



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/12/2006

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
20/12/2006	CRD1 2007/02/01			Index Future	106.8160	107.0740	0.242	0.0000	0.0000	10
20/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	3,997.0000	3,147.0000	(21.266)	0	0	0
20/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,157.0000	13,887.0000	14.230	0	0	0
20/12/2006	GOVI 2007/02/01			jGovi	248.8940	249.5905	0.280	0.0000	0.0000	66
20/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	188,940.0000	195,905.0000	3.686	0	0	0
20/12/2006	GOVI 2007/05/03			jGovi	254.4215	255.1295	0.278	0.0000	0.0000	118
20/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	6.0000	4.0000	(33.333)	0	0	0
20/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	194,221.0000	201,299.0000	3.644	0	0	0
20/12/2006	GOVI 2007/08/02			jGovi	259.9785	260.7040	0.279	0.0000	0.0000	0
20/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	194,919.0000	202,138.0000	3.704	0	0	0
20/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	134.0000	98.0000	(26.866)	0	0	0
20/12/2006	ILBI 2007/02/01			Index Future	270.1300	269.9930	(0.051)	0.0000	0.0000	0
20/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	54,459.0000	53,157.0000	(2.391)	0	0	0
20/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,159.0000	3,227.0000	2.153	0	0	0
20/12/2006	J153 2010/08/31			jSwap	8.8490	8.7780	(0.802)	0.0000	0.0000	0
20/12/2006	J157 2015/09/15			jSwap	8.5150	8.4710	(0.517)	0.0000	0.0000	0
20/12/2006	J186 2026/12/21			jSwap	7.9130	7.8890	(0.303)	0.0000	0.0000	0

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20/12/2006	J194	2008/02/28			jSwap	9.0710	9.0410	(0.331)	0.0000	0.0000	0
20/12/2006	J201	2014/12/22			jSwap	8.5110	8.4670	(0.517)	0.0000	0.0000	0
20/12/2006	J203	2017/09/15			jSwap	8.4060	8.3530	(0.631)	0.0000	0.0000	0
20/12/2006	J204	2018/12/21			jSwap	8.3220	8.2710	(0.613)	0.0000	0.0000	0
20/12/2006	J207	2020/01/15			jSwap	8.2770	8.2290	(0.580)	0.0000	0.0000	0
20/12/2006	JBAR	2005/12/21			jBar	9.1760	9.1760	-	0.0000	0.0000	0
20/12/2006	JFRA	2007/02/01			jFra	9.2030	9.1830	(0.217)	0.0000	0.0000	0
20/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,151.0000	4,102.0000	(1.180)	0	0	0
20/12/2006	JFRA	2007/05/03			jFra	9.2610	9.2220	(0.421)	0.0000	0.0000	0
20/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,315.0000	4,223.0000	(2.132)	0	0	0
20/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	24.0000	26.0000	8.333	0	0	0
20/12/2006	JFRA	2007/08/02			jFra	9.2050	9.1550	(0.543)	0.0000	0.0000	0
20/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,255.0000	4,142.0000	(2.656)	0	0	0
20/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	100.0000	108.0000	8.000	0	0	0
20/12/2006	JFRA	2007/11/01			jFra	9.1280	9.0740	(0.592)	0.0000	0.0000	0
20/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	210.0000	226.0000	7.619	0	0	0
20/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,476.0000	4,352.0000	(2.770)	0	0	0
20/12/2006	JFRA	2008/02/07			jFra	8.9660	8.9060	(0.669)	0.0000	0.0000	0
20/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,492.0000	19,536.0000	0.226	0	0	0
20/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,062.0000	22,962.0000	(0.434)	0	0	0
20/12/2006	JN02	2007/02/01			jNote	8.9890	8.9380	(0.567)	0.0000	0.0000	0
20/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,028.0000	7,431.0000	5.734	0	0	0

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20/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	6,826.0000	6,299.0000	(7.720)	0	0	0
20/12/2006	JN02	2007/05/03			jNote	8.9140	8.8500	(0.718)	0.0000	0.0000	0
20/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,475.0000	16,125.0000	4.200	0	0	0
20/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,350.0000	8,829.0000	(5.572)	0	0	0
20/12/2006	JN02	2007/08/02			jNote	8.8260	8.7500	(0.861)	0.0000	0.0000	0
20/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,189.0000	11,587.0000	(4.939)	0	0	0
20/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,925.0000	20,716.0000	3.970	0	0	0
20/12/2006	JN05	2007/02/01			jNote	8.6720	8.5890	(0.957)	0.0000	0.0000	0
20/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	766.0000	478.0000	(37.598)	0	0	0
20/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	23,951.0000	27,040.0000	12.897	0	0	0
20/12/2006	JN05	2007/05/03			jNote	8.6180	8.5330	(0.986)	0.0000	0.0000	0
20/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	28,932.0000	31,729.0000	9.667	0	0	0
20/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,544.0000	2,871.0000	(18.990)	0	0	0
20/12/2006	JN05	2007/08/02			jNote	8.5580	8.4720	(1.005)	0.0000	0.0000	0
20/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	33,563.0000	36,274.0000	8.077	0	0	0
20/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,717.0000	4,904.0000	(14.221)	0	0	0
20/12/2006	JN10	2007/02/01			jNote	8.3380	8.2840	(0.648)	0.0000	0.0000	0
20/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	44,285.0000	48,009.0000	8.409	0	0	0
20/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	36.0000	17.0000	(52.778)	0	0	0
20/12/2006	JN10	2007/05/03			jNote	8.2920	8.2360	(0.675)	0.0000	0.0000	0
20/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	48,292.0000	51,966.0000	7.608	0	0	0
20/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	864.0000	638.0000	(26.157)	0	0	0
20/12/2006	JN10	2007/08/02			jNote	8.2420	8.1860	(0.679)	0.0000	0.0000	0
20/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,990.0000	1,615.0000	(18.844)	0	0	0
20/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	52,894.0000	56,441.0000	6.706	0	0	0
20/12/2006	JROD	2006/12/29			jRod	8.1530	8.1520	(0.012)	0.0000	0.0000	0

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20/12/2006	JROD	2007/01/31			jRod	8.5580	8.5520	(0.070)	0.0000	0.0000	0
20/12/2006	JROD	2007/02/28			jRod	8.9540	8.9450	(0.101)	0.0000	0.0000	0
20/12/2006	JROD	2007/03/30			jRod	8.7000	8.6960	(0.046)	0.0000	0.0000	0
20/12/2006	JROD	2007/04/30			jRod	8.9600	8.9560	(0.045)	0.0000	0.0000	0
20/12/2006	JROD	2007/05/31			jRod	9.1630	9.1600	(0.033)	0.0000	0.0000	0
20/12/2006	OTH1	2007/02/01			Index Future	245.3650	245.9380	0.234	0.0000	0.0000	15
20/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	9,482.0000	7,540.0000	(20.481)	0	0	0
20/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	27,332.0000	31,120.0000	13.859	0	0	0
20/12/2006	R153	2007/02/01			Bond Future	8.3100	8.2300	(0.963)	0.0000	0.0000	62
20/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,553.0000	6,123.0000	(18.933)	0	0	0
20/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,574.0000	6,784.0000	21.708	0	0	0
20/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,495.0000	3,195.0000	28.056	0	0	0
20/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	259.0000	370.0000	42.857	0	0	0
20/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,307.0000	25,686.0000	10.207	0	0	0
20/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	852.0000	590.0000	(30.751)	0	0	0
20/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,931.0000	1,411.0000	(26.929)	0	0	0
20/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,315.0000	18,436.0000	13.000	0	0	0
20/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,354.0000	24,825.0000	(9.245)	0	0	0
20/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,030.0000	3,108.0000	(22.878)	0	0	0
20/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	61.0000	92.0000	50.820	0	0	0
20/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,515.0000	17,187.0000	(11.929)	0	0	0
20/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,684.0000	33,074.0000	(7.314)	0	0	0
20/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,507.0000	2,677.0000	(23.667)	0	0	0
20/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	869.0000	1,181.0000	35.903	0	0	0
20/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,382.0000	13,192.0000	15.902	0	0	0
20/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,607.0000	3,590.0000	(22.075)	0	0	0
20/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,209.0000	10,833.0000	17.635	0	0	0
20/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,270.0000	11,989.0000	16.738	0	0	0
20/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,770.0000	10,830.0000	(15.192)	0	0	0
20/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	356.0000	234.0000	(34.270)	0	0	0

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20/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,809.0000	33,328.0000	8.176	0	0	0
20/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,917.0000	50,277.0000	(4.989)	0	0	0
20/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,682.0000	59,042.0000	(4.280)	0	0	0
20/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	44,240.0000	41,606.0000	(5.954)	0	0	0
20/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
20/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11.0000	18.0000	63.636	0	0	0
20/12/2006	R153	2007/05/03			Bond Future	8.2500	8.1700	(0.970)	0.0000	0.0000	1
20/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	15,882.0000	17,388.0000	9.482	0	0	0
20/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,191.0000	7,222.0000	(11.830)	0	0	0
20/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,827.0000	22,572.0000	8.379	0	0	0
20/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,511.0000	4,782.0000	(13.228)	0	0	0
20/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,987.0000	5,211.0000	(12.961)	0	0	0
20/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,782.0000	21,482.0000	8.594	0	0	0
20/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,065.0000	4,379.0000	(13.544)	0	0	0
20/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,897.0000	23,687.0000	8.175	0	0	0
20/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,421.0000	28,374.0000	7.392	0	0	0
20/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,547.0000	3,024.0000	(14.745)	0	0	0
20/12/2006	R153	2007/08/02			Bond Future	8.0790	7.9960	(1.027)	0.0000	0.0000	0
20/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,176.0000	23,682.0000	6.791	0	0	0
20/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,104.0000	9,210.0000	(8.848)	0	0	0
20/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,086.0000	7,322.0000	(9.448)	0	0	0
20/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,835.0000	27,471.0000	6.332	0	0	0
20/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,631.0000	6,899.0000	(9.592)	0	0	0
20/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,196.0000	6,495.0000	(9.742)	0	0	0
20/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,794.0000	28,462.0000	6.225	0	0	0
20/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,770.0000	29,469.0000	6.118	0	0	0
20/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,639.0000	5,055.0000	(10.356)	0	0	0
20/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	31,836.0000	33,651.0000	5.701	0	0	0
20/12/2006	R157	2007/02/01			Bond Future	7.9800	7.9200	(0.752)	0.0000	0.0000	0
20/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	61.0000	39.0000	(36.066)	0	0	0
20/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,100.0000	61,263.0000	7.291	0	0	0
20/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,036.0000	8,407.0000	19.486	0	0	0

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20/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	222.0000	293.0000	31.982	0	0	0
20/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	466.0000	324.0000	(30.472)	0	0	0
20/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	0
20/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	39,283.0000	35,449.0000	(9.760)	0	0	0
20/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	2,513.0000	1,902.0000	(24.314)	0	0	0
20/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	76,175.0000	71,755.0000	(5.802)	0	0	0
20/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,363.0000	21,243.0000	(12.806)	0	0	0
20/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	41,086.0000	44,873.0000	9.217	0	0	0
20/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	123,900.0000	128,384.0000	3.619	0	0	0
20/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	44,195.0000	48,075.0000	8.779	0	0	0
20/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	171.0000	114.0000	(33.333)	0	0	0
20/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	73,829.0000	78,178.0000	5.891	0	0	0
20/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,207.0000	879.0000	(27.175)	0	0	0
20/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	107,410.0000	111,880.0000	4.162	0	0	0
20/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,780.0000	3,437.0000	23.633	0	0	0
20/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	90,684.0000	95,118.0000	4.890	0	0	0
20/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,190.0000	3,265.0000	(22.076)	0	0	0
20/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	56,927.0000	52,683.0000	(7.455)	0	0	0
20/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	35,074.0000	38,640.0000	10.167	0	0	150
20/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	885.0000	1,131.0000	27.797	0	0	0
20/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	2,991.0000	2,286.0000	(23.571)	0	0	0
20/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	150
20/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	47,358.0000	51,323.0000	8.372	0	0	0
20/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,104.0000	1,577.0000	(25.048)	0	0	0
20/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	110,729.0000	115,202.0000	4.040	0	0	0
20/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	26,694.0000	29,849.0000	11.819	0	0	0
20/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	6,729.0000	5,393.0000	(19.854)	0	0	0
20/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	1,755.0000	1,302.0000	(25.812)	0	0	0
20/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	50,568.0000	54,607.0000	7.987	0	0	0
20/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,099.0000	17,392.0000	15.186	0	0	0
20/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	11,421.0000	13,339.0000	16.794	0	0	250
20/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	17,414.0000	14,841.0000	(14.775)	0	0	0
20/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,607.0000	11,408.0000	(16.161)	0	0	0
20/12/2006	R157	2007/05/03			Bond Future	7.9400	7.8800	(0.756)	0.0000	0.0000	504
20/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,957.0000	70,593.0000	5.430	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
20/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,044.0000	5,286.0000	(12.541)	0	0	0
20/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	6,687.0000	5,867.0000	(12.263)	0	0	0
20/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,385.0000	6,499.0000	(11.997)	0	0	0
20/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	61,409.0000	64,917.0000	5.713	0	0	0
20/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,162.0000	67,736.0000	5.570	0	0	0
20/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	78,494.0000	82,348.0000	4.910	0	0	0
20/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	3,951.0000	3,412.0000	(13.642)	0	0	0
20/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	10,770.0000	9,590.0000	(10.956)	0	0	0
20/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,865.0000	54,079.0000	6.319	0	0	0
20/12/2006	R157	2007/08/02			Bond Future	7.8420	7.7860	(0.714)	0.0000	0.0000	0
20/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	72,091.0000	75,143.0000	4.234	0	0	0
20/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,049.0000	7,353.0000	(8.647)	0	0	0
20/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	87,758.0000	91,085.0000	3.791	0	0	0
20/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	69,121.0000	72,737.0000	5.231	0	0	0
20/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	74,625.0000	77,727.0000	4.157	0	0	0
20/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,575.0000	10,653.0000	(7.965)	0	0	0
20/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,715.0000	2,308.0000	(14.991)	0	0	0
20/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,408.0000	11,437.0000	(7.826)	0	0	0
20/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,221.0000	15,036.0000	(7.305)	0	0	0
20/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	62,315.0000	65,154.0000	4.556	0	0	0
20/12/2006	R186	2007/02/01			Bond Future	7.5440	7.4900	(0.716)	0.0000	0.0000	2
20/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	23,993.0000	20,310.0000	(15.350)	0	0	0
20/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,283.0000	914.0000	(28.761)	0	0	0
20/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,478.0000	21,568.0000	16.723	0	0	0
20/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	555.0000	381.0000	(31.351)	0	0	0
20/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	112,162.0000	118,760.0000	5.883	0	0	0
20/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	90,782.0000	97,186.0000	7.054	0	0	0
20/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	11,130.0000	8,961.0000	(19.488)	0	0	0
20/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	59,597.0000	65,308.0000	9.583	0	0	0
20/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	4,458.0000	3,396.0000	(23.822)	0	0	0
20/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	80,166.0000	86,406.0000	7.784	0	0	0
20/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	36,487.0000	41,091.0000	12.618	0	0	0
20/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	105,749.0000	99,154.0000	(6.236)	0	0	0
20/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	1,957.0000	1,424.0000	(27.236)	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
20/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
20/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	584.0000	762.0000	30.479	0	0	0
20/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	140,999.0000	134,261.0000	(4.779)	0	0	0
20/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	164,275.0000	171,029.0000	4.111	0	0	0
20/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	100.0000	135.0000	35.000	0	0	0
20/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	1,574.0000	1,132.0000	(28.081)	0	0	0
20/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	168.0000	109.0000	(35.119)	0	0	0
20/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,544.0000	145,259.0000	4.847	0	0	0
20/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	85,448.0000	91,779.0000	7.409	0	0	0
20/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	45,177.0000	40,018.0000	(11.420)	0	0	0
20/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	73,174.0000	67,032.0000	(8.394)	0	0	0
20/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,449.0000	3,080.0000	25.766	0	0	0
20/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,651.0000	9,266.0000	21.108	0	0	0
20/12/2006	R186	2007/05/03			Bond Future	7.5000	7.4450	(0.733)	0.0000	0.0000	0
20/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,325.0000	6,386.0000	(12.819)	0	0	0
20/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	100,028.0000	105,604.0000	5.574	0	0	0
20/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	127,586.0000	133,697.0000	4.790	0	0	0
20/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,244.0000	9,927.0000	(11.713)	0	0	0
20/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	118,235.0000	124,190.0000	5.037	0	0	0
20/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,843.0000	5,061.0000	(13.384)	0	0	0
20/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,548.0000	5,691.0000	(13.088)	0	0	0
20/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	122,894.0000	128,930.0000	4.912	0	0	0
20/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,631.0000	3,104.0000	(14.514)	0	0	0
20/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	146,591.0000	152,956.0000	4.342	0	0	0
20/12/2006	R186	2007/08/02			Bond Future	7.4600	7.4050	(0.737)	0.0000	0.0000	0
20/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	128,592.0000	134,240.0000	4.392	0	0	0
20/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	111,631.0000	116,938.0000	4.754	0	0	0
20/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,460.0000	12,227.0000	(9.160)	0	0	0
20/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	18,487.0000	16,912.0000	(8.520)	0	0	0
20/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	155,069.0000	161,129.0000	3.908	0	0	0
20/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,082.0000	7,260.0000	(10.171)	0	0	0
20/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	137,305.0000	143,104.0000	4.223	0	0	0
20/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	132,932.0000	138,657.0000	4.307	0	0	0
20/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,399.0000	11,242.0000	(9.331)	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
20/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,407.0000	10,325.0000	(9.485)	0	0	0
20/12/2006	R194	2007/02/01			Bond Future	8.8650	8.7870	(0.880)	0.0000	0.0000	0
20/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,812.0000	13,034.0000	(5.633)	0	0	0
20/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,934.0000	18,153.0000	(4.125)	0	0	0
20/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,100.0000	23,319.0000	(3.241)	0	0	0
20/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,698.0000	25,917.0000	(2.925)	0	0	0
20/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,283.0000	10,513.0000	(6.824)	0	0	0
20/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,306.0000	28,524.0000	(2.668)	0	0	0
20/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	26.0000	37.0000	42.308	0	0	0
20/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
20/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,831.0000	8,088.0000	(8.414)	0	0	0
20/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
20/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	114.0000	153.0000	34.211	0	0	0
20/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,367.0000	15,586.0000	(4.772)	0	0	0
20/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,548.0000	5,866.0000	(10.415)	0	0	0
20/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	362.0000	461.0000	27.348	0	0	0
20/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,513.0000	20,731.0000	(3.635)	0	0	0
20/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,557.0000	3,974.0000	(12.794)	0	0	0
20/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	892.0000	1,091.0000	22.309	0	0	0
20/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,548.0000	3,039.0000	(14.346)	0	0	0
20/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,392.0000	1,664.0000	19.540	0	0	0
20/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,245.0000	2,762.0000	(14.884)	0	0	0
20/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,591.0000	1,890.0000	18.793	0	0	0
20/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,961.0000	2,504.0000	(15.434)	0	0	0
20/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	1,808.0000	2,133.0000	17.976	0	0	0
20/12/2006	R194	2007/05/03			Bond Future	8.7220	8.6250	(1.112)	0.0000	0.0000	0
20/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,359.0000	6,854.0000	7.784	0	0	0
20/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,268.0000	2,009.0000	(11.420)	0	0	0
20/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,843.0000	2,540.0000	(10.658)	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
20/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,388.0000	5,839.0000	8.370	0	0	0
20/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,101.0000	4,483.0000	9.315	0	0	0
20/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,936.0000	5,364.0000	8.671	0	0	0
20/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,166.0000	2,840.0000	(10.297)	0	0	0
20/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,002.0000	2,687.0000	(10.493)	0	0	0
20/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,884.0000	3,511.0000	(9.604)	0	0	0
20/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,159.0000	5,599.0000	8.529	0	0	0
20/12/2006	R194	2007/08/02			Bond Future	8.5410	8.4220	(1.393)	0.0000	0.0000	0
20/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,565.0000	3,311.0000	(7.125)	0	0	0
20/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,422.0000	7,818.0000	5.335	0	0	0
20/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,775.0000	7,150.0000	5.535	0	0	0
20/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,867.0000	6,211.0000	5.863	0	0	0
20/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,618.0000	6,988.0000	5.591	0	0	0
20/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,727.0000	4,420.0000	(6.495)	0	0	0
20/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,118.0000	3,838.0000	(6.799)	0	0	0
20/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,003.0000	3,728.0000	(6.870)	0	0	0
20/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,235.0000	3,950.0000	(6.730)	0	0	0
20/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,463.0000	6,828.0000	5.648	0	0	0
20/12/2006	R201	2007/02/01			Bond Future	7.9630	7.9050	(0.728)	0.0000	0.0000	0
20/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,048.0000	8,410.0000	(16.302)	0	0	0
20/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	4,836.0000	3,866.0000	(20.058)	0	0	0
20/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,241.0000	14,051.0000	14.786	0	0	0
20/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	21,689.0000	24,167.0000	11.425	0	0	0
20/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,165.0000	859.0000	(26.266)	0	0	0
20/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	1,706.0000	1,284.0000	(24.736)	0	0	0
20/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,352.0000	41,440.0000	8.052	0	0	0
20/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,413.0000	1,052.0000	(25.548)	0	0	0
20/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,703.0000	6,787.0000	19.008	0	0	0
20/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,807.0000	38,833.0000	8.451	0	0	0
20/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,439.0000	16,075.0000	(12.821)	0	0	0
20/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,168.0000	27,236.0000	(9.719)	0	0	0
20/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	46,176.0000	49,407.0000	6.997	0	0	0
20/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	782.0000	565.0000	(27.749)	0	0	0
20/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	44,114.0000	40,857.0000	(7.383)	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
20/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,573.0000	62,932.0000	5.638	0	0	0
20/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,303.0000	36,260.0000	8.879	0	0	0
20/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	172.0000	226.0000	31.395	0	0	0
20/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,232.0000	2,748.0000	23.118	0	0	0
20/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,932.0000	44,075.0000	7.679	0	0	0
20/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	59,350.0000	55,955.0000	(5.720)	0	0	0
20/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,051.0000	1,559.0000	(23.988)	0	0	0
20/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,029.0000	76,443.0000	4.675	0	0	0
20/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	289.0000	199.0000	(31.142)	0	0	0
20/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	101.0000	67.0000	(33.663)	0	0	0
20/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	32.0000	44.0000	37.500	0	0	0
20/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,263.0000	71,826.0000	(4.567)	0	0	0
20/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	699.0000	890.0000	27.325	0	0	0
20/12/2006	R201	2007/05/03			Bond Future	7.9060	7.8450	(0.772)	0.0000	0.0000	0
20/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,409.0000	7,483.0000	(11.012)	0	0	0
20/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,897.0000	55,806.0000	5.499	0	0	0
20/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	42,236.0000	44,864.0000	6.222	0	0	0
20/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,124.0000	2,697.0000	(13.668)	0	0	0
20/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	5,790.0000	5,093.0000	(12.038)	0	0	0
20/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,751.0000	4,153.0000	(12.587)	0	0	0
20/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	50,693.0000	53,550.0000	5.636	0	0	0
20/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,133.0000	58,090.0000	5.363	0	0	0
20/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,352.0000	67,480.0000	4.861	0	0	0
20/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,250.0000	4,604.0000	(12.305)	0	0	0
20/12/2006	R201	2007/08/02			Bond Future	7.8540	7.7930	(0.777)	0.0000	0.0000	0
20/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,598.0000	11,584.0000	(8.049)	0	0	0
20/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,551.0000	51,015.0000	5.075	0	0	0
20/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,573.0000	8,747.0000	(8.628)	0	0	0
20/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,360.0000	61,056.0000	4.620	0	0	0
20/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,339.0000	58,991.0000	4.707	0	0	0
20/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	8,913.0000	8,131.0000	(8.774)	0	0	0
20/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,290.0000	7,550.0000	(8.926)	0	0	0
20/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,409.0000	63,146.0000	4.531	0	0	0
20/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,135.0000	5,550.0000	(9.535)	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
20/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,849.0000	71,741.0000	4.200	0	0	0
20/12/2006	R203	2007/02/01			Bond Future	7.8470	7.7980	(0.624)	0.0000	0.0000	0
20/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	52.0000	31.0000	(40.385)	0	0	0
20/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
20/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	62,810.0000	66,346.0000	5.630	0	0	0
20/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	52,865.0000	56,358.0000	6.607	0	0	0
20/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	251.0000	161.0000	(35.857)	0	0	0
20/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	103,960.0000	100,402.0000	(3.422)	0	0	0
20/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	358.0000	235.0000	(34.358)	0	0	0
20/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,860.0000	24,882.0000	(10.689)	0	0	0
20/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	515.0000	675.0000	31.068	0	0	0
20/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,354.0000	33,447.0000	10.190	0	0	0
20/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	63,912.0000	60,383.0000	(5.522)	0	0	0
20/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	49,556.0000	53,023.0000	6.996	0	0	0
20/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,315.0000	2,895.0000	25.054	0	0	0
20/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	76.0000	105.0000	38.158	0	0	0
20/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	174.0000	109.0000	(37.356)	0	0	0
20/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,669.0000	80,115.0000	(4.248)	0	0	0
20/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	46,261.0000	49,695.0000	7.423	0	0	0
20/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	79,236.0000	82,791.0000	4.487	0	0	0
20/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
20/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,699.0000	1,235.0000	(27.310)	0	0	0
20/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	44,982.0000	41,585.0000	(7.552)	0	0	0
20/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	56,180.0000	59,692.0000	6.251	0	0	0
20/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	118.0000	72.0000	(38.983)	0	0	0
20/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,734.0000	4,543.0000	(20.771)	0	0	0
20/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,254.0000	8,647.0000	19.203	0	0	0
20/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,739.0000	19,105.0000	14.135	0	0	0
20/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,312.0000	12,147.0000	(15.127)	0	0	0
20/12/2006	R203	2007/05/03			Bond Future	7.7960	7.7460	(0.641)	0.0000	0.0000	0
20/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	63,662.0000	66,988.0000	5.224	0	0	0
20/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	69,783.0000	73,179.0000	4.867	0	0	0
20/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	82,190.0000	85,682.0000	4.249	0	0	0

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20/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,484.0000	1,221.0000	(17.722)	0	0	0
20/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	475.0000	376.0000	(20.842)	0	0	0
20/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	66,712.0000	70,076.0000	5.043	0	0	0
20/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,242.0000	1,015.0000	(18.277)	0	0	0
20/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,034.0000	840.0000	(18.762)	0	0	0
20/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	51,754.0000	54,884.0000	6.048	0	0	0
20/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,898.0000	2,438.0000	(15.873)	0	0	0
20/12/2006	R203	2007/08/02			Bond Future	7.7480	7.6990	(0.632)	0.0000	0.0000	0
20/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	71,168.0000	74,247.0000	4.326	0	0	0
20/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,761.0000	1,527.0000	(13.288)	0	0	0
20/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,938.0000	2,579.0000	(12.219)	0	0	0
20/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	85,621.0000	88,863.0000	3.786	0	0	0
20/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	68,345.0000	71,383.0000	4.445	0	0	0
20/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,740.0000	3,303.0000	(11.684)	0	0	0
20/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,319.0000	2,922.0000	(11.961)	0	0	0
20/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	74,017.0000	77,135.0000	4.213	0	0	0
20/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,892.0000	5,263.0000	(10.675)	0	0	0
20/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	57,373.0000	60,220.0000	4.962	0	0	0
20/12/2006	R204	2007/02/01			Bond Future	7.8080	7.7540	(0.692)	0.0000	0.0000	0
20/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,993.0000	13,839.0000	15.392	0	0	0
20/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,487.0000	14,150.0000	(14.175)	0	0	0
20/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,317.0000	6,326.0000	18.977	0	0	0
20/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,429.0000	82,282.0000	(4.798)	0	0	0
20/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,487.0000	26,313.0000	(10.764)	0	0	0
20/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,907.0000	2,341.0000	22.758	0	0	0
20/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,209.0000	6,749.0000	(17.785)	0	0	0
20/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,994.0000	40,400.0000	9.207	0	0	0
20/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	3,605.0000	2,828.0000	(21.553)	0	0	0
20/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	69,909.0000	73,945.0000	5.773	0	0	0
20/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	505.0000	359.0000	(28.911)	0	0	0
20/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	118.0000	153.0000	29.661	0	0	0
20/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	942.0000	689.0000	(26.858)	0	0	0
20/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	59,731.0000	63,661.0000	6.579	0	0	0
20/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	540.0000	682.0000	26.296	0	0	0

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20/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,403.0000	1,046.0000	(25.445)	0	0	0
20/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	46,263.0000	42,513.0000	(8.106)	0	0	0
20/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,897.0000	25,620.0000	11.892	0	0	0
20/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,604.0000	61,563.0000	(6.160)	0	0	0
20/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,152.0000	850.0000	(26.215)	0	0	0
20/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	63,113.0000	67,084.0000	6.292	0	0	0
20/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	20.0000	26.0000	30.000	0	0	0
20/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	53,026.0000	56,852.0000	7.215	0	0	0
20/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	768.0000	556.0000	(27.604)	0	0	0
20/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,921.0000	91,046.0000	4.746	0	0	0
20/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	108,133.0000	103,957.0000	(3.862)	0	0	0
20/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	179.0000	121.0000	(32.402)	0	0	0
20/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	56,367.0000	60,249.0000	6.887	0	0	0
20/12/2006	R204	2007/05/03			Bond Future	7.7600	7.7050	(0.709)	0.0000	0.0000	0
20/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	62,932.0000	66,263.0000	5.293	0	0	0
20/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,293.0000	7,400.0000	(10.768)	0	0	0
20/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,520.0000	3,966.0000	(12.257)	0	0	0
20/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	80,190.0000	83,860.0000	4.577	0	0	0
20/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,025.0000	4,421.0000	(12.020)	0	0	0
20/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	77,233.0000	80,854.0000	4.688	0	0	0
20/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	74,304.0000	77,873.0000	4.803	0	0	0
20/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,575.0000	4,920.0000	(11.749)	0	0	0
20/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	92,252.0000	96,090.0000	4.160	0	0	0
20/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	2,904.0000	2,517.0000	(13.326)	0	0	0
20/12/2006	R204	2007/08/02			Bond Future	7.7180	7.6630	(0.713)	0.0000	0.0000	0
20/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,522.0000	73,662.0000	4.453	0	0	0
20/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,417.0000	12,373.0000	(7.781)	0	0	0
20/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	81,044.0000	84,391.0000	4.130	0	0	0
20/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,291.0000	8,502.0000	(8.492)	0	0	0
20/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,604.0000	7,861.0000	(8.636)	0	0	0
20/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,021.0000	9,184.0000	(8.352)	0	0	0
20/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,259.0000	5,681.0000	(9.235)	0	0	0
20/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	97,657.0000	101,262.0000	3.691	0	0	0
20/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	86,484.0000	89,925.0000	3.979	0	0	0

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20/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	83,750.0000	87,145.0000	4.054	0	0	0
20/12/2006	R206	2007/02/01			Bond Future	7.9860	7.9330	(0.664)	0.0000	0.0000	0
20/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,534.0000	13,519.0000	(12.972)	0	0	0
20/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	16,367.0000	18,441.0000	12.672	0	0	0
20/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,510.0000	6,176.0000	(17.763)	0	0	0
20/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,245.0000	3,973.0000	22.435	0	0	0
20/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	2,845.0000	2,176.0000	(23.515)	0	0	0
20/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,233.0000	9,642.0000	17.114	0	0	0
20/12/2006	R206	2007/05/03			Bond Future	7.9280	7.8730	(0.694)	0.0000	0.0000	0
20/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,023.0000	6,151.0000	(12.416)	0	0	0
20/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,701.0000	10,816.0000	11.494	0	0	0
20/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,736.0000	17,070.0000	(8.892)	0	0	0
20/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,552.0000	17,072.0000	9.774	0	0	0
20/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	23,108.0000	25,017.0000	8.261	0	0	0
20/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,926.0000	10,666.0000	(10.565)	0	0	0
20/12/2006	R206	2007/08/02			Bond Future	7.8750	7.8190	(0.711)	0.0000	0.0000	0
20/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,490.0000	22,046.0000	7.594	0	0	0
20/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,366.0000	13,163.0000	(8.374)	0	0	0
20/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,452.0000	15,696.0000	8.608	0	0	0
20/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,785.0000	29,637.0000	6.665	0	0	0
20/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,553.0000	8,646.0000	(9.494)	0	0	0
20/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,624.0000	19,109.0000	(7.346)	0	0	0
20/12/2006	R207	2007/02/01			Bond Future	7.7320	7.6840	(0.621)	0.0000	0.0000	0
20/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	81,714.0000	77,934.0000	(4.626)	0	0	0
20/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	103,947.0000	100,158.0000	(3.645)	0	0	0
20/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	230.0000	305.0000	32.609	0	0	0
20/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	10,732.0000	8,905.0000	(17.024)	0	0	0
20/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	60,268.0000	56,554.0000	(6.162)	0	0	0
20/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,148.0000	14,111.0000	16.159	0	0	0
20/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
20/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,235.0000	97,024.0000	4.064	0	0	0

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20/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	65,287.0000	69,043.0000	5.753	0	0	0
20/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	57.0000	34.0000	(40.351)	0	0	0
20/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	28.0000	39.0000	39.286	0	0	0
20/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	186.0000	118.0000	(36.559)	0	0	0
20/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	86.0000	52.0000	(39.535)	0	0	0
20/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	68,829.0000	72,596.0000	5.473	0	0	0
20/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,239.0000	1,574.0000	27.038	0	0	0
20/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	128.0000	79.0000	(38.281)	0	0	0
20/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,224.0000	36,769.0000	(8.589)	0	0	0
20/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	268.0000	174.0000	(35.075)	0	0	0
20/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	54,640.0000	58,335.0000	6.762	0	0	0
20/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,001.0000	706.0000	(29.471)	0	0	0
20/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	40,654.0000	44,149.0000	8.597	0	0	0
20/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,623.0000	27,536.0000	11.830	0	0	0
20/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,575.0000	5,552.0000	21.355	0	0	0
20/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	3,826.0000	2,950.0000	(22.896)	0	0	0
20/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	24.0000	14.0000	(41.667)	0	0	0
20/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	61,739.0000	65,480.0000	6.059	0	0	0
20/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	58,187.0000	61,909.0000	6.397	0	0	0
20/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	75,880.0000	79,660.0000	4.982	0	0	0
20/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	23,080.0000	20,267.0000	(12.188)	0	0	0
20/12/2006	R207	2007/05/03			Bond Future	7.6880	7.6380	(0.650)	0.0000	0.0000	0
20/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	63,498.0000	67,001.0000	5.517	0	0	0
20/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,663.0000	2,242.0000	(15.809)	0	0	0
20/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	460.0000	366.0000	(20.435)	0	0	0
20/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	76,405.0000	80,085.0000	4.816	0	0	0
20/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	96,199.0000	100,029.0000	3.981	0	0	0
20/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	79,684.0000	83,398.0000	4.661	0	0	0
20/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,163.0000	954.0000	(17.971)	0	0	0
20/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,384.0000	1,141.0000	(17.558)	0	0	0
20/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	82,975.0000	86,719.0000	4.512	0	0	0
20/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	974.0000	794.0000	(18.480)	0	0	0
20/12/2006	R207	2007/08/02			Bond Future	7.6470	7.5980	(0.641)	0.0000	0.0000	0
20/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	68,613.0000	71,848.0000	4.715	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
20/12/2006	R207 2007/08/02	8.50	Put	Option on Bond Future	5,268.0000	4,687.0000	(11.029)	0	0	0
20/12/2006	R207 2007/08/02	9.00	Call	Option on Bond Future	99,428.0000	103,037.0000	3.630	0	0	0
20/12/2006	R207 2007/08/02	9.00	Put	Option on Bond Future	1,526.0000	1,319.0000	(13.565)	0	0	0
20/12/2006	R207 2007/08/02	8.70	Put	Option on Bond Future	3,301.0000	2,903.0000	(12.057)	0	0	0
20/12/2006	R207 2007/08/02	8.80	Put	Option on Bond Future	2,576.0000	2,253.0000	(12.539)	0	0	0
20/12/2006	R207 2007/08/02	8.75	Put	Option on Bond Future	2,919.0000	2,560.0000	(12.299)	0	0	0
20/12/2006	R207 2007/08/02	8.70	Call	Option on Bond Future	80,687.0000	84,106.0000	4.237	0	0	0
20/12/2006	R207 2007/08/02	8.80	Call	Option on Bond Future	86,873.0000	90,366.0000	4.021	0	0	0
20/12/2006	R207 2007/08/02	8.75	Call	Option on Bond Future	83,770.0000	87,227.0000	4.127	0	0	0
20/12/2006	TRT1 2007/02/01			Index Future	245.9460	246.6310	0.279	0.0000	0.0000	500
20/12/2006	TRT1 2007/02/01	243.60	Put	Index Future	7,742.0000	5,804.0000	(25.032)	0	0	0
20/12/2006	TRT1 2007/02/01	243.60	Call	Index Future	31,202.0000	36,114.0000	15.743	0	0	0
Grand Total:										1,828