



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/12/2006

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
15/12/2006	CRD1 2007/02/01			Index Future	106.8600	106.9440	0.079	0.0000	0.0000	10
15/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,823.0000	13,324.0000	3.907	0	0	0
15/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,223.0000	3,884.0000	(8.027)	0	0	0
15/12/2006	GOVI 2007/02/01			jGovi	249.0510	249.2615	0.085	0.0000	0.0000	66
15/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
15/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	190,510.0000	192,615.0000	1.105	0	0	0
15/12/2006	GOVI 2007/05/03			jGovi	254.5865	254.8000	0.084	0.0000	0.0000	118
15/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	195,872.0000	198,006.0000	1.089	0	0	0
15/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	7.0000	6.0000	(14.286)	0	0	0
15/12/2006	GOVI 2007/08/02			jGovi	260.1455	260.3645	0.084	0.0000	0.0000	0
15/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	196,593.0000	198,769.0000	1.107	0	0	0
15/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	138.0000	124.0000	(10.145)	0	0	0
15/12/2006	ILBI 2007/02/01			Index Future	270.2340	270.1920	(0.016)	0.0000	0.0000	0
15/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	55,925.0000	55,451.0000	(0.848)	0	0	0
15/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,585.0000	3,531.0000	(1.506)	0	0	0
15/12/2006	J153 2010/08/31			jSwap	8.8280	8.8170	(0.125)	0.0000	0.0000	0
15/12/2006	J157 2015/09/15			jSwap	8.5160	8.4890	(0.317)	0.0000	0.0000	0
15/12/2006	J186 2026/12/21			jSwap	7.9250	7.9110	(0.177)	0.0000	0.0000	0

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15/12/2006	J194	2008/02/28			jSwap	9.0550	9.0620	0.077	0.0000	0.0000	0
15/12/2006	J201	2014/12/22			jSwap	8.5150	8.4870	(0.329)	0.0000	0.0000	0
15/12/2006	J203	2017/09/15			jSwap	8.4080	8.3780	(0.357)	0.0000	0.0000	0
15/12/2006	J204	2018/12/21			jSwap	8.3090	8.2920	(0.205)	0.0000	0.0000	0
15/12/2006	J207	2020/01/15			jSwap	8.2580	8.2470	(0.133)	0.0000	0.0000	0
15/12/2006	JBAR	2005/12/21			jBar	9.1760	9.1760	-	0.0000	0.0000	0
15/12/2006	JFRA	2007/02/01			jFra	9.2020	9.2100	0.087	0.0000	0.0000	0
15/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,149.0000	4,168.0000	0.458	0	0	0
15/12/2006	JFRA	2007/05/03			jFra	9.2370	9.2480	0.119	0.0000	0.0000	0
15/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	29.0000	27.0000	(6.897)	0	0	0
15/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,262.0000	4,287.0000	0.587	0	0	0
15/12/2006	JFRA	2007/08/02			jFra	9.1750	9.1830	0.087	0.0000	0.0000	0
15/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	110.0000	108.0000	(1.818)	0	0	0
15/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,193.0000	4,210.0000	0.405	0	0	0
15/12/2006	JFRA	2007/11/01			jFra	9.1120	9.1200	0.088	0.0000	0.0000	0
15/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,445.0000	4,462.0000	0.382	0	0	0
15/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	221.0000	217.0000	(1.810)	0	0	0
15/12/2006	JFRA	2008/02/07			jFra	8.8930	8.9230	0.337	0.0000	0.0000	0
15/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,100.0000	23,112.0000	0.052	0	0	0
15/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,703.0000	19,642.0000	(0.310)	0	0	0
15/12/2006	JN02	2007/02/01			jNote	8.9650	8.9730	0.089	0.0000	0.0000	0
15/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,635.0000	7,485.0000	(1.965)	0	0	0

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15/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	6,996.0000	6,991.0000	(0.071)	0	0	0
15/12/2006	JN02	2007/05/03			jNote	8.8900	8.8910	0.011	0.0000	0.0000	0
15/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,951.0000	15,897.0000	(0.339)	0	0	0
15/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,387.0000	9,352.0000	(0.373)	0	0	0
15/12/2006	JN02	2007/08/02			jNote	8.8050	8.7990	(0.068)	0.0000	0.0000	0
15/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,199.0000	12,121.0000	(0.639)	0	0	0
15/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,321.0000	20,352.0000	0.153	0	0	0
15/12/2006	JN05	2007/02/01			jNote	8.6500	8.6280	(0.254)	0.0000	0.0000	0
15/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	24,926.0000	25,705.0000	3.125	0	0	0
15/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	846.0000	734.0000	(13.239)	0	0	0
15/12/2006	JN05	2007/05/03			jNote	8.5940	8.5720	(0.256)	0.0000	0.0000	0
15/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	29,876.0000	30,568.0000	2.316	0	0	0
15/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,510.0000	3,307.0000	(5.783)	0	0	0
15/12/2006	JN05	2007/08/02			jNote	8.5340	8.5120	(0.258)	0.0000	0.0000	0
15/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	34,451.0000	35,119.0000	1.939	0	0	0
15/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,624.0000	5,392.0000	(4.125)	0	0	0
15/12/2006	JN10	2007/02/01			jNote	8.3440	8.3090	(0.419)	0.0000	0.0000	0
15/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	43,920.0000	46,291.0000	5.398	0	0	0
15/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	60.0000	38.0000	(36.667)	0	0	0
15/12/2006	JN10	2007/05/03			jNote	8.2960	8.2610	(0.422)	0.0000	0.0000	0
15/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	48,126.0000	50,372.0000	4.667	0	0	0
15/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	953.0000	791.0000	(16.999)	0	0	0
15/12/2006	JN10	2007/08/02			jNote	8.2460	8.2110	(0.424)	0.0000	0.0000	0
15/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,097.0000	1,843.0000	(12.113)	0	0	0
15/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	52,742.0000	54,912.0000	4.114	0	0	0
15/12/2006	JROD	2006/12/29			jRod	8.1640	8.1600	(0.049)	0.0000	0.0000	0

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15/12/2006	JROD	2007/01/31			jRod	8.5930	8.5850	(0.093)	0.0000	0.0000	0
15/12/2006	JROD	2007/02/28			jRod	8.9990	8.9890	(0.111)	0.0000	0.0000	0
15/12/2006	JROD	2007/03/30			jRod	8.7220	8.7170	(0.057)	0.0000	0.0000	0
15/12/2006	JROD	2007/04/30			jRod	8.9790	8.9750	(0.045)	0.0000	0.0000	0
15/12/2006	JROD	2007/05/31			jRod	9.1820	9.1780	(0.044)	0.0000	0.0000	0
15/12/2006	OTH1	2007/02/01			Index Future	245.4350	245.6100	0.071	0.0000	0.0000	15
15/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	10,105.0000	9,364.0000	(7.333)	0	0	0
15/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	28,655.0000	29,664.0000	3.521	0	0	0
15/12/2006	R153	2007/02/01			Bond Future	8.2700	8.2600	(0.121)	0.0000	0.0000	62
15/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,383.0000	10,526.0000	1.377	0	0	0
15/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,215.0000	6,976.0000	(3.313)	0	0	0
15/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,461.0000	4,274.0000	(4.192)	0	0	0
15/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,554.0000	6,646.0000	1.404	0	0	0
15/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,937.0000	1,825.0000	(5.782)	0	0	0
15/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,117.0000	11,826.0000	(2.402)	0	0	0
15/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,641.0000	17,859.0000	1.236	0	0	0
15/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,429.0000	3,268.0000	(4.695)	0	0	0
15/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,161.0000	3,201.0000	1.265	0	0	0
15/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,623.0000	12,793.0000	1.347	0	0	0
15/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,479.0000	11,635.0000	1.359	0	0	0
15/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,920.0000	3,746.0000	(4.439)	0	0	0
15/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,363.0000	60,033.0000	(0.547)	0	0	0
15/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	893.0000	828.0000	(7.279)	0	0	0
15/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
15/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,600.0000	51,270.0000	(0.640)	0	0	0
15/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,417.0000	34,085.0000	(0.965)	0	0	0
15/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,166.0000	32,461.0000	0.917	0	0	0
15/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,668.0000	24,933.0000	1.074	0	0	0
15/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	42,935.0000	42,604.0000	(0.771)	0	0	0
15/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,223.0000	1,233.0000	0.818	0	0	0

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15/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,189.0000	25,859.0000	(1.260)	0	0	0
15/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	413.0000	413.0000	-	0	0	0
15/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,550.0000	18,231.0000	(1.720)	0	0	0
15/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	25.0000	24.0000	(4.000)	0	0	0
15/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	394.0000	359.0000	(8.883)	0	0	0
15/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	113.0000	112.0000	(0.885)	0	0	0
15/12/2006	R153	2007/05/03			Bond Future	8.2300	8.2300	-	0.0000	0.0000	1
15/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,466.0000	16,425.0000	(0.249)	0	0	0
15/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,157.0000	8,116.0000	(0.503)	0	0	0
15/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,524.0000	22,489.0000	(0.155)	0	0	0
15/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,074.0000	5,038.0000	(0.709)	0	0	0
15/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,064.0000	27,034.0000	(0.111)	0	0	0
15/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,984.0000	5,947.0000	(0.618)	0	0	0
15/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,398.0000	20,361.0000	(0.181)	0	0	0
15/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,449.0000	21,412.0000	(0.173)	0	0	0
15/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,515.0000	5,478.0000	(0.671)	0	0	0
15/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,572.0000	3,541.0000	(0.868)	0	0	0
15/12/2006	R153	2007/08/02			Bond Future	8.0510	8.0230	(0.348)	0.0000	0.0000	0
15/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,968.0000	9,644.0000	(3.250)	0	0	0
15/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,849.0000	23,334.0000	2.123	0	0	0
15/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,983.0000	7,705.0000	(3.482)	0	0	0
15/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,541.0000	27,072.0000	2.001	0	0	0
15/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,508.0000	28,050.0000	1.970	0	0	0
15/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,536.0000	7,269.0000	(3.543)	0	0	0
15/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,491.0000	29,044.0000	1.941	0	0	0
15/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,108.0000	6,851.0000	(3.616)	0	0	0
15/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,577.0000	5,361.0000	(3.873)	0	0	0
15/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,583.0000	33,176.0000	1.820	0	0	0
15/12/2006	R157	2007/02/01			Bond Future	7.9670	7.9500	(0.213)	0.0000	0.0000	0
15/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	75,322.0000	74,060.0000	(1.675)	0	0	0
15/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,404.0000	2,177.0000	(9.443)	0	0	0
15/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,047.0000	8,341.0000	3.654	0	0	0

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15/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,403.0000	23,425.0000	(4.008)	0	0	0
15/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,198.0000	1,240.0000	3.506	0	0	0
15/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,418.0000	3,545.0000	3.716	0	0	0
15/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,950.0000	37,805.0000	(2.940)	0	0	0
15/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	58,299.0000	59,418.0000	1.919	0	0	0
15/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	56,270.0000	55,040.0000	(2.186)	0	0	0
15/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	111,727.0000	112,986.0000	1.127	0	0	0
15/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	341.0000	350.0000	2.639	0	0	0
15/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	124,886.0000	126,151.0000	1.013	0	0	0
15/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	92.0000	77.0000	(16.304)	0	0	0
15/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	74,930.0000	76,127.0000	1.597	0	0	0
15/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,413.0000	109,670.0000	1.159	0	0	0
15/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	596.0000	522.0000	(12.416)	0	0	0
15/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
15/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,630.0000	49,674.0000	2.147	0	0	0
15/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	91,721.0000	92,959.0000	1.350	0	0	0
15/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	237.0000	203.0000	(14.346)	0	0	0
15/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,435.0000	1,283.0000	(10.592)	0	0	0
15/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,031.0000	1,831.0000	(9.847)	0	0	0
15/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	76.0000	64.0000	(15.789)	0	0	150
15/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,145.0000	6,650.0000	(6.928)	0	0	0
15/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	28,081.0000	28,858.0000	2.767	0	0	0
15/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,815.0000	52,887.0000	2.069	0	0	0
15/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,405.0000	43,386.0000	2.313	0	0	0
15/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,431.0000	37,339.0000	2.492	0	0	150
15/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,338.0000	3,048.0000	(8.688)	0	0	0
15/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	2,838.0000	2,580.0000	(9.091)	0	0	0
15/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,490.0000	46,505.0000	2.231	0	0	0
15/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,576.0000	4,212.0000	(7.955)	0	0	0
15/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	17,652.0000	16,811.0000	(4.764)	0	0	0
15/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,939.0000	13,196.0000	(5.330)	0	0	0
15/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,631.0000	13,061.0000	3.404	0	0	250
15/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,403.0000	16,932.0000	3.225	0	0	0
15/12/2006	R157	2007/05/03			Bond Future	7.9600	7.9600	-	0.0000	0.0000	504
15/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,286.0000	7,220.0000	(0.906)	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
15/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,058.0000	65,996.0000	(0.094)	0	0	0
15/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,606.0000	6,543.0000	(0.954)	0	0	0
15/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	63,300.0000	63,234.0000	(0.104)	0	0	0
15/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,584.0000	60,515.0000	(0.114)	0	0	0
15/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,379.0000	4,329.0000	(1.142)	0	0	0
15/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	77,461.0000	77,410.0000	(0.066)	0	0	0
15/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,020.0000	7,951.0000	(0.860)	0	0	0
15/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,560.0000	11,480.0000	(0.692)	0	0	0
15/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,195.0000	50,115.0000	(0.159)	0	0	0
15/12/2006	R157	2007/08/02			Bond Future	7.9350	7.8020	(1.676)	0.0000	0.0000	0
15/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	67,390.0000	74,539.0000	10.608	0	0	0
15/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	82,547.0000	90,351.0000	9.454	0	0	0
15/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,484.0000	7,770.0000	(18.073)	0	0	0
15/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,354.0000	11,983.0000	(16.518)	0	0	0
15/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,430.0000	11,177.0000	(16.776)	0	0	0
15/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	69,833.0000	77,100.0000	10.406	0	0	0
15/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	63,359.0000	71,793.0000	13.311	0	0	0
15/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,600.0000	2,515.0000	(30.139)	0	0	0
15/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	18,550.0000	15,674.0000	(15.504)	0	0	0
15/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	57,998.0000	64,641.0000	11.454	0	0	0
15/12/2006	R186	2007/02/01			Bond Future	7.5470	7.5020	(0.596)	0.0000	0.0000	2
15/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,464.0000	21,978.0000	12.916	0	0	0
15/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	12,318.0000	10,399.0000	(15.579)	0	0	0
15/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,354.0000	22,230.0000	(12.322)	0	0	0
15/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	80,295.0000	85,396.0000	6.353	0	0	0
15/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	37,301.0000	41,020.0000	9.970	0	0	0
15/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	5,262.0000	4,260.0000	(19.042)	0	0	0
15/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,461.0000	1,925.0000	(21.780)	0	0	0
15/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	60,026.0000	64,662.0000	7.723	0	0	0
15/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	90,794.0000	96,047.0000	5.786	0	0	0
15/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	776.0000	580.0000	(25.258)	0	0	0
15/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,670.0000	1,284.0000	(23.114)	0	0	0
15/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	86.0000	59.0000	(31.395)	0	0	0
15/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	163,937.0000	169,548.0000	3.423	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
15/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	260.0000	186.0000	(28.462)	0	0	0
15/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	141,430.0000	135,830.0000	(3.960)	0	0	0
15/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,262.0000	143,826.0000	4.024	0	0	0
15/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,491.0000	9,843.0000	15.923	0	0	0
15/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	784.0000	957.0000	22.066	0	0	0
15/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	156.0000	195.0000	25.000	0	0	0
15/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	106,323.0000	100,858.0000	(5.140)	0	0	0
15/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,391.0000	42,106.0000	(9.237)	0	0	0
15/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,942.0000	3,502.0000	19.035	0	0	0
15/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	74,041.0000	68,964.0000	(6.857)	0	0	0
15/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	85,514.0000	90,699.0000	6.063	0	0	0
15/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,015.0000	1,561.0000	(22.531)	0	0	0
15/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	112,007.0000	117,449.0000	4.859	0	0	0
15/12/2006	R186	2007/05/03			Bond Future	7.5030	7.4570	(0.613)	0.0000	0.0000	0
15/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	100,253.0000	104,858.0000	4.593	0	0	0
15/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,843.0000	10,689.0000	(9.744)	0	0	0
15/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,939.0000	3,462.0000	(12.110)	0	0	0
15/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	127,627.0000	132,688.0000	3.965	0	0	0
15/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,258.0000	5,560.0000	(11.154)	0	0	0
15/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	146,524.0000	151,805.0000	3.604	0	0	0
15/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	118,335.0000	123,262.0000	4.164	0	0	0
15/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,799.0000	6,967.0000	(10.668)	0	0	0
15/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	122,964.0000	127,960.0000	4.063	0	0	0
15/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,993.0000	6,230.0000	(10.911)	0	0	0
15/12/2006	R186	2007/08/02			Bond Future	7.4620	7.4170	(0.603)	0.0000	0.0000	0
15/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	128,775.0000	133,355.0000	3.557	0	0	0
15/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	18,992.0000	17,666.0000	(6.982)	0	0	0
15/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,893.0000	12,848.0000	(7.522)	0	0	0
15/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	111,888.0000	116,186.0000	3.841	0	0	0
15/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	133,097.0000	137,740.0000	3.488	0	0	0
15/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,803.0000	10,883.0000	(7.795)	0	0	0
15/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	137,452.0000	142,156.0000	3.422	0	0	0
15/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,406.0000	7,704.0000	(8.351)	0	0	0
15/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,812.0000	11,831.0000	(7.657)	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
15/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	155,145.0000	160,067.0000	3.173	0	0	0
15/12/2006	R194	2007/02/01			Bond Future	8.8400	8.8140	(0.294)	0.0000	0.0000	0
15/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,448.0000	26,187.0000	(0.987)	0	0	0
15/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,262.0000	21,002.0000	(1.223)	0	0	0
15/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,055.0000	28,795.0000	(0.895)	0	0	0
15/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,220.0000	3,044.0000	(5.466)	0	0	0
15/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,401.0000	6,168.0000	(3.640)	0	0	0
15/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,630.0000	8,379.0000	(2.908)	0	0	0
15/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	163.0000	174.0000	6.748	0	0	0
15/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,604.0000	1,681.0000	4.800	0	0	0
15/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
15/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,510.0000	3,326.0000	(5.242)	0	0	0
15/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,684.0000	18,424.0000	(1.392)	0	0	0
15/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,567.0000	13,308.0000	(1.909)	0	0	0
15/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,816.0000	1,901.0000	4.681	0	0	0
15/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,118.0000	15,857.0000	(1.619)	0	0	0
15/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
15/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	43.0000	46.0000	6.977	0	0	0
15/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,050.0000	10,792.0000	(2.335)	0	0	0
15/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,850.0000	23,590.0000	(1.090)	0	0	0
15/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,065.0000	1,120.0000	5.164	0	0	0
15/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	466.0000	493.0000	5.794	0	0	0
15/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,479.0000	4,274.0000	(4.577)	0	0	0
15/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,946.0000	2,778.0000	(5.703)	0	0	0
15/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,044.0000	2,137.0000	4.550	0	0	0
15/12/2006	R194	2007/05/03			Bond Future	8.6790	8.6630	(0.184)	0.0000	0.0000	0
15/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,661.0000	5,724.0000	1.113	0	0	0
15/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,648.0000	6,719.0000	1.068	0	0	0
15/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,783.0000	2,721.0000	(2.228)	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
15/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,097.0000	3,031.0000	(2.131)	0	0	0
15/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,223.0000	2,169.0000	(2.429)	0	0	0
15/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,201.0000	5,259.0000	1.115	0	0	0
15/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,795.0000	3,722.0000	(1.924)	0	0	0
15/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,937.0000	2,873.0000	(2.179)	0	0	0
15/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,347.0000	4,398.0000	1.173	0	0	0
15/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,428.0000	5,489.0000	1.124	0	0	0
15/12/2006	R194	2007/08/02			Bond Future	8.4630	8.4580	(0.059)	0.0000	0.0000	0
15/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,923.0000	6,928.0000	0.072	0	0	0
15/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,459.0000	3,438.0000	(0.607)	0	0	0
15/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,997.0000	3,975.0000	(0.550)	0	0	0
15/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,743.0000	7,749.0000	0.077	0	0	0
15/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,083.0000	7,088.0000	0.071	0	0	0
15/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,885.0000	3,863.0000	(0.566)	0	0	0
15/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,156.0000	6,159.0000	0.049	0	0	0
15/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,766.0000	6,770.0000	0.059	0	0	0
15/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,111.0000	4,088.0000	(0.559)	0	0	0
15/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,590.0000	4,566.0000	(0.523)	0	0	0
15/12/2006	R201	2007/02/01			Bond Future	7.9720	7.9260	(0.577)	0.0000	0.0000	0
15/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	59,945.0000	57,262.0000	(4.476)	0	0	0
15/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,518.0000	4,672.0000	(15.332)	0	0	0
15/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,569.0000	13,943.0000	10.932	0	0	0
15/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	51.0000	62.0000	21.569	0	0	0
15/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	21,837.0000	23,724.0000	8.641	0	0	0
15/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,911.0000	9,553.0000	(12.446)	0	0	0
15/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,815.0000	73,095.0000	(3.588)	0	0	0
15/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	159.0000	117.0000	(26.415)	0	0	0
15/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,497.0000	2,039.0000	(18.342)	0	0	0
15/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,215.0000	35,489.0000	6.846	0	0	0
15/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	72,554.0000	75,243.0000	3.706	0	0	0
15/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	233.0000	283.0000	21.459	0	0	0
15/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	854.0000	1,014.0000	18.735	0	0	0
15/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,340.0000	17,440.0000	(9.824)	0	0	0
15/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,515.0000	2,924.0000	16.262	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
15/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,071.0000	6,903.0000	13.704	0	0	0
15/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	44,803.0000	42,231.0000	(5.741)	0	0	0
15/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,985.0000	28,662.0000	(7.497)	0	0	0
15/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,165.0000	61,797.0000	4.449	0	0	0
15/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,718.0000	43,151.0000	5.975	0	0	0
15/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,484.0000	1,185.0000	(20.148)	0	0	0
15/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,772.0000	1,425.0000	(19.582)	0	0	0
15/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,177.0000	40,563.0000	6.250	0	0	0
15/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,030.0000	810.0000	(21.359)	0	0	0
15/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	414.0000	315.0000	(23.913)	0	0	0
15/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,890.0000	48,402.0000	5.474	0	0	0
15/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,108.0000	1,708.0000	(18.975)	0	0	0
15/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,675.0000	38,007.0000	6.537	0	0	0
15/12/2006	R201	2007/05/03			Bond Future	7.9130	7.8680	(0.569)	0.0000	0.0000	0
15/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,832.0000	8,110.0000	(8.175)	0	0	0
15/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,190.0000	66,466.0000	3.546	0	0	0
15/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,369.0000	3,025.0000	(10.211)	0	0	0
15/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	42,252.0000	44,149.0000	4.490	0	0	0
15/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,040.0000	57,185.0000	3.897	0	0	0
15/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,065.0000	4,590.0000	(9.378)	0	0	0
15/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,141.0000	5,590.0000	(8.972)	0	0	0
15/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	50,636.0000	52,705.0000	4.086	0	0	0
15/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,822.0000	54,930.0000	3.991	0	0	0
15/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,582.0000	5,070.0000	(9.172)	0	0	0
15/12/2006	R201	2007/08/02			Bond Future	7.8600	7.8150	(0.573)	0.0000	0.0000	0
15/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,952.0000	12,177.0000	(5.984)	0	0	0
15/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,564.0000	50,352.0000	3.682	0	0	0
15/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,213.0000	8,610.0000	(6.545)	0	0	0
15/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,319.0000	60,279.0000	3.361	0	0	0
15/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,579.0000	8,007.0000	(6.667)	0	0	0
15/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,356.0000	62,348.0000	3.300	0	0	0
15/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,309.0000	58,236.0000	3.422	0	0	0
15/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,884.0000	9,248.0000	(6.435)	0	0	0
15/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,380.0000	5,925.0000	(7.132)	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
15/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,752.0000	70,860.0000	3.066	0	0	0
15/12/2006	R203	2007/02/01			Bond Future	7.8610	7.8090	(0.661)	0.0000	0.0000	0
15/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	91.0000	55.0000	(39.560)	0	0	0
15/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	61,836.0000	65,571.0000	6.040	0	0	0
15/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	613.0000	808.0000	31.811	0	0	0
15/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	84,688.0000	80,922.0000	(4.447)	0	0	0
15/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,506.0000	3,145.0000	25.499	0	0	0
15/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	46,094.0000	42,517.0000	(7.760)	0	0	0
15/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	379.0000	250.0000	(34.037)	0	0	0
15/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,065.0000	25,932.0000	(10.779)	0	0	0
15/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	104,974.0000	101,203.0000	(3.592)	0	0	0
15/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,670.0000	52,312.0000	7.483	0	0	0
15/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,953.0000	61,222.0000	(5.744)	0	0	0
15/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	271.0000	175.0000	(35.424)	0	0	0
15/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	104.0000	144.0000	38.462	0	0	0
15/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
15/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	78,229.0000	81,995.0000	4.814	0	0	0
15/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	55,240.0000	58,941.0000	6.700	0	0	0
15/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,607.0000	5,275.0000	(20.160)	0	0	0
15/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	191.0000	121.0000	(36.649)	0	0	0
15/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,949.0000	55,624.0000	7.074	0	0	0
15/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
15/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	45,412.0000	49,012.0000	7.927	0	0	0
15/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	523.0000	352.0000	(32.696)	0	0	0
15/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,599.0000	19,037.0000	14.688	0	0	0
15/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,160.0000	1,595.0000	(26.157)	0	0	0
15/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,802.0000	33,007.0000	10.754	0	0	0
15/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,407.0000	8,865.0000	19.684	0	0	0
15/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,479.0000	13,166.0000	(14.943)	0	0	0
15/12/2006	R203	2007/05/03			Bond Future	7.8090	7.7580	(0.653)	0.0000	0.0000	0
15/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	556.0000	443.0000	(20.324)	0	0	0
15/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	81,341.0000	84,886.0000	4.358	0	0	0
15/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	65,948.0000	69,353.0000	5.163	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
15/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,408.0000	1,156.0000	(17.898)	0	0	0
15/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	68,998.0000	72,439.0000	4.987	0	0	0
15/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,673.0000	1,381.0000	(17.454)	0	0	0
15/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	62,920.0000	66,286.0000	5.350	0	0	0
15/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,180.0000	963.0000	(18.390)	0	0	0
15/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	51,121.0000	54,280.0000	6.179	0	0	0
15/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,195.0000	2,697.0000	(15.587)	0	0	0
15/12/2006	R203	2007/08/02			Bond Future	7.7610	7.7100	(0.657)	0.0000	0.0000	0
15/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	70,481.0000	73,665.0000	4.518	0	0	0
15/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,551.0000	3,121.0000	(12.109)	0	0	0
15/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	84,850.0000	88,207.0000	3.956	0	0	0
15/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,910.0000	1,653.0000	(13.455)	0	0	0
15/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,152.0000	2,762.0000	(12.373)	0	0	0
15/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	67,678.0000	70,818.0000	4.640	0	0	0
15/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	73,312.0000	76,536.0000	4.398	0	0	0
15/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,992.0000	3,519.0000	(11.849)	0	0	0
15/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	56,793.0000	59,732.0000	5.175	0	0	0
15/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,231.0000	5,557.0000	(10.817)	0	0	0
15/12/2006	R204	2007/02/01			Bond Future	7.8210	7.7760	(0.575)	0.0000	0.0000	0
15/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	109,149.0000	105,677.0000	(3.181)	0	0	0
15/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,862.0000	28,203.0000	(8.616)	0	0	0
15/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,729.0000	39,467.0000	7.455	0	0	0
15/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,810.0000	15,803.0000	(11.269)	0	0	0
15/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	671.0000	801.0000	19.374	0	0	0
15/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,826.0000	1,457.0000	(20.208)	0	0	0
15/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,018.0000	89,426.0000	3.962	0	0	0
15/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	9,292.0000	7,983.0000	(14.087)	0	0	0
15/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,313.0000	13,786.0000	11.963	0	0	0
15/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,689.0000	6,509.0000	14.414	0	0	0
15/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,344.0000	3,601.0000	(17.104)	0	0	0
15/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	62,394.0000	65,642.0000	5.206	0	0	0
15/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,977.0000	25,147.0000	9.444	0	0	0
15/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	165.0000	200.0000	21.212	0	0	0
15/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,173.0000	2,541.0000	16.935	0	0	0

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15/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	32.0000	39.0000	21.875	0	0	0
15/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,446.0000	55,557.0000	5.932	0	0	0
15/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,480.0000	84,035.0000	(3.938)	0	0	0
15/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	279.0000	207.0000	(25.806)	0	0	0
15/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,053.0000	821.0000	(22.032)	0	0	0
15/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	47,532.0000	44,420.0000	(6.547)	0	0	0
15/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,739.0000	63,389.0000	(5.020)	0	0	0
15/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,269.0000	998.0000	(21.355)	0	0	0
15/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,736.0000	58,899.0000	5.675	0	0	0
15/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,524.0000	1,208.0000	(20.735)	0	0	0
15/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	59,054.0000	62,263.0000	5.434	0	0	0
15/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	69,118.0000	72,432.0000	4.795	0	0	0
15/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	719.0000	552.0000	(23.227)	0	0	0
15/12/2006	R204	2007/05/03			Bond Future	7.7730	7.7280	(0.579)	0.0000	0.0000	0
15/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,869.0000	8,093.0000	(8.750)	0	0	0
15/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	62,513.0000	65,187.0000	4.278	0	0	0
15/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,452.0000	4,919.0000	(9.776)	0	0	0
15/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	76,665.0000	79,582.0000	3.805	0	0	0
15/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	79,595.0000	82,554.0000	3.718	0	0	0
15/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,920.0000	4,429.0000	(9.980)	0	0	0
15/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	73,765.0000	76,638.0000	3.895	0	0	0
15/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,031.0000	5,454.0000	(9.567)	0	0	0
15/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	91,556.0000	94,659.0000	3.389	0	0	0
15/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,203.0000	2,856.0000	(10.834)	0	0	0
15/12/2006	R204	2007/08/02			Bond Future	7.7300	7.6850	(0.582)	0.0000	0.0000	0
15/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,145.0000	72,676.0000	3.608	0	0	0
15/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,950.0000	13,063.0000	(6.358)	0	0	0
15/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,722.0000	9,047.0000	(6.943)	0	0	0
15/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	83,272.0000	86,014.0000	3.293	0	0	0
15/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	80,585.0000	83,288.0000	3.354	0	0	0
15/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,473.0000	9,758.0000	(6.827)	0	0	0
15/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	85,987.0000	88,767.0000	3.233	0	0	0
15/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,016.0000	8,379.0000	(7.065)	0	0	0
15/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,597.0000	6,098.0000	(7.564)	0	0	0

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15/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	97,085.0000	100,003.0000	3.006	0	0	0
15/12/2006	R206	2007/02/01			Bond Future	7.9740	7.9480	(0.326)	0.0000	0.0000	0
15/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,035.0000	2,657.0000	(12.455)	0	0	0
15/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	17,178.0000	18,145.0000	5.629	0	0	0
15/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,457.0000	14,444.0000	(6.554)	0	0	0
15/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,788.0000	4,121.0000	8.791	0	0	0
15/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,992.0000	9,638.0000	7.184	0	0	0
15/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,649.0000	6,949.0000	(9.152)	0	0	0
15/12/2006	R206	2007/05/03			Bond Future	7.9140	7.8900	(0.303)	0.0000	0.0000	0
15/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	23,818.0000	24,622.0000	3.376	0	0	0
15/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,026.0000	6,617.0000	(5.821)	0	0	0
15/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,562.0000	17,809.0000	(4.057)	0	0	0
15/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	16,191.0000	16,825.0000	3.916	0	0	0
15/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,234.0000	10,694.0000	4.495	0	0	0
15/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,859.0000	11,280.0000	(4.882)	0	0	0
15/12/2006	R206	2007/08/02			Bond Future	7.8580	7.8350	(0.293)	0.0000	0.0000	0
15/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	28,521.0000	29,261.0000	2.595	0	0	0
15/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,453.0000	9,059.0000	(4.168)	0	0	0
15/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,359.0000	19,715.0000	(3.163)	0	0	0
15/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,023.0000	15,513.0000	3.262	0	0	0
15/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,193.0000	13,676.0000	(3.643)	0	0	0
15/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,154.0000	21,771.0000	2.917	0	0	0
15/12/2006	R207	2007/02/01			Bond Future	7.7160	7.6950	(0.272)	0.0000	0.0000	0
15/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	332.0000	270.0000	(18.675)	0	0	0
15/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	55,964.0000	57,561.0000	2.854	0	0	0
15/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,135.0000	964.0000	(15.066)	0	0	0
15/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	26,076.0000	27,284.0000	4.633	0	0	0
15/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,049.0000	43,536.0000	3.536	0	0	0
15/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	10,775.0000	9,910.0000	(8.028)	0	0	0
15/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,018.0000	3,567.0000	(11.224)	0	0	0
15/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	63,038.0000	64,663.0000	2.578	0	0	0
15/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,452.0000	14,245.0000	5.895	0	0	0

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15/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	79.0000	62.0000	(21.519)	0	0	0
15/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,153.0000	78,803.0000	2.139	0	0	0
15/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	70,112.0000	71,753.0000	2.341	0	0	0
15/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	94,498.0000	96,155.0000	1.753	0	0	0
15/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	59,499.0000	61,111.0000	2.709	0	0	0
15/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
15/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	80,478.0000	78,824.0000	(2.055)	0	0	0
15/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
15/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	54.0000	58.0000	7.407	0	0	0
15/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	166.0000	132.0000	(20.482)	0	0	0
15/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	116.0000	91.0000	(21.552)	0	0	0
15/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	237.0000	190.0000	(19.831)	0	0	0
15/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	36.0000	27.0000	(25.000)	0	0	0
15/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	102,689.0000	101,031.0000	(1.615)	0	0	0
15/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,379.0000	37,855.0000	(3.870)	0	0	0
15/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,656.0000	1,790.0000	8.092	0	0	0
15/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	360.0000	390.0000	8.333	0	0	0
15/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	59,137.0000	57,509.0000	(2.753)	0	0	0
15/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,459.0000	5,849.0000	7.144	0	0	0
15/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	66,578.0000	68,212.0000	2.454	0	0	0
15/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	22,703.0000	21,435.0000	(5.585)	0	0	0
15/12/2006	R207	2007/05/03			Bond Future	7.6700	7.6500	(0.261)	0.0000	0.0000	0
15/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	97,628.0000	99,152.0000	1.561	0	0	0
15/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	479.0000	433.0000	(9.603)	0	0	0
15/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,686.0000	2,493.0000	(7.185)	0	0	0
15/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	77,843.0000	79,298.0000	1.869	0	0	0
15/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	64,931.0000	66,308.0000	2.121	0	0	0
15/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,412.0000	1,297.0000	(8.144)	0	0	0
15/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,190.0000	1,091.0000	(8.319)	0	0	0
15/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	81,121.0000	82,591.0000	1.812	0	0	0
15/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,000.0000	914.0000	(8.600)	0	0	0
15/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	84,411.0000	85,895.0000	1.758	0	0	0
15/12/2006	R207	2007/08/02			Bond Future	7.6270	7.6090	(0.236)	0.0000	0.0000	0
15/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	100,979.0000	102,293.0000	1.301	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
15/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,204.0000	4,968.0000	(4.535)	0	0	0
15/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,522.0000	1,434.0000	(5.782)	0	0	0
15/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	70,104.0000	71,270.0000	1.663	0	0	0
15/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	85,301.0000	86,555.0000	1.470	0	0	0
15/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,270.0000	3,106.0000	(5.015)	0	0	0
15/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	82,212.0000	83,451.0000	1.507	0	0	0
15/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,895.0000	2,747.0000	(5.112)	0	0	0
15/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	88,409.0000	89,678.0000	1.435	0	0	0
15/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,557.0000	2,423.0000	(5.241)	0	0	0
15/12/2006	TRT1	2007/02/01			Index Future	246.0980	246.3060	0.085	0.0000	0.0000	500
15/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	8,110.0000	7,379.0000	(9.014)	0	0	0
15/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	33,090.0000	34,439.0000	4.077	0	0	0
<b>Grand Total:</b>											<b>1,828</b>