



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/12/2006

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
19/12/2006	CRD1 2007/02/01			Index Future	106.9340	106.8160	(0.110)	0.0000	0.0000	10
19/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,039.0000	12,157.0000	(6.764)	0	0	0
19/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	3,699.0000	3,997.0000	8.056	0	0	0
19/12/2006	GOVI 2007/02/01			jGovi	249.2135	248.8940	(0.128)	0.0000	0.0000	66
19/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	192,135.0000	188,940.0000	(1.663)	0	0	0
19/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/12/2006	GOVI 2007/05/03			jGovi	254.7495	254.4215	(0.129)	0.0000	0.0000	118
19/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	197,500.0000	194,221.0000	(1.660)	0	0	0
19/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	5.0000	6.0000	20.000	0	0	0
19/12/2006	GOVI 2007/08/02			jGovi	260.3135	259.9785	(0.129)	0.0000	0.0000	0
19/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	119.0000	134.0000	12.605	0	0	0
19/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	198,254.0000	194,919.0000	(1.682)	0	0	0
19/12/2006	ILBI 2007/02/01			Index Future	270.1600	270.1300	(0.011)	0.0000	0.0000	0
19/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	54,833.0000	54,459.0000	(0.682)	0	0	0
19/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,233.0000	3,159.0000	(2.289)	0	0	0
19/12/2006	J153 2010/08/31			jSwap	8.8240	8.8490	0.283	0.0000	0.0000	0
19/12/2006	J157 2015/09/15			jSwap	8.5020	8.5150	0.153	0.0000	0.0000	0
19/12/2006	J186 2026/12/21			jSwap	7.9070	7.9130	0.076	0.0000	0.0000	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
19/12/2006	J194	2008/02/28			jSwap	9.0590	9.0710	0.132	0.0000	0.0000	0
19/12/2006	J201	2014/12/22			jSwap	8.5020	8.5110	0.106	0.0000	0.0000	0
19/12/2006	J203	2017/09/15			jSwap	8.3880	8.4060	0.215	0.0000	0.0000	0
19/12/2006	J204	2018/12/21			jSwap	8.3000	8.3220	0.265	0.0000	0.0000	0
19/12/2006	J207	2020/01/15			jSwap	8.2540	8.2770	0.279	0.0000	0.0000	0
19/12/2006	JBAR	2005/12/21			jBar	9.1760	9.1760	-	0.0000	0.0000	0
19/12/2006	JFRA	2007/02/01			jFra	9.2020	9.2030	0.011	0.0000	0.0000	0
19/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,148.0000	4,151.0000	0.072	0	0	0
19/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/12/2006	JFRA	2007/05/03			jFra	9.2470	9.2610	0.151	0.0000	0.0000	0
19/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,283.0000	4,315.0000	0.747	0	0	0
19/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	26.0000	24.0000	(7.692)	0	0	0
19/12/2006	JFRA	2007/08/02			jFra	9.1830	9.2050	0.240	0.0000	0.0000	0
19/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	105.0000	100.0000	(4.762)	0	0	0
19/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,207.0000	4,255.0000	1.141	0	0	0
19/12/2006	JFRA	2007/11/01			jFra	9.1050	9.1280	0.253	0.0000	0.0000	0
19/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,425.0000	4,476.0000	1.153	0	0	0
19/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	218.0000	210.0000	(3.670)	0	0	0
19/12/2006	JFRA	2008/02/07			jFra	8.9260	8.9660	0.448	0.0000	0.0000	0
19/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,038.0000	23,062.0000	0.104	0	0	0
19/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,563.0000	19,492.0000	(0.363)	0	0	0
19/12/2006	JN02	2007/02/01			jNote	8.9690	8.9890	0.223	0.0000	0.0000	0
19/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	6,726.0000	6,826.0000	1.487	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
19/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,293.0000	7,028.0000	(3.634)	0	0	0
19/12/2006	JN02	2007/05/03			jNote	8.8910	8.9140	0.259	0.0000	0.0000	0
19/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,766.0000	15,475.0000	(1.846)	0	0	0
19/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,221.0000	9,350.0000	1.399	0	0	0
19/12/2006	JN02	2007/08/02			jNote	8.8020	8.8260	0.273	0.0000	0.0000	0
19/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,041.0000	12,189.0000	1.229	0	0	0
19/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,218.0000	19,925.0000	(1.449)	0	0	0
19/12/2006	JN05	2007/02/01			jNote	8.6400	8.6720	0.370	0.0000	0.0000	0
19/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	25,169.0000	23,951.0000	(4.839)	0	0	0
19/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	684.0000	766.0000	11.988	0	0	0
19/12/2006	JN05	2007/05/03			jNote	8.5860	8.6180	0.373	0.0000	0.0000	0
19/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	30,014.0000	28,932.0000	(3.605)	0	0	0
19/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,321.0000	3,544.0000	6.715	0	0	0
19/12/2006	JN05	2007/08/02			jNote	8.5260	8.5580	0.375	0.0000	0.0000	0
19/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,441.0000	5,717.0000	5.073	0	0	0
19/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	34,596.0000	33,563.0000	(2.986)	0	0	0
19/12/2006	JN10	2007/02/01			jNote	8.3210	8.3380	0.204	0.0000	0.0000	0
19/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	33.0000	36.0000	9.091	0	0	0
19/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,459.0000	44,285.0000	(2.583)	0	0	0
19/12/2006	JN10	2007/05/03			jNote	8.2730	8.2920	0.230	0.0000	0.0000	0
19/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	799.0000	864.0000	8.135	0	0	0
19/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,547.0000	48,292.0000	(2.533)	0	0	0
19/12/2006	JN10	2007/08/02			jNote	8.2230	8.2420	0.231	0.0000	0.0000	0
19/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,876.0000	1,990.0000	6.077	0	0	0
19/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,107.0000	52,894.0000	(2.242)	0	0	0
19/12/2006	JROD	2006/12/29			jRod	8.1550	8.1530	(0.025)	0.0000	0.0000	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
19/12/2006	JROD	2007/01/31			jRod	8.5630	8.5580	(0.058)	0.0000	0.0000	0
19/12/2006	JROD	2007/02/28			jRod	8.9600	8.9540	(0.067)	0.0000	0.0000	0
19/12/2006	JROD	2007/03/30			jRod	8.7030	8.7000	(0.034)	0.0000	0.0000	0
19/12/2006	JROD	2007/04/30			jRod	8.9620	8.9600	(0.022)	0.0000	0.0000	0
19/12/2006	JROD	2007/05/31			jRod	9.1670	9.1630	(0.044)	0.0000	0.0000	0
19/12/2006	OTH1	2007/02/01			Index Future	245.5930	245.3650	(0.093)	0.0000	0.0000	15
19/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	29,044.0000	27,332.0000	(5.895)	0	0	0
19/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	8,914.0000	9,482.0000	6.372	0	0	0
19/12/2006	R153	2007/02/01			Bond Future	8.2800	8.3100	0.362	0.0000	0.0000	62
19/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,099.0000	7,553.0000	6.395	0	0	0
19/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,109.0000	5,574.0000	(8.758)	0	0	0
19/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,111.0000	12,770.0000	5.441	0	0	0
19/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,825.0000	2,495.0000	(11.681)	0	0	0
19/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,794.0000	1,931.0000	7.637	0	0	0
19/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,270.0000	3,507.0000	7.248	0	0	0
19/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,027.0000	869.0000	(15.385)	0	0	0
19/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,684.0000	19,515.0000	4.448	0	0	0
19/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	79.0000	61.0000	(22.785)	0	0	0
19/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,168.0000	16,315.0000	(4.969)	0	0	0
19/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,990.0000	10,270.0000	(6.551)	0	0	0
19/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	320.0000	259.0000	(19.063)	0	0	0
19/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,761.0000	4,030.0000	7.152	0	0	0
19/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,305.0000	4,607.0000	7.015	0	0	0
19/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	791.0000	852.0000	7.712	0	0	0
19/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,134.0000	11,382.0000	(6.197)	0	0	0
19/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,235.0000	23,307.0000	(3.829)	0	0	0
19/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,896.0000	9,209.0000	(6.942)	0	0	0
19/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,255.0000	44,240.0000	2.277	0	0	0
19/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
19/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,427.0000	27,354.0000	3.508	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
19/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,713.0000	35,684.0000	2.797	0	0	0
19/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,693.0000	61,682.0000	1.630	0	0	0
19/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,928.0000	52,917.0000	1.905	0	0	0
19/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	331.0000	356.0000	7.553	0	0	0
19/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,773.0000	30,809.0000	(3.034)	0	0	0
19/12/2006	R153	2007/05/03			Bond Future	8.2200	8.2500	0.365	0.0000	0.0000	1
19/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,493.0000	15,882.0000	(3.705)	0	0	0
19/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,875.0000	8,191.0000	4.013	0	0	0
19/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,848.0000	5,065.0000	4.476	0	0	0
19/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,608.0000	21,897.0000	(3.145)	0	0	0
19/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,739.0000	5,987.0000	4.321	0	0	0
19/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,462.0000	19,782.0000	(3.323)	0	0	0
19/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,523.0000	20,827.0000	(3.234)	0	0	0
19/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,280.0000	5,511.0000	4.375	0	0	0
19/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,188.0000	26,421.0000	(2.821)	0	0	0
19/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,385.0000	3,547.0000	4.786	0	0	0
19/12/2006	R153	2007/08/02			Bond Future	8.0430	8.0790	0.448	0.0000	0.0000	0
19/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,756.0000	10,104.0000	3.567	0	0	0
19/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,868.0000	22,176.0000	(3.026)	0	0	0
19/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,791.0000	8,086.0000	3.786	0	0	0
19/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,581.0000	25,835.0000	(2.807)	0	0	0
19/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,553.0000	26,794.0000	(2.755)	0	0	0
19/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,350.0000	7,631.0000	3.823	0	0	0
19/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,541.0000	27,770.0000	(2.701)	0	0	0
19/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,927.0000	7,196.0000	3.883	0	0	0
19/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,418.0000	5,639.0000	4.079	0	0	0
19/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,654.0000	31,836.0000	(2.505)	0	0	0
19/12/2006	R157	2007/02/01			Bond Future	7.9600	7.9800	0.251	0.0000	0.0000	0
19/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,995.0000	50,568.0000	(2.744)	0	0	0
19/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	453.0000	466.0000	2.870	0	0	0
19/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	2,413.0000	2,513.0000	4.144	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
19/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,662.0000	7,036.0000	(8.170)	0	0	0
19/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	61.0000	61.0000	-	0	0	0
19/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,589.0000	44,195.0000	(3.058)	0	0	0
19/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	21.0000	21.0000	-	0	0	0
19/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,905.0000	107,410.0000	(1.373)	0	0	0
19/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,495.0000	24,363.0000	3.694	0	0	0
19/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	125,395.0000	123,900.0000	(1.192)	0	0	0
19/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	1,687.0000	1,755.0000	4.031	0	0	0
19/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	75,310.0000	73,829.0000	(1.967)	0	0	0
19/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	168.0000	171.0000	1.786	0	0	0
19/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,459.0000	41,086.0000	(3.234)	0	0	0
19/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,125.0000	39,283.0000	3.037	0	0	0
19/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	92,176.0000	90,684.0000	(1.619)	0	0	0
19/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	2,869.0000	2,991.0000	4.252	0	0	0
19/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	74,728.0000	76,175.0000	1.936	0	0	0
19/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	49.0000	50.0000	2.041	0	0	150
19/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	269.0000	222.0000	(17.472)	0	0	0
19/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,117.0000	2,780.0000	(10.812)	0	0	0
19/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,576.0000	56,927.0000	2.431	0	0	0
19/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	112,224.0000	110,729.0000	(1.332)	0	0	0
19/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,028.0000	885.0000	(13.911)	0	0	0
19/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,770.0000	47,358.0000	(2.895)	0	0	0
19/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,021.0000	2,104.0000	4.107	0	0	0
19/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	58,551.0000	57,100.0000	(2.478)	0	0	0
19/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,163.0000	1,207.0000	3.783	0	0	0
19/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,016.0000	4,190.0000	4.333	0	0	0
19/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	16,746.0000	17,414.0000	3.989	0	0	0
19/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	6,448.0000	6,729.0000	4.358	0	0	0
19/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,907.0000	26,694.0000	(4.347)	0	0	0
19/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,248.0000	11,421.0000	(6.752)	0	0	250
19/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,066.0000	13,607.0000	4.141	0	0	0
19/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,395.0000	35,074.0000	(3.630)	0	0	150
19/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,053.0000	15,099.0000	(5.943)	0	0	0
19/12/2006	R157	2007/05/03			Bond Future	7.9200	7.9400	0.253	0.0000	0.0000	504
19/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	68,239.0000	66,957.0000	(1.879)	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
19/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	5,863.0000	6,044.0000	3.087	0	0	0
19/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	6,490.0000	6,687.0000	3.035	0	0	0
19/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,169.0000	7,385.0000	3.013	0	0	0
19/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	62,656.0000	61,409.0000	(1.990)	0	0	0
19/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	65,427.0000	64,162.0000	(1.933)	0	0	0
19/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	3,828.0000	3,951.0000	3.213	0	0	0
19/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	79,833.0000	78,494.0000	(1.677)	0	0	0
19/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	52,029.0000	50,865.0000	(2.237)	0	0	0
19/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	10,471.0000	10,770.0000	2.856	0	0	0
19/12/2006	R157	2007/08/02			Bond Future	7.8140	7.8420	0.358	0.0000	0.0000	0
19/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,486.0000	87,758.0000	(1.931)	0	0	0
19/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,536.0000	2,715.0000	7.058	0	0	0
19/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	76,253.0000	74,625.0000	(2.135)	0	0	0
19/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,952.0000	69,121.0000	(2.581)	0	0	0
19/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,193.0000	11,575.0000	3.413	0	0	0
19/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	7,767.0000	8,049.0000	3.631	0	0	0
19/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	73,697.0000	72,091.0000	(2.179)	0	0	0
19/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,004.0000	12,408.0000	3.366	0	0	0
19/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	63,823.0000	62,315.0000	(2.363)	0	0	0
19/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	15,719.0000	16,221.0000	3.194	0	0	0
19/12/2006	R186	2007/02/01			Bond Future	7.5180	7.5440	0.346	0.0000	0.0000	2
19/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	93,942.0000	90,782.0000	(3.364)	0	0	0
19/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	517.0000	555.0000	7.350	0	0	0
19/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	22,535.0000	23,993.0000	6.470	0	0	0
19/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	62,522.0000	59,597.0000	(4.678)	0	0	0
19/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	20,275.0000	18,478.0000	(8.863)	0	0	0
19/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	4,128.0000	4,458.0000	7.994	0	0	0
19/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	115,377.0000	112,162.0000	(2.787)	0	0	0
19/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,188.0000	1,283.0000	7.997	0	0	0
19/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	83,273.0000	80,166.0000	(3.731)	0	0	0
19/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	157.0000	168.0000	7.006	0	0	0
19/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	38,974.0000	36,487.0000	(6.381)	0	0	0
19/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	1,810.0000	1,957.0000	8.122	0	0	0
19/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	10,361.0000	11,130.0000	7.422	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
19/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,905.0000	2,449.0000	(15.697)	0	0	0
19/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,689.0000	7,651.0000	(11.946)	0	0	0
19/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	70,376.0000	73,174.0000	3.976	0	0	0
19/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	1,456.0000	1,574.0000	8.104	0	0	0
19/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,960.0000	45,177.0000	5.161	0	0	0
19/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	88,585.0000	85,448.0000	(3.541)	0	0	0
19/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	731.0000	584.0000	(20.109)	0	0	0
19/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	141,788.0000	138,544.0000	(2.288)	0	0	0
19/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	47.0000	50.0000	6.383	0	0	0
19/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	102,641.0000	105,749.0000	3.028	0	0	0
19/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	137,778.0000	140,999.0000	2.338	0	0	0
19/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	167,527.0000	164,275.0000	(1.941)	0	0	0
19/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	134.0000	100.0000	(25.373)	0	0	0
19/12/2006	R186	2007/05/03			Bond Future	7.4730	7.5000	0.361	0.0000	0.0000	0
19/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	10,736.0000	11,244.0000	4.732	0	0	0
19/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	121,262.0000	118,235.0000	(2.496)	0	0	0
19/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	102,898.0000	100,028.0000	(2.789)	0	0	0
19/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	6,974.0000	7,325.0000	5.033	0	0	0
19/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,555.0000	5,843.0000	5.185	0	0	0
19/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	130,675.0000	127,586.0000	(2.364)	0	0	0
19/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	149,780.0000	146,591.0000	(2.129)	0	0	0
19/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,443.0000	3,631.0000	5.460	0	0	0
19/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,230.0000	6,548.0000	5.104	0	0	0
19/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	125,953.0000	122,894.0000	(2.429)	0	0	0
19/12/2006	R186	2007/08/02			Bond Future	7.4330	7.4600	0.363	0.0000	0.0000	0
19/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	131,461.0000	128,592.0000	(2.182)	0	0	0
19/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	17,834.0000	18,487.0000	3.662	0	0	0
19/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	114,350.0000	111,631.0000	(2.378)	0	0	0
19/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	11,929.0000	12,399.0000	3.940	0	0	0
19/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	12,958.0000	13,460.0000	3.874	0	0	0
19/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	135,834.0000	132,932.0000	(2.136)	0	0	0
19/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	158,115.0000	155,069.0000	(1.926)	0	0	0
19/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	7,756.0000	8,082.0000	4.203	0	0	0
19/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	10,970.0000	11,407.0000	3.984	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
19/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	140,239.0000	137,305.0000	(2.092)	0	0	0
19/12/2006	R194	2007/02/01			Bond Future	8.8420	8.8650	0.260	0.0000	0.0000	0
19/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
19/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,584.0000	13,812.0000	1.678	0	0	0
19/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,870.0000	24,100.0000	0.964	0	0	0
19/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,059.0000	11,283.0000	2.025	0	0	0
19/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,468.0000	26,698.0000	0.869	0	0	0
19/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
19/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,362.0000	6,548.0000	2.924	0	0	0
19/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	134.0000	114.0000	(14.925)	0	0	0
19/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,075.0000	29,306.0000	0.794	0	0	0
19/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,620.0000	8,831.0000	2.448	0	0	0
19/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	407.0000	362.0000	(11.057)	0	0	0
19/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,704.0000	18,934.0000	1.230	0	0	0
19/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,282.0000	21,513.0000	1.085	0	0	0
19/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,137.0000	16,367.0000	1.425	0	0	0
19/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,856.0000	2,961.0000	3.676	0	0	0
19/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	1,934.0000	1,808.0000	(6.515)	0	0	0
19/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,500.0000	1,392.0000	(7.200)	0	0	0
19/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,708.0000	1,591.0000	(6.850)	0	0	0
19/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	975.0000	892.0000	(8.513)	0	0	0
19/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,409.0000	4,557.0000	3.357	0	0	0
19/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,426.0000	3,548.0000	3.561	0	0	0
19/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,132.0000	3,245.0000	3.608	0	0	0
19/12/2006	R194	2007/05/03			Bond Future	8.6930	8.7220	0.334	0.0000	0.0000	0
19/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,924.0000	3,002.0000	2.668	0	0	0
19/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,539.0000	5,388.0000	(2.726)	0	0	0
19/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,206.0000	2,268.0000	2.811	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
19/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,769.0000	2,843.0000	2.672	0	0	0
19/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,306.0000	5,159.0000	(2.770)	0	0	0
19/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,080.0000	4,936.0000	(2.835)	0	0	0
19/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,085.0000	3,166.0000	2.626	0	0	0
19/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,522.0000	6,359.0000	(2.499)	0	0	0
19/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,232.0000	4,101.0000	(3.095)	0	0	0
19/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,789.0000	3,884.0000	2.507	0	0	0
19/12/2006	R194	2007/08/02			Bond Future	8.5060	8.5410	0.411	0.0000	0.0000	0
19/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,503.0000	3,565.0000	1.770	0	0	0
19/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,552.0000	7,422.0000	(1.721)	0	0	0
19/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,049.0000	4,118.0000	1.704	0	0	0
19/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,898.0000	6,775.0000	(1.783)	0	0	0
19/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,740.0000	6,618.0000	(1.810)	0	0	0
19/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,935.0000	4,003.0000	1.728	0	0	0
19/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,165.0000	4,235.0000	1.681	0	0	0
19/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,584.0000	6,463.0000	(1.838)	0	0	0
19/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,982.0000	5,867.0000	(1.922)	0	0	0
19/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,650.0000	4,727.0000	1.656	0	0	0
19/12/2006	R201	2007/02/01			Bond Future	7.9420	7.9630	0.264	0.0000	0.0000	0
19/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,232.0000	5,703.0000	(8.488)	0	0	0
19/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,721.0000	18,439.0000	4.052	0	0	0
19/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,045.0000	12,241.0000	(6.163)	0	0	0
19/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	818.0000	699.0000	(14.548)	0	0	0
19/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	42,986.0000	44,114.0000	2.624	0	0	0
19/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,606.0000	10,048.0000	4.601	0	0	0
19/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	29,204.0000	30,168.0000	3.301	0	0	0
19/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,514.0000	2,232.0000	(11.217)	0	0	0
19/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	210.0000	172.0000	(18.095)	0	0	0
19/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,349.0000	1,413.0000	4.744	0	0	0
19/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	279.0000	289.0000	3.584	0	0	0
19/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,711.0000	21,689.0000	(4.500)	0	0	0
19/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,810.0000	59,573.0000	(2.034)	0	0	0
19/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	74,026.0000	75,263.0000	1.671	0	0	0
19/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	99.0000	101.0000	2.020	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
19/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	749.0000	782.0000	4.406	0	0	0
19/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	74,274.0000	73,029.0000	(1.676)	0	0	0
19/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,390.0000	46,176.0000	(2.562)	0	0	0
19/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
19/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	39,535.0000	38,352.0000	(2.992)	0	0	0
19/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	58,141.0000	59,350.0000	2.079	0	0	0
19/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	4,611.0000	4,836.0000	4.880	0	0	0
19/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	36,976.0000	35,807.0000	(3.162)	0	0	0
19/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	1,628.0000	1,706.0000	4.791	0	0	0
19/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,113.0000	1,165.0000	4.672	0	0	0
19/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	1,956.0000	2,051.0000	4.857	0	0	0
19/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	34,455.0000	33,303.0000	(3.343)	0	0	0
19/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,128.0000	40,932.0000	(2.839)	0	0	0
19/12/2006	R201	2007/05/03			Bond Future	7.8840	7.9060	0.279	0.0000	0.0000	0
19/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,152.0000	8,409.0000	3.153	0	0	0
19/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,259.0000	42,236.0000	(2.365)	0	0	0
19/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	56,256.0000	55,133.0000	(1.996)	0	0	0
19/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,594.0000	4,751.0000	3.418	0	0	0
19/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,079.0000	5,250.0000	3.367	0	0	0
19/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,016.0000	3,124.0000	3.581	0	0	0
19/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	54,006.0000	52,897.0000	(2.053)	0	0	0
19/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	5,604.0000	5,790.0000	3.319	0	0	0
19/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	65,525.0000	64,352.0000	(1.790)	0	0	0
19/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,786.0000	50,693.0000	(2.111)	0	0	0
19/12/2006	R201	2007/08/02			Bond Future	7.8320	7.8540	0.281	0.0000	0.0000	0
19/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,295.0000	12,598.0000	2.464	0	0	0
19/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	49,501.0000	48,551.0000	(1.919)	0	0	0
19/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	61,447.0000	60,409.0000	(1.689)	0	0	0
19/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,076.0000	8,290.0000	2.650	0	0	0
19/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	8,686.0000	8,913.0000	2.613	0	0	0
19/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	5,969.0000	6,135.0000	2.781	0	0	0
19/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	69,935.0000	68,849.0000	(1.553)	0	0	0
19/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,331.0000	9,573.0000	2.594	0	0	0
19/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	59,385.0000	58,360.0000	(1.726)	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
19/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	57,350.0000	56,339.0000	(1.763)	0	0	0
19/12/2006	R203	2007/02/01			Bond Future	7.8210	7.8470	0.332	0.0000	0.0000	0
19/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,730.0000	2,315.0000	(15.201)	0	0	0
19/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	54,730.0000	52,865.0000	(3.408)	0	0	0
19/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	58,052.0000	56,180.0000	(3.225)	0	0	0
19/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,390.0000	27,860.0000	5.570	0	0	0
19/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,527.0000	1,699.0000	11.264	0	0	0
19/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	102,074.0000	103,960.0000	1.848	0	0	0
19/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	154.0000	174.0000	12.987	0	0	0
19/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	64,690.0000	62,810.0000	(2.906)	0	0	0
19/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,053.0000	63,912.0000	2.996	0	0	0
19/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	46.0000	52.0000	13.043	0	0	0
19/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
19/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	51,413.0000	49,556.0000	(3.612)	0	0	0
19/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,787.0000	83,669.0000	2.301	0	0	0
19/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	646.0000	515.0000	(20.279)	0	0	0
19/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	48,106.0000	46,261.0000	(3.835)	0	0	0
19/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	103.0000	76.0000	(26.214)	0	0	0
19/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,227.0000	44,982.0000	4.060	0	0	0
19/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	32,067.0000	30,354.0000	(5.342)	0	0	0
19/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	223.0000	251.0000	12.556	0	0	0
19/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	105.0000	118.0000	12.381	0	0	0
19/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	318.0000	358.0000	12.579	0	0	0
19/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	81,121.0000	79,236.0000	(2.324)	0	0	0
19/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
19/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,128.0000	16,739.0000	(7.662)	0	0	0
19/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,238.0000	5,734.0000	9.469	0	0	0
19/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	13,319.0000	14,312.0000	7.456	0	0	0
19/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,146.0000	7,254.0000	(10.950)	0	0	0
19/12/2006	R203	2007/05/03			Bond Future	7.7690	7.7960	0.348	0.0000	0.0000	0
19/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	84,086.0000	82,190.0000	(2.255)	0	0	0
19/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	434.0000	475.0000	9.447	0	0	0
19/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	68,552.0000	66,712.0000	(2.684)	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
19/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	65,484.0000	63,662.0000	(2.782)	0	0	0
19/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,370.0000	1,484.0000	8.321	0	0	0
19/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,144.0000	1,242.0000	8.566	0	0	0
19/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	951.0000	1,034.0000	8.728	0	0	0
19/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	71,637.0000	69,783.0000	(2.588)	0	0	0
19/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,692.0000	2,898.0000	7.652	0	0	0
19/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	53,485.0000	51,754.0000	(3.236)	0	0	0
19/12/2006	R203	2007/08/02			Bond Future	7.7210	7.7480	0.350	0.0000	0.0000	0
19/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,654.0000	1,761.0000	6.469	0	0	0
19/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	75,764.0000	74,017.0000	(2.306)	0	0	0
19/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	87,427.0000	85,621.0000	(2.066)	0	0	0
19/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	70,052.0000	68,345.0000	(2.437)	0	0	0
19/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,770.0000	2,938.0000	6.065	0	0	0
19/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,534.0000	3,740.0000	5.829	0	0	0
19/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,133.0000	3,319.0000	5.937	0	0	0
19/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	72,896.0000	71,168.0000	(2.371)	0	0	0
19/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	58,985.0000	57,373.0000	(2.733)	0	0	0
19/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,590.0000	5,892.0000	5.403	0	0	0
19/12/2006	R204	2007/02/01			Bond Future	7.7820	7.8080	0.334	0.0000	0.0000	0
19/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	15,576.0000	16,487.0000	5.849	0	0	0
19/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,093.0000	11,993.0000	(8.401)	0	0	0
19/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,982.0000	5,317.0000	(11.117)	0	0	0
19/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	65,074.0000	63,113.0000	(3.013)	0	0	0
19/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,141.0000	29,487.0000	4.783	0	0	0
19/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	718.0000	768.0000	6.964	0	0	0
19/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	474.0000	505.0000	6.540	0	0	0
19/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	71,888.0000	69,909.0000	(2.753)	0	0	0
19/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	44,572.0000	46,263.0000	3.794	0	0	0
19/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	7,701.0000	8,209.0000	6.597	0	0	0
19/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,310.0000	1,403.0000	7.099	0	0	0
19/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	27.0000	20.0000	(25.926)	0	0	0
19/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	24,400.0000	22,897.0000	(6.160)	0	0	0
19/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,129.0000	108,133.0000	1.888	0	0	0
19/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	84,452.0000	86,429.0000	2.341	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
19/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	54,944.0000	53,026.0000	(3.491)	0	0	0
19/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	63,712.0000	65,604.0000	2.970	0	0	0
19/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	3,369.0000	3,605.0000	7.005	0	0	0
19/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	660.0000	540.0000	(18.182)	0	0	0
19/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	58,302.0000	56,367.0000	(3.319)	0	0	0
19/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	152.0000	118.0000	(22.368)	0	0	0
19/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	881.0000	942.0000	6.924	0	0	0
19/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,228.0000	1,907.0000	(14.408)	0	0	0
19/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	61,681.0000	59,731.0000	(3.161)	0	0	0
19/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	169.0000	179.0000	5.917	0	0	0
19/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	38,769.0000	36,994.0000	(4.578)	0	0	0
19/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	88,922.0000	86,921.0000	(2.250)	0	0	0
19/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,076.0000	1,152.0000	7.063	0	0	0
19/12/2006	R204	2007/05/03			Bond Future	7.7340	7.7600	0.336	0.0000	0.0000	0
19/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	7,968.0000	8,293.0000	4.079	0	0	0
19/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	64,601.0000	62,932.0000	(2.584)	0	0	0
19/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,328.0000	4,520.0000	4.436	0	0	0
19/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	94,117.0000	92,252.0000	(1.982)	0	0	0
19/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	76,067.0000	74,304.0000	(2.318)	0	0	0
19/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	2,774.0000	2,904.0000	4.686	0	0	0
19/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,344.0000	5,575.0000	4.323	0	0	0
19/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	81,992.0000	80,190.0000	(2.198)	0	0	0
19/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	4,814.0000	5,025.0000	4.383	0	0	0
19/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	79,016.0000	77,233.0000	(2.257)	0	0	0
19/12/2006	R204	2007/08/02			Bond Future	7.6910	7.7180	0.351	0.0000	0.0000	0
19/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	12,988.0000	13,417.0000	3.303	0	0	0
19/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	72,145.0000	70,522.0000	(2.250)	0	0	0
19/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	8,974.0000	9,291.0000	3.532	0	0	0
19/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	82,757.0000	81,044.0000	(2.070)	0	0	0
19/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,032.0000	6,259.0000	3.763	0	0	0
19/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	9,684.0000	10,021.0000	3.480	0	0	0
19/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	99,481.0000	97,657.0000	(1.834)	0	0	0
19/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	88,238.0000	86,484.0000	(1.988)	0	0	0
19/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	85,485.0000	83,750.0000	(2.030)	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
19/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,307.0000	8,604.0000	3.575	0	0	0
19/12/2006	R206	2007/02/01			Bond Future	7.9600	7.9860	0.327	0.0000	0.0000	0
19/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	6,969.0000	7,510.0000	7.763	0	0	0
19/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	14,646.0000	15,534.0000	6.063	0	0	0
19/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,702.0000	3,245.0000	(12.345)	0	0	0
19/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	17,467.0000	16,367.0000	(6.298)	0	0	0
19/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	2,600.0000	2,845.0000	9.423	0	0	0
19/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,037.0000	8,233.0000	(8.897)	0	0	0
19/12/2006	R206	2007/05/03			Bond Future	7.9010	7.9280	0.342	0.0000	0.0000	0
19/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	6,651.0000	7,023.0000	5.593	0	0	0
19/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	24,100.0000	23,108.0000	(4.116)	0	0	0
19/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,372.0000	11,926.0000	4.872	0	0	0
19/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	16,361.0000	15,552.0000	(4.945)	0	0	0
19/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	17,982.0000	18,736.0000	4.193	0	0	0
19/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,311.0000	9,701.0000	(5.916)	0	0	0
19/12/2006	R206	2007/08/02			Bond Future	7.8470	7.8750	0.357	0.0000	0.0000	0
19/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	28,754.0000	27,785.0000	(3.370)	0	0	0
19/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,143.0000	9,553.0000	4.484	0	0	0
19/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,122.0000	14,452.0000	(4.431)	0	0	0
19/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,315.0000	20,490.0000	(3.871)	0	0	0
19/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	13,813.0000	14,366.0000	4.003	0	0	0
19/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	19,916.0000	20,624.0000	3.555	0	0	0
19/12/2006	R207	2007/02/01			Bond Future	7.7060	7.7320	0.337	0.0000	0.0000	0
19/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	299.0000	230.0000	(23.077)	0	0	0
19/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,384.0000	12,148.0000	(9.235)	0	0	0
19/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	9,917.0000	10,732.0000	8.218	0	0	0
19/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	95,285.0000	93,235.0000	(2.151)	0	0	0
19/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	79,675.0000	81,714.0000	2.559	0	0	0
19/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	58,287.0000	60,268.0000	3.399	0	0	0
19/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	101,898.0000	103,947.0000	2.011	0	0	0
19/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	165.0000	186.0000	12.727	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
19/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	40.0000	28.0000	(30.000)	0	0	0
19/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	60,217.0000	58,187.0000	(3.371)	0	0	0
19/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	113.0000	128.0000	13.274	0	0	0
19/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	239.0000	268.0000	12.134	0	0	0
19/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	56,660.0000	54,640.0000	(3.565)	0	0	0
19/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	67,328.0000	65,287.0000	(3.031)	0	0	0
19/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	70,873.0000	68,829.0000	(2.884)	0	0	0
19/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	76.0000	86.0000	13.158	0	0	0
19/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	51.0000	57.0000	11.765	0	0	0
19/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	3,475.0000	3,826.0000	10.101	0	0	0
19/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,600.0000	40,654.0000	(4.568)	0	0	0
19/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,438.0000	40,224.0000	4.646	0	0	0
19/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	896.0000	1,001.0000	11.719	0	0	0
19/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,928.0000	75,880.0000	(2.628)	0	0	0
19/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	63,774.0000	61,739.0000	(3.191)	0	0	0
19/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	21.0000	24.0000	14.286	0	0	0
19/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	26,322.0000	24,623.0000	(6.455)	0	0	0
19/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,256.0000	4,575.0000	(12.957)	0	0	0
19/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	21,711.0000	23,080.0000	6.306	0	0	0
19/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,504.0000	1,239.0000	(17.620)	0	0	0
19/12/2006	R207	2007/05/03			Bond Future	7.6610	7.6880	0.352	0.0000	0.0000	0
19/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	65,431.0000	63,498.0000	(2.954)	0	0	0
19/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	98,277.0000	96,199.0000	(2.114)	0	0	0
19/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,480.0000	2,663.0000	7.379	0	0	0
19/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	422.0000	460.0000	9.005	0	0	0
19/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,281.0000	1,384.0000	8.041	0	0	0
19/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,076.0000	1,163.0000	8.086	0	0	0
19/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	78,418.0000	76,405.0000	(2.567)	0	0	0
19/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	899.0000	974.0000	8.343	0	0	0
19/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	81,712.0000	79,684.0000	(2.482)	0	0	0
19/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	85,016.0000	82,975.0000	(2.401)	0	0	0
19/12/2006	R207	2007/08/02			Bond Future	7.6200	7.6470	0.354	0.0000	0.0000	0
19/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,432.0000	1,526.0000	6.564	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
19/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	101,434.0000	99,428.0000	(1.978)	0	0	0
19/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	70,438.0000	68,613.0000	(2.591)	0	0	0
19/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	4,993.0000	5,268.0000	5.508	0	0	0
19/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	88,824.0000	86,873.0000	(2.196)	0	0	0
19/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,115.0000	3,301.0000	5.971	0	0	0
19/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	85,704.0000	83,770.0000	(2.257)	0	0	0
19/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,427.0000	2,576.0000	6.139	0	0	0
19/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	82,602.0000	80,687.0000	(2.318)	0	0	0
19/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,753.0000	2,919.0000	6.030	0	0	0
19/12/2006	TRT1	2007/02/01			Index Future	246.2590	245.9460	(0.127)	0.0000	0.0000	500
19/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	33,628.0000	31,202.0000	(7.214)	0	0	0
19/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	7,038.0000	7,742.0000	10.003	0	0	0
Grand Total:											1,828