



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/12/2006

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
21/12/2006	CRD1 2007/02/01			Index Future	107.0740	107.2510	0.165	0.0000	0.0000	10
21/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,887.0000	15,130.0000	8.951	0	0	0
21/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	3,147.0000	2,620.0000	(16.746)	0	0	0
21/12/2006	GOVI 2007/02/01			jGovi	249.5905	250.1080	0.207	0.0000	0.0000	66
21/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
21/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	195,905.0000	201,080.0000	2.642	0	0	0
21/12/2006	GOVI 2007/05/03			jGovi	255.1295	255.6570	0.207	0.0000	0.0000	118
21/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	201,299.0000	206,572.0000	2.619	0	0	0
21/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	4.0000	2.0000	(50.000)	0	0	0
21/12/2006	GOVI 2007/08/02			jGovi	260.7040	261.2440	0.207	0.0000	0.0000	0
21/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	202,138.0000	207,517.0000	2.661	0	0	0
21/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	98.0000	77.0000	(21.429)	0	0	0
21/12/2006	ILBI 2007/02/01			Index Future	269.9930	269.9930	-	0.0000	0.0000	0
21/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,227.0000	3,110.0000	(3.626)	0	0	0
21/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	53,157.0000	53,040.0000	(0.220)	0	0	0
21/12/2006	J153 2010/08/31			jSwap	8.7780	8.7270	(0.581)	0.0000	0.0000	0
21/12/2006	J157 2015/09/15			jSwap	8.4710	8.4120	(0.696)	0.0000	0.0000	0
21/12/2006	J186 2026/12/21			jSwap	7.8890	7.8400	(0.621)	0.0000	0.0000	0

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21/12/2006	J194	2008/02/28			jSwap	9.0410	9.0210	(0.221)	0.0000	0.0000	0
21/12/2006	J201	2014/12/22			jSwap	8.4670	8.4500	(0.201)	0.0000	0.0000	0
21/12/2006	J203	2017/09/15			jSwap	8.3530	8.3140	(0.467)	0.0000	0.0000	0
21/12/2006	J204	2018/12/21			jSwap	8.2710	8.2630	(0.097)	0.0000	0.0000	0
21/12/2006	J207	2020/01/15			jSwap	8.2290	8.2040	(0.304)	0.0000	0.0000	0
21/12/2006	JBAR	2005/12/21			jBar	9.1760	9.1760	-	0.0000	0.0000	0
21/12/2006	JFRA	2007/02/01			jFra	9.1830	9.1530	(0.327)	0.0000	0.0000	0
21/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,102.0000	4,029.0000	(1.780)	0	0	0
21/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/12/2006	JFRA	2007/05/03			jFra	9.2220	9.1950	(0.293)	0.0000	0.0000	0
21/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	26.0000	28.0000	7.692	0	0	0
21/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,223.0000	4,159.0000	(1.516)	0	0	0
21/12/2006	JFRA	2007/08/02			jFra	9.1550	9.1320	(0.251)	0.0000	0.0000	0
21/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,142.0000	4,090.0000	(1.255)	0	0	0
21/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	108.0000	112.0000	3.704	0	0	0
21/12/2006	JFRA	2007/11/01			jFra	9.0740	9.0430	(0.342)	0.0000	0.0000	0
21/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,352.0000	4,280.0000	(1.654)	0	0	0
21/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	226.0000	235.0000	3.982	0	0	0
21/12/2006	JFRA	2008/02/07			jFra	8.9060	8.8560	(0.561)	0.0000	0.0000	0
21/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	22,962.0000	22,874.0000	(0.383)	0	0	0
21/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,536.0000	19,569.0000	0.169	0	0	0
21/12/2006	JN02	2007/02/01			jNote	8.9380	8.8980	(0.448)	0.0000	0.0000	0
21/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,431.0000	7,744.0000	4.212	0	0	0

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21/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	6,299.0000	5,883.0000	(6.604)	0	0	0
21/12/2006	JN02	2007/05/03			jNote	8.8500	8.8040	(0.520)	0.0000	0.0000	0
21/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,125.0000	16,591.0000	2.890	0	0	0
21/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	8,829.0000	8,454.0000	(4.247)	0	0	0
21/12/2006	JN02	2007/08/02			jNote	8.7500	8.6970	(0.606)	0.0000	0.0000	0
21/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,716.0000	21,269.0000	2.669	0	0	0
21/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,587.0000	11,168.0000	(3.616)	0	0	0
21/12/2006	JN05	2007/02/01			jNote	8.5890	8.5350	(0.629)	0.0000	0.0000	0
21/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	478.0000	337.0000	(29.498)	0	0	0
21/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	27,040.0000	29,102.0000	7.626	0	0	0
21/12/2006	JN05	2007/05/03			jNote	8.5330	8.4770	(0.656)	0.0000	0.0000	0
21/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,729.0000	33,625.0000	5.976	0	0	0
21/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,871.0000	2,475.0000	(13.793)	0	0	0
21/12/2006	JN05	2007/08/02			jNote	8.4720	8.4140	(0.685)	0.0000	0.0000	0
21/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,274.0000	38,152.0000	5.177	0	0	0
21/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,904.0000	4,399.0000	(10.298)	0	0	0
21/12/2006	JN10	2007/02/01			jNote	8.2840	8.2350	(0.592)	0.0000	0.0000	0
21/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	48,009.0000	51,410.0000	7.084	0	0	0
21/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	17.0000	8.0000	(52.941)	0	0	0
21/12/2006	JN10	2007/05/03			jNote	8.2360	8.1900	(0.559)	0.0000	0.0000	0
21/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	638.0000	489.0000	(23.354)	0	0	0
21/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	51,966.0000	55,043.0000	5.921	0	0	0
21/12/2006	JN10	2007/08/02			jNote	8.1860	8.1430	(0.525)	0.0000	0.0000	0
21/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	56,441.0000	59,230.0000	4.941	0	0	0
21/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,615.0000	1,363.0000	(15.604)	0	0	0
21/12/2006	JROD	2006/12/29			jRod	8.1520	8.1510	(0.012)	0.0000	0.0000	0

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21/12/2006	JROD	2007/01/31			jRod	8.5520	8.5470	(0.058)	0.0000	0.0000	0
21/12/2006	JROD	2007/02/28			jRod	8.9450	8.9380	(0.078)	0.0000	0.0000	0
21/12/2006	JROD	2007/03/30			jRod	8.6960	8.6920	(0.046)	0.0000	0.0000	0
21/12/2006	JROD	2007/04/30			jRod	8.9560	8.9520	(0.045)	0.0000	0.0000	0
21/12/2006	JROD	2007/05/31			jRod	9.1600	9.1560	(0.044)	0.0000	0.0000	0
21/12/2006	OTH1	2007/02/01			Index Future	245.9380	246.3420	0.164	0.0000	0.0000	15
21/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	7,540.0000	6,298.0000	(16.472)	0	0	0
21/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	31,120.0000	33,918.0000	8.991	0	0	0
21/12/2006	R153	2007/02/01			Bond Future	8.2300	8.1800	(0.608)	0.0000	0.0000	62
21/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,123.0000	5,286.0000	(13.670)	0	0	0
21/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,784.0000	7,601.0000	12.043	0	0	0
21/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,989.0000	13,121.0000	9.442	0	0	0
21/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,830.0000	9,662.0000	(10.785)	0	0	0
21/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,192.0000	14,380.0000	9.005	0	0	0
21/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	3,590.0000	3,011.0000	(16.128)	0	0	0
21/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	2,677.0000	2,210.0000	(17.445)	0	0	0
21/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,181.0000	1,405.0000	18.967	0	0	0
21/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,411.0000	1,128.0000	(20.057)	0	0	0
21/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,436.0000	19,807.0000	7.437	0	0	0
21/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,833.0000	11,907.0000	9.914	0	0	0
21/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,195.0000	3,681.0000	15.211	0	0	0
21/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,108.0000	2,586.0000	(16.795)	0	0	0
21/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,187.0000	15,757.0000	(8.320)	0	0	0
21/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	370.0000	451.0000	21.892	0	0	0
21/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	590.0000	453.0000	(23.220)	0	0	0
21/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	24,825.0000	23,252.0000	(6.336)	0	0	0
21/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,686.0000	27,203.0000	5.906	0	0	0
21/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	92.0000	114.0000	23.913	0	0	0
21/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	18.0000	22.0000	22.222	0	0	0
21/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	41,606.0000	39,957.0000	(3.963)	0	0	0

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21/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	234.0000	173.0000	(26.068)	0	0	0
21/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	33,328.0000	34,920.0000	4.777	0	0	0
21/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	33,074.0000	31,442.0000	(4.934)	0	0	0
21/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	50,277.0000	48,624.0000	(3.288)	0	0	0
21/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	59,042.0000	57,387.0000	(2.803)	0	0	0
21/12/2006	R153	2007/05/03			Bond Future	8.1700	8.1200	(0.612)	0.0000	0.0000	1
21/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,222.0000	6,641.0000	(8.045)	0	0	0
21/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	17,388.0000	18,357.0000	5.573	0	0	0
21/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,379.0000	3,973.0000	(9.272)	0	0	0
21/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	23,687.0000	24,831.0000	4.830	0	0	0
21/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	21,482.0000	22,572.0000	5.074	0	0	0
21/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,211.0000	4,750.0000	(8.847)	0	0	0
21/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,782.0000	4,349.0000	(9.055)	0	0	0
21/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	22,572.0000	23,690.0000	4.953	0	0	0
21/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,024.0000	2,718.0000	(10.119)	0	0	0
21/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	28,374.0000	29,618.0000	4.384	0	0	0
21/12/2006	R153	2007/08/02			Bond Future	7.9960	7.9390	(0.713)	0.0000	0.0000	0
21/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,210.0000	8,618.0000	(6.428)	0	0	0
21/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,682.0000	24,741.0000	4.472	0	0	0
21/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	27,471.0000	28,620.0000	4.183	0	0	0
21/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,322.0000	6,819.0000	(6.870)	0	0	0
21/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	29,469.0000	30,659.0000	4.038	0	0	0
21/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,899.0000	6,417.0000	(6.987)	0	0	0
21/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	28,462.0000	29,631.0000	4.107	0	0	0
21/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,495.0000	6,034.0000	(7.098)	0	0	0
21/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,055.0000	4,672.0000	(7.577)	0	0	0
21/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	33,651.0000	34,920.0000	3.771	0	0	0
21/12/2006	R157	2007/02/01			Bond Future	7.9200	7.8700	(0.631)	0.0000	0.0000	0
21/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	38,640.0000	41,731.0000	7.999	0	0	150
21/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	293.0000	364.0000	24.232	0	0	0
21/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	1,577.0000	1,210.0000	(23.272)	0	0	0

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21/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	52,683.0000	49,166.0000	(6.676)	0	0	0
21/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	11,408.0000	9,715.0000	(14.840)	0	0	0
21/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
21/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	3,265.0000	2,597.0000	(20.459)	0	0	0
21/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	39.0000	26.0000	(33.333)	0	0	0
21/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	114.0000	78.0000	(31.579)	0	0	0
21/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	51,323.0000	54,714.0000	6.607	0	0	0
21/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,131.0000	1,373.0000	21.397	0	0	0
21/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,849.0000	32,619.0000	9.280	0	0	0
21/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,243.0000	18,761.0000	(11.684)	0	0	0
21/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	111,880.0000	115,625.0000	3.347	0	0	0
21/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,392.0000	19,458.0000	11.879	0	0	0
21/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	128,384.0000	132,137.0000	2.923	0	0	0
21/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,407.0000	9,683.0000	15.178	0	0	0
21/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	71,755.0000	68,068.0000	(5.138)	0	0	0
21/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	5,393.0000	4,405.0000	(18.320)	0	0	0
21/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	78,178.0000	81,844.0000	4.689	0	0	0
21/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	95,118.0000	98,841.0000	3.914	0	0	0
21/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	115,202.0000	118,950.0000	3.253	0	0	0
21/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	879.0000	656.0000	(25.370)	0	0	0
21/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	61,263.0000	64,798.0000	5.770	0	0	0
21/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	2,286.0000	1,786.0000	(21.872)	0	0	0
21/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,449.0000	32,320.0000	(8.827)	0	0	0
21/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	48,075.0000	51,404.0000	6.925	0	0	0
21/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	324.0000	232.0000	(28.395)	0	0	0
21/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,437.0000	4,066.0000	18.301	0	0	0
21/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	1,902.0000	1,473.0000	(22.555)	0	0	0
21/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,339.0000	15,088.0000	13.112	0	0	250
21/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,873.0000	48,131.0000	7.260	0	0	0
21/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	54,607.0000	58,053.0000	6.311	0	0	0
21/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	1,302.0000	990.0000	(23.963)	0	0	0
21/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	14,841.0000	12,832.0000	(13.537)	0	0	0
21/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	31.0000	21.0000	(32.258)	0	0	150
21/12/2006	R157	2007/05/03			Bond Future	7.8800	7.8300	(0.635)	0.0000	0.0000	504
21/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	70,593.0000	73,684.0000	4.379	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
21/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	3,412.0000	3,001.0000	(12.046)	0	0	0
21/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	5,286.0000	4,701.0000	(11.067)	0	0	0
21/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	5,867.0000	5,232.0000	(10.823)	0	0	0
21/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	82,348.0000	85,613.0000	3.965	0	0	0
21/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	67,736.0000	70,777.0000	4.489	0	0	0
21/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	6,499.0000	5,812.0000	(10.571)	0	0	0
21/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	64,917.0000	67,906.0000	4.604	0	0	0
21/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	9,590.0000	8,666.0000	(9.635)	0	0	0
21/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	54,079.0000	56,831.0000	5.089	0	0	0
21/12/2006	R157	2007/08/02			Bond Future	7.7860	7.7330	(0.681)	0.0000	0.0000	0
21/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,308.0000	1,968.0000	(14.731)	0	0	0
21/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	72,737.0000	76,220.0000	4.788	0	0	0
21/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	10,653.0000	9,827.0000	(7.754)	0	0	0
21/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	77,727.0000	80,724.0000	3.856	0	0	0
21/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	11,437.0000	10,565.0000	(7.624)	0	0	0
21/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	7,353.0000	6,733.0000	(8.432)	0	0	0
21/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	91,085.0000	94,289.0000	3.518	0	0	0
21/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	75,143.0000	78,094.0000	3.927	0	0	0
21/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	15,036.0000	13,967.0000	(7.110)	0	0	0
21/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	65,154.0000	67,908.0000	4.227	0	0	0
21/12/2006	R186	2007/02/01			Bond Future	7.4900	7.4350	(0.734)	0.0000	0.0000	2
21/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	3,396.0000	2,521.0000	(25.766)	0	0	0
21/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	21,568.0000	25,106.0000	16.404	0	0	0
21/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	65,308.0000	71,385.0000	9.305	0	0	0
21/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	1,132.0000	790.0000	(30.212)	0	0	0
21/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	171,029.0000	177,970.0000	4.058	0	0	0
21/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	20,310.0000	16,895.0000	(16.814)	0	0	0
21/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	97,186.0000	103,856.0000	6.863	0	0	0
21/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,018.0000	35,004.0000	(12.529)	0	0	0
21/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	914.0000	631.0000	(30.963)	0	0	0
21/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,266.0000	11,204.0000	20.915	0	0	0
21/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	1,424.0000	1,006.0000	(29.354)	0	0	0
21/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	91,779.0000	98,390.0000	7.203	0	0	0
21/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,080.0000	3,877.0000	25.877	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
21/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	41,091.0000	46,142.0000	12.292	0	0	0
21/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	109.0000	68.0000	(37.615)	0	0	0
21/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	86,406.0000	92,941.0000	7.563	0	0	0
21/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	135.0000	184.0000	36.296	0	0	0
21/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	134,261.0000	127,357.0000	(5.142)	0	0	0
21/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	67,032.0000	60,876.0000	(9.184)	0	0	0
21/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	31.0000	18.0000	(41.935)	0	0	0
21/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	762.0000	997.0000	30.840	0	0	0
21/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	99,154.0000	92,436.0000	(6.775)	0	0	0
21/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	8,961.0000	7,059.0000	(21.225)	0	0	0
21/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	145,259.0000	152,171.0000	4.758	0	0	0
21/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	118,760.0000	125,585.0000	5.747	0	0	0
21/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	381.0000	253.0000	(33.596)	0	0	0
21/12/2006	R186	2007/05/03			Bond Future	7.4450	7.3890	(0.752)	0.0000	0.0000	0
21/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	124,190.0000	130,405.0000	5.004	0	0	0
21/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	5,691.0000	4,909.0000	(13.741)	0	0	0
21/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	105,604.0000	111,456.0000	5.541	0	0	0
21/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	6,386.0000	5,527.0000	(13.451)	0	0	0
21/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,104.0000	2,631.0000	(15.238)	0	0	0
21/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	9,927.0000	8,704.0000	(12.320)	0	0	0
21/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	128,930.0000	135,222.0000	4.880	0	0	0
21/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	152,956.0000	159,558.0000	4.316	0	0	0
21/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	133,697.0000	140,061.0000	4.760	0	0	0
21/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,061.0000	4,351.0000	(14.029)	0	0	0
21/12/2006	R186	2007/08/02			Bond Future	7.4050	7.3480	(0.770)	0.0000	0.0000	0
21/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	161,129.0000	167,537.0000	3.977	0	0	0
21/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	16,912.0000	15,384.0000	(9.035)	0	0	0
21/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	7,260.0000	6,479.0000	(10.758)	0	0	0
21/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	116,938.0000	122,599.0000	4.841	0	0	0
21/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	10,325.0000	9,286.0000	(10.063)	0	0	0
21/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	143,104.0000	149,254.0000	4.298	0	0	0
21/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	12,227.0000	11,039.0000	(9.716)	0	0	0
21/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	138,657.0000	144,734.0000	4.383	0	0	0
21/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	11,242.0000	10,131.0000	(9.883)	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
21/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	134,240.0000	140,241.0000	4.470	0	0	0
21/12/2006	R194	2007/02/01			Bond Future	8.7870	8.7490	(0.432)	0.0000	0.0000	0
21/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,513.0000	10,137.0000	(3.577)	0	0	0
21/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,524.0000	28,143.0000	(1.336)	0	0	0
21/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	37.0000	42.0000	13.514	0	0	0
21/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,319.0000	22,938.0000	(1.634)	0	0	0
21/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,917.0000	25,536.0000	(1.470)	0	0	0
21/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	153.0000	172.0000	12.418	0	0	0
21/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,586.0000	15,205.0000	(2.445)	0	0	0
21/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,088.0000	7,726.0000	(4.476)	0	0	0
21/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,890.0000	2,036.0000	7.725	0	0	0
21/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,091.0000	1,188.0000	8.891	0	0	0
21/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,866.0000	5,533.0000	(5.677)	0	0	0
21/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,153.0000	17,772.0000	(2.099)	0	0	0
21/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,974.0000	3,690.0000	(7.146)	0	0	0
21/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
21/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,731.0000	20,350.0000	(1.838)	0	0	0
21/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	461.0000	510.0000	10.629	0	0	0
21/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,762.0000	2,527.0000	(8.508)	0	0	0
21/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,034.0000	12,654.0000	(2.915)	0	0	0
21/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,664.0000	1,797.0000	7.993	0	0	0
21/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,133.0000	2,292.0000	7.454	0	0	0
21/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,039.0000	2,791.0000	(8.161)	0	0	0
21/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,504.0000	2,282.0000	(8.866)	0	0	0
21/12/2006	R194	2007/05/03			Bond Future	8.6250	8.5790	(0.533)	0.0000	0.0000	0
21/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,599.0000	5,808.0000	3.733	0	0	0
21/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,840.0000	2,686.0000	(5.423)	0	0	0
21/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,854.0000	7,090.0000	3.443	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
21/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,687.0000	2,538.0000	(5.545)	0	0	0
21/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,364.0000	5,568.0000	3.803	0	0	0
21/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,540.0000	2,397.0000	(5.630)	0	0	0
21/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,009.0000	1,887.0000	(6.073)	0	0	0
21/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,483.0000	4,664.0000	4.037	0	0	0
21/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,511.0000	3,334.0000	(5.041)	0	0	0
21/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,839.0000	6,054.0000	3.682	0	0	0
21/12/2006	R194	2007/08/02			Bond Future	8.4220	8.3680	(0.641)	0.0000	0.0000	0
21/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,950.0000	3,818.0000	(3.342)	0	0	0
21/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,818.0000	7,997.0000	2.290	0	0	0
21/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,828.0000	6,992.0000	2.402	0	0	0
21/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,311.0000	3,194.0000	(3.534)	0	0	0
21/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,728.0000	3,601.0000	(3.407)	0	0	0
21/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,150.0000	7,319.0000	2.364	0	0	0
21/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,838.0000	3,709.0000	(3.361)	0	0	0
21/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,420.0000	4,279.0000	(3.190)	0	0	0
21/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,988.0000	7,154.0000	2.376	0	0	0
21/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,211.0000	6,365.0000	2.479	0	0	0
21/12/2006	R201	2007/02/01			Bond Future	7.9050	7.8540	(0.645)	0.0000	0.0000	0
21/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	1,284.0000	977.0000	(23.910)	0	0	0
21/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,833.0000	41,570.0000	7.048	0	0	0
21/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	44.0000	56.0000	27.273	0	0	0
21/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,051.0000	15,777.0000	12.284	0	0	0
21/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	76,443.0000	79,465.0000	3.953	0	0	0
21/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,410.0000	7,092.0000	(15.672)	0	0	0
21/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	44,075.0000	46,901.0000	6.412	0	0	0
21/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	27,236.0000	24,719.0000	(9.241)	0	0	0
21/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	62,932.0000	65,916.0000	4.742	0	0	0
21/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	67.0000	44.0000	(34.328)	0	0	0
21/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	859.0000	640.0000	(25.495)	0	0	0
21/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	71,826.0000	68,795.0000	(4.220)	0	0	0
21/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	199.0000	139.0000	(30.151)	0	0	0
21/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,052.0000	793.0000	(24.620)	0	0	0
21/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	890.0000	1,092.0000	22.697	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
21/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	1,559.0000	1,198.0000	(23.156)	0	0	0
21/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	40,857.0000	38,014.0000	(6.958)	0	0	0
21/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	565.0000	413.0000	(26.903)	0	0	0
21/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	3,866.0000	3,118.0000	(19.348)	0	0	0
21/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	49,407.0000	52,299.0000	5.853	0	0	0
21/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	41,440.0000	44,224.0000	6.718	0	0	0
21/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	36,260.0000	38,943.0000	7.399	0	0	0
21/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	226.0000	284.0000	25.664	0	0	0
21/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,075.0000	14,101.0000	(12.280)	0	0	0
21/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,748.0000	3,275.0000	19.178	0	0	0
21/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,167.0000	26,464.0000	9.505	0	0	0
21/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	55,955.0000	52,969.0000	(5.336)	0	0	0
21/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,787.0000	7,858.0000	15.780	0	0	0
21/12/2006	R201	2007/05/03			Bond Future	7.8450	7.7930	(0.663)	0.0000	0.0000	0
21/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	7,483.0000	6,742.0000	(9.902)	0	0	0
21/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	53,550.0000	56,041.0000	4.652	0	0	0
21/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	4,604.0000	4,094.0000	(11.077)	0	0	0
21/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	5,093.0000	4,542.0000	(10.819)	0	0	0
21/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	58,090.0000	60,663.0000	4.429	0	0	0
21/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	44,864.0000	47,166.0000	5.131	0	0	0
21/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,153.0000	3,684.0000	(11.293)	0	0	0
21/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	2,697.0000	2,365.0000	(12.310)	0	0	0
21/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	67,480.0000	70,190.0000	4.016	0	0	0
21/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	55,806.0000	58,338.0000	4.537	0	0	0
21/12/2006	R201	2007/08/02			Bond Future	7.7930	7.7400	(0.680)	0.0000	0.0000	0
21/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	8,747.0000	8,066.0000	(7.786)	0	0	0
21/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	11,584.0000	10,744.0000	(7.251)	0	0	0
21/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	58,991.0000	61,344.0000	3.989	0	0	0
21/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	51,015.0000	53,209.0000	4.301	0	0	0
21/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	5,550.0000	5,071.0000	(8.631)	0	0	0
21/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	71,741.0000	74,296.0000	3.561	0	0	0
21/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	61,056.0000	63,445.0000	3.913	0	0	0
21/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	8,131.0000	7,487.0000	(7.920)	0	0	0
21/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	7,550.0000	6,942.0000	(8.053)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	63,146.0000	65,571.0000	3.840	0	0	0
21/12/2006	R203	2007/02/01			Bond Future	7.7980	7.7430	(0.705)	0.0000	0.0000	0
21/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,105.0000	22,001.0000	15.158	0	0	0
21/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,647.0000	10,459.0000	20.955	0	0	0
21/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,895.0000	3,704.0000	27.945	0	0	0
21/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,235.0000	842.0000	(31.822)	0	0	0
21/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,882.0000	21,679.0000	(12.873)	0	0	0
21/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	4,543.0000	3,427.0000	(24.565)	0	0	0
21/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	66,346.0000	70,344.0000	6.026	0	0	0
21/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,147.0000	9,947.0000	(18.111)	0	0	0
21/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	60,383.0000	56,416.0000	(6.570)	0	0	0
21/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	56,358.0000	60,324.0000	7.037	0	0	0
21/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	105.0000	150.0000	42.857	0	0	0
21/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	33,447.0000	37,067.0000	10.823	0	0	0
21/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10.0000	16.0000	60.000	0	0	0
21/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	235.0000	142.0000	(39.574)	0	0	0
21/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	72.0000	41.0000	(43.056)	0	0	0
21/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	49,695.0000	53,615.0000	7.888	0	0	0
21/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	161.0000	95.0000	(40.994)	0	0	0
21/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	80,115.0000	76,108.0000	(5.002)	0	0	0
21/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	53,023.0000	56,970.0000	7.444	0	0	0
21/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	31.0000	16.0000	(48.387)	0	0	0
21/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,585.0000	37,813.0000	(9.071)	0	0	0
21/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	109.0000	63.0000	(42.202)	0	0	0
21/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	82,791.0000	86,802.0000	4.845	0	0	0
21/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,402.0000	96,390.0000	(3.996)	0	0	0
21/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	59,692.0000	63,673.0000	6.669	0	0	0
21/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	675.0000	916.0000	35.704	0	0	0
21/12/2006	R203	2007/05/03			Bond Future	7.7460	7.6890	(0.736)	0.0000	0.0000	0
21/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,438.0000	1,989.0000	(18.417)	0	0	0
21/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,221.0000	970.0000	(20.557)	0	0	0
21/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	54,884.0000	58,548.0000	6.676	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
21/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	376.0000	287.0000	(23.670)	0	0	0
21/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	85,682.0000	89,705.0000	4.695	0	0	0
21/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	66,988.0000	70,851.0000	5.767	0	0	0
21/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	840.0000	659.0000	(21.548)	0	0	0
21/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	70,076.0000	73,975.0000	5.564	0	0	0
21/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,015.0000	801.0000	(21.084)	0	0	0
21/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	73,179.0000	77,111.0000	5.373	0	0	0
21/12/2006	R203	2007/08/02			Bond Future	7.6990	7.6410	(0.753)	0.0000	0.0000	0
21/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	88,863.0000	92,756.0000	4.381	0	0	0
21/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	71,383.0000	75,057.0000	5.147	0	0	0
21/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,579.0000	2,204.0000	(14.541)	0	0	0
21/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,303.0000	2,843.0000	(13.927)	0	0	0
21/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,527.0000	1,287.0000	(15.717)	0	0	0
21/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,263.0000	4,591.0000	(12.768)	0	0	0
21/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	77,135.0000	80,894.0000	4.873	0	0	0
21/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	60,220.0000	63,682.0000	5.749	0	0	0
21/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	74,247.0000	77,965.0000	5.008	0	0	0
21/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	2,922.0000	2,506.0000	(14.237)	0	0	0
21/12/2006	R204	2007/02/01			Bond Future	7.7540	7.6990	(0.709)	0.0000	0.0000	0
21/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	121.0000	80.0000	(33.884)	0	0	0
21/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,046.0000	95,289.0000	4.660	0	0	0
21/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	556.0000	392.0000	(29.496)	0	0	0
21/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	67,084.0000	71,204.0000	6.142	0	0	0
21/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	359.0000	247.0000	(31.198)	0	0	0
21/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,326.0000	7,519.0000	18.859	0	0	0
21/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,313.0000	23,222.0000	(11.747)	0	0	0
21/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	26.0000	35.0000	34.615	0	0	0
21/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	850.0000	612.0000	(28.000)	0	0	0
21/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	61,563.0000	57,461.0000	(6.663)	0	0	0
21/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,341.0000	2,874.0000	22.768	0	0	0
21/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	60,249.0000	64,294.0000	6.714	0	0	0
21/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,513.0000	38,762.0000	(8.823)	0	0	0
21/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,620.0000	28,602.0000	11.639	0	0	0
21/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	153.0000	200.0000	30.719	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
21/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	6,749.0000	5,447.0000	(19.292)	0	0	0
21/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,945.0000	78,118.0000	5.643	0	0	0
21/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,957.0000	99,681.0000	(4.113)	0	0	0
21/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	56,852.0000	60,851.0000	7.034	0	0	0
21/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	682.0000	865.0000	26.833	0	0	0
21/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,046.0000	760.0000	(27.342)	0	0	0
21/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	82,282.0000	78,044.0000	(5.151)	0	0	0
21/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	63,661.0000	67,746.0000	6.417	0	0	0
21/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	2,828.0000	2,169.0000	(23.303)	0	0	0
21/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	40,400.0000	44,025.0000	8.973	0	0	0
21/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	689.0000	490.0000	(28.882)	0	0	0
21/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,839.0000	15,936.0000	15.153	0	0	0
21/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	14,150.0000	11,963.0000	(15.456)	0	0	0
21/12/2006	R204	2007/05/03			Bond Future	7.7050	7.6490	(0.727)	0.0000	0.0000	0
21/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	96,090.0000	100,065.0000	4.137	0	0	0
21/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	80,854.0000	84,623.0000	4.661	0	0	0
21/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	2,517.0000	2,167.0000	(13.905)	0	0	0
21/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	77,873.0000	81,592.0000	4.776	0	0	0
21/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	4,920.0000	4,314.0000	(12.317)	0	0	0
21/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	4,421.0000	3,865.0000	(12.576)	0	0	0
21/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	3,966.0000	3,456.0000	(12.859)	0	0	0
21/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	83,860.0000	87,676.0000	4.550	0	0	0
21/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	66,263.0000	69,752.0000	5.265	0	0	0
21/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	7,400.0000	6,563.0000	(11.311)	0	0	0
21/12/2006	R204	2007/08/02			Bond Future	7.6630	7.6050	(0.757)	0.0000	0.0000	0
21/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	89,925.0000	93,632.0000	4.122	0	0	0
21/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	12,373.0000	11,337.0000	(8.373)	0	0	0
21/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	101,262.0000	105,136.0000	3.826	0	0	0
21/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	73,662.0000	77,063.0000	4.617	0	0	0
21/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	7,861.0000	7,131.0000	(9.286)	0	0	0
21/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	87,145.0000	90,806.0000	4.201	0	0	0
21/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	9,184.0000	8,361.0000	(8.961)	0	0	0
21/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	8,502.0000	7,726.0000	(9.127)	0	0	0
21/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	5,681.0000	5,119.0000	(9.893)	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
21/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	84,391.0000	88,003.0000	4.280	0	0	0
21/12/2006	R206	2007/02/01			Bond Future	7.9330	7.8770	(0.706)	0.0000	0.0000	0
21/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,973.0000	4,887.0000	23.005	0	0	0
21/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,642.0000	11,311.0000	17.310	0	0	0
21/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	6,176.0000	4,935.0000	(20.094)	0	0	0
21/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	13,519.0000	11,524.0000	(14.757)	0	0	0
21/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	2,176.0000	1,602.0000	(26.379)	0	0	0
21/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	18,441.0000	20,777.0000	12.667	0	0	0
21/12/2006	R206	2007/05/03			Bond Future	7.8730	7.8160	(0.724)	0.0000	0.0000	0
21/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	6,151.0000	5,331.0000	(13.331)	0	0	0
21/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	17,072.0000	18,751.0000	9.835	0	0	0
21/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	25,017.0000	27,089.0000	8.282	0	0	0
21/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	10,666.0000	9,453.0000	(11.373)	0	0	0
21/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	17,070.0000	15,432.0000	(9.596)	0	0	0
21/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,816.0000	12,070.0000	11.594	0	0	0
21/12/2006	R206	2007/08/02			Bond Future	7.8190	7.7610	(0.742)	0.0000	0.0000	0
21/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,696.0000	17,065.0000	8.722	0	0	0
21/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	22,046.0000	23,738.0000	7.675	0	0	0
21/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	13,163.0000	11,986.0000	(8.942)	0	0	0
21/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	19,109.0000	17,610.0000	(7.844)	0	0	0
21/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	8,646.0000	7,772.0000	(10.109)	0	0	0
21/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	29,637.0000	31,631.0000	6.728	0	0	0
21/12/2006	R207	2007/02/01			Bond Future	7.6840	7.6290	(0.716)	0.0000	0.0000	0
21/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	58,335.0000	62,632.0000	7.366	0	0	0
21/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	39.0000	57.0000	46.154	0	0	0
21/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	174.0000	103.0000	(40.805)	0	0	0
21/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	14,111.0000	16,642.0000	17.936	0	0	0
21/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	77,934.0000	73,585.0000	(5.580)	0	0	0
21/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	706.0000	461.0000	(34.703)	0	0	0
21/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,769.0000	32,896.0000	(10.533)	0	0	0
21/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	56,554.0000	52,305.0000	(7.513)	0	0	0
21/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	305.0000	425.0000	39.344	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
21/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	61,909.0000	66,227.0000	6.975	0	0	0
21/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	8,905.0000	7,068.0000	(20.629)	0	0	0
21/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,574.0000	2,069.0000	31.449	0	0	0
21/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	2,950.0000	2,143.0000	(27.356)	0	0	0
21/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	97,024.0000	101,390.0000	4.500	0	0	0
21/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	118.0000	69.0000	(41.525)	0	0	0
21/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	79.0000	45.0000	(43.038)	0	0	0
21/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	100,158.0000	95,793.0000	(4.358)	0	0	0
21/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	44,149.0000	48,271.0000	9.337	0	0	0
21/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	65,480.0000	69,813.0000	6.617	0	0	0
21/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	27,536.0000	31,097.0000	12.932	0	0	0
21/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
21/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	69,043.0000	73,387.0000	6.292	0	0	0
21/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	79,660.0000	84,020.0000	5.473	0	0	0
21/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	34.0000	18.0000	(47.059)	0	0	0
21/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	72,596.0000	76,948.0000	5.995	0	0	0
21/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	52.0000	29.0000	(44.231)	0	0	0
21/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
21/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,552.0000	6,896.0000	24.207	0	0	0
21/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	20,267.0000	17,244.0000	(14.916)	0	0	0
21/12/2006	R207	2007/05/03			Bond Future	7.6380	7.5820	(0.733)	0.0000	0.0000	0
21/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	67,001.0000	71,017.0000	5.994	0	0	0
21/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,242.0000	1,838.0000	(18.020)	0	0	0
21/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	366.0000	282.0000	(22.951)	0	0	0
21/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	100,029.0000	104,365.0000	4.335	0	0	0
21/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	83,398.0000	87,622.0000	5.065	0	0	0
21/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,141.0000	913.0000	(19.982)	0	0	0
21/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	80,085.0000	84,278.0000	5.236	0	0	0
21/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	954.0000	759.0000	(20.440)	0	0	0
21/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	794.0000	628.0000	(20.907)	0	0	0
21/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	86,719.0000	90,972.0000	4.904	0	0	0
21/12/2006	R207	2007/08/02			Bond Future	7.5980	7.5400	(0.763)	0.0000	0.0000	0
21/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	71,848.0000	75,774.0000	5.464	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
21/12/2006	R207 2007/08/02	8.50	Put	Option on Bond Future	4,687.0000	4,069.0000	(13.185)	0	0	0
21/12/2006	R207 2007/08/02	9.00	Call	Option on Bond Future	103,037.0000	107,367.0000	4.202	0	0	0
21/12/2006	R207 2007/08/02	9.00	Put	Option on Bond Future	1,319.0000	1,106.0000	(16.149)	0	0	0
21/12/2006	R207 2007/08/02	8.70	Put	Option on Bond Future	2,903.0000	2,487.0000	(14.330)	0	0	0
21/12/2006	R207 2007/08/02	8.70	Call	Option on Bond Future	84,106.0000	88,232.0000	4.906	0	0	0
21/12/2006	R207 2007/08/02	8.80	Put	Option on Bond Future	2,253.0000	1,916.0000	(14.958)	0	0	0
21/12/2006	R207 2007/08/02	8.80	Call	Option on Bond Future	90,366.0000	94,573.0000	4.656	0	0	0
21/12/2006	R207 2007/08/02	8.75	Put	Option on Bond Future	2,560.0000	2,185.0000	(14.648)	0	0	0
21/12/2006	R207 2007/08/02	8.75	Call	Option on Bond Future	87,227.0000	91,396.0000	4.779	0	0	0
21/12/2006	TRT1 2007/02/01			Index Future	246.6310	247.1380	0.206	0.0000	0.0000	500
21/12/2006	TRT1 2007/02/01	243.60	Call	Index Future	36,114.0000	39,955.0000	10.636	0	0	0
21/12/2006	TRT1 2007/02/01	243.60	Put	Index Future	5,804.0000	4,575.0000	(21.175)	0	0	0
Grand Total:										1,828