0.0000	0.0000	0
13/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	104,645.0000	100,966.0000	(3.516)	0	0	0
13/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,104.0000	11,806.0000	6.322	0	0	0
13/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	122,956.0000	119,068.0000	(3.162)	0	0	0
13/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,288.0000	7,782.0000	6.778	0	0	0
13/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,665.0000	3,938.0000	7.449	0	0	0
13/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	151,381.0000	147,272.0000	(2.714)	0	0	0
13/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,839.0000	6,248.0000	7.005	0	0	0
13/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	127,632.0000	123,700.0000	(3.081)	0	0	0
13/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,530.0000	6,979.0000	6.876	0	0	0
13/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	132,339.0000	128,366.0000	(3.002)	0	0	0
13/12/2006	R186	2007/08/02			Bond Future	7.4210	7.4560	0.472	0.0000	0.0000	0
13/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	116,055.0000	112,556.0000	(3.015)	0	0	0
13/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	18,036.0000	18,913.0000	4.862	0	0	0
13/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	141,935.0000	138,154.0000	(2.664)	0	0	0
13/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,163.0000	11,758.0000	5.330	0	0	0
13/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	137,534.0000	133,794.0000	(2.719)	0	0	0
13/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,126.0000	12,762.0000	5.245	0	0	0
13/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	159,792.0000	155,863.0000	(2.459)	0	0	0
13/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,157.0000	13,837.0000	5.168	0	0	0
13/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	133,163.0000	129,468.0000	(2.775)	0	0	0

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13/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	7,930.0000	8,377.0000	5.637	0	0	0
13/12/2006	R194	2007/02/01			Bond Future	8.8450	8.8280	(0.192)	0.0000	0.0000	0
13/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,168.0000	15,998.0000	(1.051)	0	0	0
13/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,556.0000	4,415.0000	(3.095)	0	0	0
13/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,105.0000	28,935.0000	(0.584)	0	0	0
13/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,691.0000	8,525.0000	(1.910)	0	0	0
13/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,900.0000	23,730.0000	(0.711)	0	0	0
13/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	48.0000	49.0000	2.083	0	0	0
13/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,588.0000	3,459.0000	(3.595)	0	0	0
13/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,498.0000	26,328.0000	(0.642)	0	0	0
13/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,105.0000	10,935.0000	(1.531)	0	0	0
13/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,632.0000	1,674.0000	2.574	0	0	0
13/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	486.0000	499.0000	2.675	0	0	0
13/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
13/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,619.0000	13,449.0000	(1.248)	0	0	0
13/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,092.0000	1,121.0000	2.656	0	0	0
13/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,734.0000	18,564.0000	(0.907)	0	0	0
13/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	175.0000	179.0000	2.286	0	0	0
13/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,312.0000	21,142.0000	(0.798)	0	0	0
13/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,472.0000	6,314.0000	(2.441)	0	0	0
13/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
13/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,298.0000	3,174.0000	(3.760)	0	0	0
13/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,844.0000	1,890.0000	2.495	0	0	0
13/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,024.0000	2,905.0000	(3.935)	0	0	0
13/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,071.0000	2,123.0000	2.511	0	0	0
13/12/2006	R194	2007/05/03			Bond Future	8.7130	8.6640	(0.562)	0.0000	0.0000	0
13/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,076.0000	5,283.0000	4.078	0	0	0
13/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,338.0000	2,198.0000	(5.988)	0	0	0
13/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,237.0000	3,063.0000	(5.375)	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
13/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,914.0000	2,752.0000	(5.559)	0	0	0
13/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,499.0000	6,740.0000	3.708	0	0	0
13/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,529.0000	5,747.0000	3.943	0	0	0
13/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,073.0000	2,904.0000	(5.500)	0	0	0
13/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,300.0000	5,512.0000	4.000	0	0	0
13/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,239.0000	4,423.0000	4.341	0	0	0
13/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,952.0000	3,755.0000	(4.985)	0	0	0
13/12/2006	R194	2007/08/02			Bond Future	8.5420	8.4410	(1.182)	0.0000	0.0000	0
13/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,645.0000	3,426.0000	(6.008)	0	0	0
13/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,694.0000	7,006.0000	4.661	0	0	0
13/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,496.0000	7,829.0000	4.442	0	0	0
13/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,317.0000	4,072.0000	(5.675)	0	0	0
13/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,200.0000	3,959.0000	(5.738)	0	0	0
13/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,851.0000	7,166.0000	4.598	0	0	0
13/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,084.0000	3,848.0000	(5.779)	0	0	0
13/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,540.0000	6,847.0000	4.694	0	0	0
13/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,945.0000	6,234.0000	4.861	0	0	0
13/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,810.0000	4,547.0000	(5.468)	0	0	0
13/12/2006	R201	2007/02/01			Bond Future	7.9490	7.9710	0.277	0.0000	0.0000	0
13/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,515.0000	11,002.0000	4.631	0	0	0
13/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,538.0000	12,719.0000	(6.050)	0	0	0
13/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,059.0000	40,827.0000	(2.929)	0	0	0
13/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,461.0000	1,534.0000	4.997	0	0	0
13/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	39,509.0000	38,292.0000	(3.080)	0	0	0
13/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	70.0000	56.0000	(20.000)	0	0	0
13/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,924.0000	72,624.0000	(1.759)	0	0	0
13/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,063.0000	2,168.0000	5.090	0	0	0
13/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,009.0000	31,009.0000	3.332	0	0	0
13/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,534.0000	59,246.0000	(2.128)	0	0	0
13/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,744.0000	6,195.0000	(8.141)	0	0	0
13/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	165.0000	171.0000	3.636	0	0	0
13/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	34,521.0000	33,340.0000	(3.421)	0	0	0
13/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	74,470.0000	75,761.0000	1.734	0	0	0
13/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,245.0000	45,990.0000	(2.656)	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
13/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,739.0000	1,827.0000	5.060	0	0	0
13/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,035.0000	897.0000	(13.333)	0	0	0
13/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,020.0000	1,071.0000	5.000	0	0	0
13/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	23,023.0000	21,984.0000	(4.513)	0	0	0
13/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,904.0000	2,598.0000	(10.537)	0	0	0
13/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,648.0000	19,406.0000	4.065	0	0	0
13/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	43,619.0000	44,787.0000	2.678	0	0	0
13/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	418.0000	437.0000	4.545	0	0	0
13/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	36,995.0000	35,794.0000	(3.246)	0	0	0
13/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,339.0000	5,605.0000	4.982	0	0	0
13/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,438.0000	2,563.0000	5.127	0	0	0
13/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	58,647.0000	59,903.0000	2.142	0	0	0
13/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	300.0000	250.0000	(16.667)	0	0	0
13/12/2006	R201	2007/05/03			Bond Future	7.8940	7.9130	0.241	0.0000	0.0000	0
13/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,674.0000	8,896.0000	2.559	0	0	0
13/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,199.0000	42,315.0000	(2.046)	0	0	0
13/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,314.0000	3,408.0000	2.836	0	0	0
13/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,634.0000	50,690.0000	(1.828)	0	0	0
13/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	65,240.0000	64,230.0000	(1.548)	0	0	0
13/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,485.0000	5,634.0000	2.716	0	0	0
13/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,978.0000	5,114.0000	2.732	0	0	0
13/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	56,058.0000	55,090.0000	(1.727)	0	0	0
13/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,830.0000	52,874.0000	(1.776)	0	0	0
13/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,033.0000	6,195.0000	2.685	0	0	0
13/12/2006	R201	2007/08/02			Bond Future	7.8430	7.8600	0.217	0.0000	0.0000	0
13/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,776.0000	13,003.0000	1.777	0	0	0
13/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	49,355.0000	48,615.0000	(1.499)	0	0	0
13/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,749.0000	9,930.0000	1.857	0	0	0
13/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,087.0000	9,258.0000	1.882	0	0	0
13/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	59,160.0000	58,364.0000	(1.346)	0	0	0
13/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,462.0000	8,622.0000	1.891	0	0	0
13/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	61,206.0000	60,399.0000	(1.318)	0	0	0
13/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	57,141.0000	56,355.0000	(1.376)	0	0	0
13/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,293.0000	6,417.0000	1.970	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
13/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	69,632.0000	68,789.0000	(1.211)	0	0	0
13/12/2006	R203	2007/02/01			Bond Future	7.8180	7.8450	0.345	0.0000	0.0000	0
13/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	161.0000	182.0000	13.043	0	0	0
13/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	319.0000	361.0000	13.166	0	0	0
13/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	61,899.0000	63,818.0000	3.100	0	0	0
13/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
13/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	51,727.0000	49,810.0000	(3.706)	0	0	0
13/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	58,326.0000	56,389.0000	(3.321)	0	0	0
13/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,249.0000	2,787.0000	(14.220)	0	0	0
13/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	81,344.0000	79,387.0000	(2.406)	0	0	0
13/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	32,606.0000	30,854.0000	(5.373)	0	0	0
13/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,690.0000	28,187.0000	5.609	0	0	0
13/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,847.0000	2,054.0000	11.207	0	0	0
13/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	167.0000	127.0000	(23.952)	0	0	0
13/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	48,447.0000	46,545.0000	(3.926)	0	0	0
13/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	441.0000	497.0000	12.698	0	0	0
13/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	22.0000	16.0000	(27.273)	0	0	0
13/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	55,023.0000	53,094.0000	(3.506)	0	0	0
13/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,771.0000	6,310.0000	9.340	0	0	0
13/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,879.0000	17,460.0000	(7.516)	0	0	0
13/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,581.0000	83,533.0000	2.393	0	0	0
13/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	228.0000	258.0000	13.158	0	0	0
13/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,237.0000	45,033.0000	4.154	0	0	0
13/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	101,858.0000	103,816.0000	1.922	0	0	0
13/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	874.0000	711.0000	(18.650)	0	0	0
13/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	77.0000	88.0000	14.286	0	0	0
13/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,909.0000	7,976.0000	(10.473)	0	0	0
13/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	13,863.0000	14,889.0000	7.401	0	0	0
13/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	64,938.0000	62,990.0000	(3.000)	0	0	0
13/12/2006	R203	2007/05/03			Bond Future	7.7680	7.7930	0.322	0.0000	0.0000	0
13/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	65,683.0000	64,000.0000	(2.562)	0	0	0
13/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,497.0000	1,607.0000	7.348	0	0	0
13/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,257.0000	1,352.0000	7.558	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
13/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,051.0000	1,132.0000	7.707	0	0	0
13/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	68,736.0000	67,038.0000	(2.470)	0	0	0
13/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	492.0000	533.0000	8.333	0	0	0
13/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	84,216.0000	82,463.0000	(2.082)	0	0	0
13/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	71,809.0000	70,096.0000	(2.385)	0	0	0
13/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,882.0000	3,077.0000	6.766	0	0	0
13/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	53,747.0000	52,148.0000	(2.975)	0	0	0
13/12/2006	R203	2007/08/02			Bond Future	7.7210	7.7440	0.298	0.0000	0.0000	0
13/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	87,525.0000	85,987.0000	(1.757)	0	0	0
13/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,751.0000	1,843.0000	5.254	0	0	0
13/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	73,041.0000	71,569.0000	(2.015)	0	0	0
13/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	70,208.0000	68,753.0000	(2.072)	0	0	0
13/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,690.0000	3,865.0000	4.743	0	0	0
13/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,278.0000	3,437.0000	4.851	0	0	0
13/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	75,899.0000	74,411.0000	(1.961)	0	0	0
13/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,905.0000	3,048.0000	4.923	0	0	0
13/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,790.0000	6,045.0000	4.404	0	0	0
13/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	59,185.0000	57,810.0000	(2.323)	0	0	0
13/12/2006	R204	2007/02/01			Bond Future	7.7840	7.8110	0.347	0.0000	0.0000	0
13/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,578.0000	17,538.0000	5.791	0	0	0
13/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,940.0000	12,812.0000	(8.092)	0	0	0
13/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	88,865.0000	86,795.0000	(2.329)	0	0	0
13/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	267.0000	284.0000	6.367	0	0	0
13/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	71,935.0000	69,895.0000	(2.836)	0	0	0
13/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	676.0000	724.0000	7.101	0	0	0
13/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,719.0000	6,015.0000	(10.478)	0	0	0
13/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,033.0000	30,416.0000	4.764	0	0	0
13/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,603.0000	9,166.0000	6.544	0	0	0
13/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	49.0000	37.0000	(24.490)	0	0	0
13/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	64,100.0000	66,039.0000	3.025	0	0	0
13/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,707.0000	2,346.0000	(13.336)	0	0	0
13/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	45,206.0000	46,933.0000	3.820	0	0	0
13/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	985.0000	1,056.0000	7.208	0	0	0
13/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	236.0000	188.0000	(20.339)	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
13/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	65,186.0000	63,169.0000	(3.094)	0	0	0
13/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,307.0000	108,383.0000	1.953	0	0	0
13/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	892.0000	744.0000	(16.592)	0	0	0
13/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	84,691.0000	86,731.0000	2.409	0	0	0
13/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,148.0000	23,623.0000	(6.064)	0	0	0
13/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,420.0000	1,524.0000	7.324	0	0	0
13/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	39,265.0000	37,461.0000	(4.594)	0	0	0
13/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	58,492.0000	56,507.0000	(3.394)	0	0	0
13/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,698.0000	1,822.0000	7.303	0	0	0
13/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,020.0000	4,303.0000	7.040	0	0	0
13/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	61,830.0000	59,828.0000	(3.238)	0	0	0
13/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,184.0000	1,270.0000	7.264	0	0	0
13/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	55,178.0000	53,213.0000	(3.561)	0	0	0
13/12/2006	R204	2007/05/03			Bond Future	7.7380	7.7620	0.310	0.0000	0.0000	0
13/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	64,786.0000	63,252.0000	(2.368)	0	0	0
13/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,461.0000	8,766.0000	3.605	0	0	0
13/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,743.0000	5,962.0000	3.813	0	0	0
13/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	94,078.0000	92,363.0000	(1.823)	0	0	0
13/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	76,159.0000	74,537.0000	(2.130)	0	0	0
13/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,043.0000	3,168.0000	4.108	0	0	0
13/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	82,038.0000	80,381.0000	(2.020)	0	0	0
13/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	79,084.0000	77,445.0000	(2.072)	0	0	0
13/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,190.0000	5,390.0000	3.854	0	0	0
13/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,681.0000	4,864.0000	3.909	0	0	0
13/12/2006	R204	2007/08/02			Bond Future	7.6950	7.7190	0.312	0.0000	0.0000	0
13/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	72,278.0000	70,836.0000	(1.995)	0	0	0
13/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	88,283.0000	86,725.0000	(1.765)	0	0	0
13/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,062.0000	10,362.0000	2.982	0	0	0
13/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	82,831.0000	81,309.0000	(1.837)	0	0	0
13/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,426.0000	13,806.0000	2.830	0	0	0
13/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,656.0000	8,920.0000	3.050	0	0	0
13/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,337.0000	9,619.0000	3.020	0	0	0
13/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	85,544.0000	84,003.0000	(1.801)	0	0	0
13/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	99,467.0000	97,847.0000	(1.629)	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
13/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,323.0000	6,526.0000	3.211	0	0	0
13/12/2006	R206	2007/02/01			Bond Future	7.9770	7.9990	0.276	0.0000	0.0000	0
13/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,887.0000	3,494.0000	(10.111)	0	0	0
13/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,711.0000	16,454.0000	4.729	0	0	0
13/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,206.0000	3,432.0000	7.049	0	0	0
13/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,078.0000	8,408.0000	(7.380)	0	0	0
13/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	17,194.0000	16,283.0000	(5.298)	0	0	0
13/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,890.0000	8,356.0000	5.906	0	0	0
13/12/2006	R206	2007/05/03			Bond Future	7.9210	7.9400	0.240	0.0000	0.0000	0
13/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,867.0000	19,390.0000	2.772	0	0	0
13/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,186.0000	9,750.0000	(4.280)	0	0	0
13/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,224.0000	7,484.0000	3.599	0	0	0
13/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	23,662.0000	22,963.0000	(2.954)	0	0	0
13/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	16,094.0000	15,520.0000	(3.567)	0	0	0
13/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	12,115.0000	12,500.0000	3.178	0	0	0
13/12/2006	R206	2007/08/02			Bond Future	7.8690	7.8860	0.216	0.0000	0.0000	0
13/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,500.0000	14,828.0000	2.262	0	0	0
13/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,920.0000	20,412.0000	(2.428)	0	0	0
13/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,850.0000	14,435.0000	(2.795)	0	0	0
13/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,727.0000	21,148.0000	2.031	0	0	0
13/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,697.0000	9,939.0000	2.496	0	0	0
13/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	28,224.0000	27,630.0000	(2.105)	0	0	0
13/12/2006	R207	2007/02/01			Bond Future	7.7140	7.7350	0.272	0.0000	0.0000	0
13/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	65.0000	51.0000	(21.538)	0	0	0
13/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	10,945.0000	11,598.0000	5.966	0	0	0
13/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	80,332.0000	81,972.0000	2.042	0	0	0
13/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,287.0000	40,729.0000	(3.684)	0	0	0
13/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,360.0000	40,769.0000	3.580	0	0	0
13/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	265.0000	287.0000	8.302	0	0	0
13/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,780.0000	12,778.0000	(7.271)	0	0	0
13/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	59,028.0000	60,610.0000	2.680	0	0	0
13/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	368.0000	399.0000	8.424	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
13/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	409.0000	336.0000	(17.848)	0	0	0
13/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,215.0000	1,312.0000	7.984	0	0	0
13/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,794.0000	1,549.0000	(13.657)	0	0	0
13/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,167.0000	4,463.0000	7.103	0	0	0
13/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	94,657.0000	93,002.0000	(1.748)	0	0	0
13/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	189.0000	204.0000	7.937	0	0	0
13/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	70,283.0000	68,635.0000	(2.345)	0	0	0
13/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	26,382.0000	25,024.0000	(5.147)	0	0	0
13/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	102,533.0000	104,186.0000	1.612	0	0	0
13/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	92.0000	100.0000	8.696	0	0	0
13/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	56,158.0000	54,534.0000	(2.892)	0	0	0
13/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	59,685.0000	58,052.0000	(2.736)	0	0	0
13/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
13/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,717.0000	5,138.0000	(10.128)	0	0	0
13/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	63,218.0000	61,579.0000	(2.593)	0	0	0
13/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	22,803.0000	23,879.0000	4.719	0	0	0
13/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
13/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,317.0000	75,666.0000	(2.135)	0	0	0
13/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	43.0000	46.0000	6.977	0	0	0
13/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	66,753.0000	65,109.0000	(2.463)	0	0	0
13/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	132.0000	144.0000	9.091	0	0	0
13/12/2006	R207	2007/05/03			Bond Future	7.6700	7.6900	0.261	0.0000	0.0000	0
13/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,754.0000	2,890.0000	4.938	0	0	0
13/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	64,999.0000	63,569.0000	(2.200)	0	0	0
13/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	500.0000	529.0000	5.800	0	0	0
13/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	97,649.0000	96,111.0000	(1.575)	0	0	0
13/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,231.0000	1,297.0000	5.361	0	0	0
13/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	84,447.0000	82,937.0000	(1.788)	0	0	0
13/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,457.0000	1,534.0000	5.285	0	0	0
13/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,036.0000	1,092.0000	5.405	0	0	0
13/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	81,161.0000	79,661.0000	(1.848)	0	0	0
13/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	77,888.0000	76,399.0000	(1.912)	0	0	0
13/12/2006	R207	2007/08/02			Bond Future	7.6300	7.6480	0.236	0.0000	0.0000	0
13/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,305.0000	5,484.0000	3.374	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
13/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	69,971.0000	68,750.0000	(1.745)	0	0	0
13/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	100,789.0000	99,450.0000	(1.329)	0	0	0
13/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,565.0000	1,627.0000	3.962	0	0	0
13/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,964.0000	3,072.0000	3.644	0	0	0
13/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	85,136.0000	83,845.0000	(1.516)	0	0	0
13/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,621.0000	2,718.0000	3.701	0	0	0
13/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,345.0000	3,465.0000	3.587	0	0	0
13/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	88,239.0000	86,936.0000	(1.477)	0	0	0
13/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	82,053.0000	80,773.0000	(1.560)	0	0	0
13/12/2006	TRT1	2007/02/01			Index Future	246.2530	245.9270	(0.132)	0.0000	0.0000	500
13/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	7,981.0000	8,768.0000	9.861	0	0	0
13/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	34,511.0000	32,038.0000	(7.166)	0	0	0
Grand Total:											1,828