



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/12/2006

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
29/12/2006	CRD1 2007/02/01			Index Future	107.3270	107.3180	(0.008)	0.0000	0.0000	10
29/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	1,973.0000	1,923.0000	(2.534)	0	0	0
29/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	15,243.0000	15,103.0000	(0.918)	0	0	0
29/12/2006	GOVI 2007/02/01			jGovi	250.3010	250.4170	0.046	0.0000	0.0000	66
29/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	203,010.0000	204,170.0000	0.571	0	0	0
29/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
29/12/2006	GOVI 2007/05/03			jGovi	255.8440	255.9610	0.046	0.0000	0.0000	118
29/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	208,441.0000	209,611.0000	0.561	0	0	0
29/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	1.0000	-	0	0	0
29/12/2006	GOVI 2007/08/02			jGovi	261.3950	261.5600	0.063	0.0000	0.0000	0
29/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	62.0000	56.0000	(9.677)	0	0	0
29/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	209,012.0000	210,656.0000	0.787	0	0	0
29/12/2006	ILBI 2007/02/01			Index Future	269.7830	269.7670	(0.006)	0.0000	0.0000	0
29/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,543.0000	2,442.0000	(3.972)	0	0	0
29/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	50,373.0000	50,112.0000	(0.518)	0	0	0
29/12/2006	J153 2010/08/31			jSwap	8.7270	8.7250	(0.023)	0.0000	0.0000	0
29/12/2006	J157 2015/09/15			jSwap	8.4110	8.3970	(0.166)	0.0000	0.0000	0
29/12/2006	J186 2026/12/21			jSwap	7.8850	7.8270	(0.736)	0.0000	0.0000	0

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29/12/2006	J194	2008/02/28			jSwap	9.0190	9.0250	0.067	0.0000	0.0000	0
29/12/2006	J201	2014/12/22			jSwap	8.4480	8.4440	(0.047)	0.0000	0.0000	0
29/12/2006	J203	2017/09/15			jSwap	8.3070	8.2970	(0.120)	0.0000	0.0000	0
29/12/2006	J204	2018/12/21			jSwap	8.2560	8.2470	(0.109)	0.0000	0.0000	0
29/12/2006	J207	2020/01/15			jSwap	8.2000	8.1880	(0.146)	0.0000	0.0000	0
29/12/2006	JBAR	2005/12/21			jBar	9.1760	9.1760	-	0.0000	0.0000	0
29/12/2006	JFRA	2007/02/01			jFra	9.1500	9.1510	0.011	0.0000	0.0000	0
29/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,022.0000	4,024.0000	0.050	0	0	0
29/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
29/12/2006	JFRA	2007/05/03			jFra	9.1910	9.2060	0.163	0.0000	0.0000	0
29/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,145.0000	4,180.0000	0.844	0	0	0
29/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	24.0000	22.0000	(8.333)	0	0	0
29/12/2006	JFRA	2007/08/02			jFra	9.1320	9.1470	0.164	0.0000	0.0000	0
29/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	105.0000	101.0000	(3.810)	0	0	0
29/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,083.0000	4,116.0000	0.808	0	0	0
29/12/2006	JFRA	2007/11/01			jFra	9.0220	9.0270	0.055	0.0000	0.0000	0
29/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,224.0000	4,234.0000	0.237	0	0	0
29/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	234.0000	231.0000	(1.282)	0	0	0
29/12/2006	JFRA	2008/02/07			jFra	8.8760	8.8890	0.146	0.0000	0.0000	0
29/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	22,718.0000	22,708.0000	(0.044)	0	0	0
29/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,367.0000	19,326.0000	(0.212)	0	0	0
29/12/2006	JN02	2007/02/01			jNote	8.8950	8.9040	0.101	0.0000	0.0000	0
29/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	5,272.0000	5,258.0000	(0.266)	0	0	0

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29/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,188.0000	7,009.0000	(2.490)	0	0	0
29/12/2006	JN02	2007/05/03			jNote	8.8020	8.8110	0.102	0.0000	0.0000	0
29/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,303.0000	16,157.0000	(0.896)	0	0	0
29/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	8,129.0000	8,148.0000	0.234	0	0	0
29/12/2006	JN02	2007/08/02			jNote	8.6950	8.7000	0.058	0.0000	0.0000	0
29/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,052.0000	20,962.0000	(0.428)	0	0	0
29/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	10,914.0000	10,916.0000	0.018	0	0	0
29/12/2006	JN05	2007/02/01			jNote	8.5350	8.5250	(0.117)	0.0000	0.0000	0
29/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	207.0000	178.0000	(14.010)	0	0	0
29/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	28,973.0000	29,348.0000	1.294	0	0	0
29/12/2006	JN05	2007/05/03			jNote	8.4770	8.4670	(0.118)	0.0000	0.0000	0
29/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,283.0000	2,198.0000	(3.723)	0	0	0
29/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,433.0000	33,754.0000	0.960	0	0	0
29/12/2006	JN05	2007/08/02			jNote	8.4130	8.4030	(0.119)	0.0000	0.0000	0
29/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,011.0000	38,319.0000	0.810	0	0	0
29/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,218.0000	4,116.0000	(2.418)	0	0	0
29/12/2006	JN10	2007/02/01			jNote	8.2280	8.2170	(0.134)	0.0000	0.0000	0
29/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	51,883.0000	52,640.0000	1.459	0	0	0
29/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2.0000	2.0000	-	0	0	0
29/12/2006	JN10	2007/05/03			jNote	8.1830	8.1710	(0.147)	0.0000	0.0000	0
29/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	406.0000	371.0000	(8.621)	0	0	0
29/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	55,440.0000	56,234.0000	1.432	0	0	0
29/12/2006	JN10	2007/08/02			jNote	8.1350	8.1230	(0.148)	0.0000	0.0000	0
29/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	59,655.0000	60,424.0000	1.289	0	0	0
29/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,237.0000	1,169.0000	(5.497)	0	0	0
29/12/2006	JROD	2006/12/29			jRod	8.1470	8.1468	(0.002)	0.0000	0.0000	0

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29/12/2006	JROD	2007/01/31			jRod	8.5120	8.5080	(0.047)	0.0000	0.0000	0
29/12/2006	JROD	2007/02/28			jRod	8.8820	8.8740	(0.090)	0.0000	0.0000	0
29/12/2006	JROD	2007/03/30			jRod	8.6620	9.1800	5.980	0.0000	0.0000	0
29/12/2006	JROD	2007/04/30			jRod	8.9250	8.9220	(0.034)	0.0000	0.0000	0
29/12/2006	JROD	2007/05/31			jRod	9.1350	9.1310	(0.044)	0.0000	0.0000	0
29/12/2006	OTH1	2007/02/01			Index Future	246.5060	246.6050	0.040	0.0000	0.0000	15
29/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	34,056.0000	34,677.0000	1.823	0	0	0
29/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	4,796.0000	4,427.0000	(7.694)	0	0	0
29/12/2006	R153	2007/02/01			Bond Future	8.1700	8.1600	(0.122)	0.0000	0.0000	62
29/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,241.0000	7,351.0000	1.519	0	0	0
29/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	8,944.0000	8,654.0000	(3.242)	0	0	0
29/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,595.0000	4,373.0000	(4.831)	0	0	0
29/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	794.0000	720.0000	(9.320)	0	0	0
29/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,805.0000	20,062.0000	1.298	0	0	0
29/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	2,439.0000	2,282.0000	(6.437)	0	0	0
29/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,295.0000	3,336.0000	1.244	0	0	0
29/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,667.0000	11,842.0000	1.500	0	0	0
29/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,217.0000	14,423.0000	1.449	0	0	0
29/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,053.0000	1,912.0000	(6.868)	0	0	0
29/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,919.0000	13,109.0000	1.471	0	0	0
29/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	1,717.0000	1,591.0000	(7.338)	0	0	0
29/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,132.0000	1,137.0000	0.442	0	0	0
29/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	313.0000	309.0000	(1.278)	0	0	0
29/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,783.0000	22,447.0000	(1.475)	0	0	0
29/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,358.0000	27,656.0000	1.089	0	0	0
29/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	277.0000	243.0000	(12.274)	0	0	0
29/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,153.0000	14,826.0000	(2.158)	0	0	0
29/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,062.0000	30,728.0000	(1.075)	0	0	0
29/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	65.0000	62.0000	(4.615)	0	0	0
29/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,056.0000	56,725.0000	(0.580)	0	0	0

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29/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,613.0000	39,281.0000	(0.838)	0	0	0
29/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,169.0000	35,487.0000	0.904	0	0	0
29/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,290.0000	47,959.0000	(0.685)	0	0	0
29/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	90.0000	77.0000	(14.444)	0	0	0
29/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
29/12/2006	R153	2007/05/03			Bond Future	8.1100	8.1000	(0.123)	0.0000	0.0000	1
29/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	22,549.0000	22,744.0000	0.865	0	0	0
29/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	6,254.0000	6,111.0000	(2.287)	0	0	0
29/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	4,417.0000	4,302.0000	(2.604)	0	0	0
29/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	18,281.0000	18,449.0000	0.919	0	0	0
29/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	24,837.0000	25,046.0000	0.841	0	0	0
29/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	3,669.0000	3,567.0000	(2.780)	0	0	0
29/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	23,681.0000	23,883.0000	0.853	0	0	0
29/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,030.0000	3,921.0000	(2.705)	0	0	0
29/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,681.0000	29,914.0000	0.785	0	0	0
29/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	2,471.0000	2,393.0000	(3.157)	0	0	0
29/12/2006	R153	2007/08/02			Bond Future	7.9400	7.9240	(0.202)	0.0000	0.0000	0
29/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,500.0000	24,781.0000	1.147	0	0	0
29/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	8,406.0000	8,222.0000	(2.189)	0	0	0
29/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	6,622.0000	6,466.0000	(2.356)	0	0	0
29/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,394.0000	28,701.0000	1.081	0	0	0
29/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	5,846.0000	5,702.0000	(2.463)	0	0	0
29/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,410.0000	29,724.0000	1.068	0	0	0
29/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,442.0000	30,762.0000	1.051	0	0	0
29/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,225.0000	6,074.0000	(2.426)	0	0	0
29/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,722.0000	35,067.0000	0.994	0	0	0
29/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	4,504.0000	4,384.0000	(2.664)	0	0	0
29/12/2006	R157	2007/02/01			Bond Future	7.8500	7.8400	(0.127)	0.0000	0.0000	0
29/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,522.0000	3,548.0000	0.738	0	0	0
29/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	66,428.0000	65,666.0000	(1.147)	0	0	0
29/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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29/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,045.0000	1,038.0000	(0.670)	0	0	0
29/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	47,331.0000	46,569.0000	(1.610)	0	0	0
29/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	105.0000	87.0000	(17.143)	0	0	0
29/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	133,638.0000	134,392.0000	0.564	0	0	0
29/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	83,224.0000	83,961.0000	0.886	0	0	0
29/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	100,299.0000	101,047.0000	0.746	0	0	0
29/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	117,114.0000	117,867.0000	0.643	0	0	0
29/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	232.0000	225.0000	(3.017)	0	0	0
29/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	355.0000	306.0000	(13.803)	0	0	0
29/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	66,004.0000	66,710.0000	1.070	0	0	0
29/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
29/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
29/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,133.0000	9,269.0000	1.489	0	0	0
29/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,269.0000	29,540.0000	(2.408)	0	0	0
29/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	16,703.0000	16,085.0000	(3.700)	0	0	0
29/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	59,144.0000	59,828.0000	1.156	0	0	0
29/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	574.0000	503.0000	(12.369)	0	0	0
29/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	912.0000	810.0000	(11.184)	0	0	0
29/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	3,239.0000	2,985.0000	(7.842)	0	0	0
29/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	1,761.0000	1,595.0000	(9.426)	0	0	0
29/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	48,993.0000	49,627.0000	1.294	0	0	0
29/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	52,350.0000	53,003.0000	1.247	0	0	0
29/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,961.0000	33,461.0000	1.517	0	0	0
29/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	42,402.0000	42,990.0000	1.387	0	0	150
29/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	1,141.0000	1,020.0000	(10.605)	0	0	0
29/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	55,736.0000	56,406.0000	1.202	0	0	0
29/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	7,987.0000	7,547.0000	(5.509)	0	0	0
29/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,237.0000	19,551.0000	1.632	0	0	0
29/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	150
29/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	120,443.0000	121,196.0000	0.625	0	0	0
29/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	10,931.0000	10,414.0000	(4.730)	0	0	0
29/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	725.0000	640.0000	(11.724)	0	0	0
29/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,695.0000	14,933.0000	1.620	0	0	250
29/12/2006	R157	2007/05/03			Bond Future	7.8100	7.8000	(0.128)	0.0000	0.0000	504
29/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	74,588.0000	75,181.0000	0.795	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
29/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	4,131.0000	3,986.0000	(3.510)	0	0	0
29/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	71,639.0000	72,221.0000	0.812	0	0	0
29/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	4,620.0000	4,463.0000	(3.398)	0	0	0
29/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	5,157.0000	4,987.0000	(3.296)	0	0	0
29/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	68,725.0000	69,293.0000	0.826	0	0	0
29/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	7,830.0000	7,603.0000	(2.899)	0	0	0
29/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	86,667.0000	87,304.0000	0.735	0	0	0
29/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	57,470.0000	57,981.0000	0.889	0	0	0
29/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	2,581.0000	2,479.0000	(3.952)	0	0	0
29/12/2006	R157	2007/08/02			Bond Future	7.7210	7.7060	(0.194)	0.0000	0.0000	0
29/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	1,780.0000	1,685.0000	(5.337)	0	0	0
29/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	81,045.0000	81,874.0000	1.023	0	0	0
29/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	76,899.0000	77,890.0000	1.289	0	0	0
29/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	6,299.0000	6,106.0000	(3.064)	0	0	0
29/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	9,281.0000	9,024.0000	(2.769)	0	0	0
29/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	94,722.0000	95,614.0000	0.942	0	0	0
29/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	78,393.0000	79,208.0000	1.040	0	0	0
29/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	9,996.0000	9,725.0000	(2.711)	0	0	0
29/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	68,113.0000	68,867.0000	1.107	0	0	0
29/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	13,305.0000	12,973.0000	(2.495)	0	0	0
29/12/2006	R186	2007/02/01			Bond Future	7.4280	7.4130	(0.202)	0.0000	0.0000	2
29/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	93,411.0000	95,220.0000	1.937	0	0	0
29/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	117.0000	92.0000	(21.368)	0	0	0
29/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	45,491.0000	46,841.0000	2.968	0	0	0
29/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	14,739.0000	13,693.0000	(7.097)	0	0	0
29/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	126,338.0000	128,221.0000	1.490	0	0	0
29/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	587.0000	489.0000	(16.695)	0	0	0
29/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	104,455.0000	106,301.0000	1.767	0	0	0
29/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	23,839.0000	24,701.0000	3.616	0	0	0
29/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	341.0000	279.0000	(18.182)	0	0	0
29/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	5,518.0000	4,960.0000	(10.112)	0	0	0
29/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	1,698.0000	1,466.0000	(13.663)	0	0	0
29/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	71,452.0000	73,128.0000	2.346	0	0	0
29/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	98,932.0000	100,762.0000	1.850	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
29/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	90.0000	90.0000	-	0	0	0
29/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	443.0000	366.0000	(17.381)	0	0	0
29/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	91,187.0000	89,293.0000	(2.077)	0	0	0
29/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	126,374.0000	124,466.0000	(1.510)	0	0	0
29/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	178,846.0000	180,752.0000	1.066	0	0	0
29/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	153,017.0000	154,919.0000	1.243	0	0	0
29/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,999.0000	3,103.0000	3.468	0	0	0
29/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	637.0000	651.0000	2.198	0	0	0
29/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,109.0000	57,305.0000	(3.052)	0	0	0
29/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,854.0000	10,233.0000	3.846	0	0	0
29/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	32,764.0000	31,236.0000	(4.664)	0	0	0
29/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
29/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	25.0000	19.0000	(24.000)	0	0	0
29/12/2006	R186	2007/05/03			Bond Future	7.3820	7.3670	(0.203)	0.0000	0.0000	0
29/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	111,556.0000	113,102.0000	1.386	0	0	0
29/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	7,915.0000	7,555.0000	(4.548)	0	0	0
29/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	4,932.0000	4,681.0000	(5.089)	0	0	0
29/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	130,699.0000	132,354.0000	1.266	0	0	0
29/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	135,560.0000	137,238.0000	1.238	0	0	0
29/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	4,359.0000	4,130.0000	(5.253)	0	0	0
29/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	2,274.0000	2,138.0000	(5.981)	0	0	0
29/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	160,089.0000	161,859.0000	1.106	0	0	0
29/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	140,442.0000	142,142.0000	1.210	0	0	0
29/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	3,843.0000	3,636.0000	(5.386)	0	0	0
29/12/2006	R186	2007/08/02			Bond Future	7.3410	7.3260	(0.204)	0.0000	0.0000	0
29/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	122,729.0000	124,195.0000	1.195	0	0	0
29/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	14,627.0000	14,190.0000	(2.988)	0	0	0
29/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	8,724.0000	8,427.0000	(3.404)	0	0	0
29/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	140,503.0000	142,066.0000	1.112	0	0	0
29/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	149,579.0000	151,185.0000	1.074	0	0	0
29/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	6,033.0000	5,810.0000	(3.696)	0	0	0
29/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	10,415.0000	10,075.0000	(3.265)	0	0	0
29/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	9,538.0000	9,220.0000	(3.334)	0	0	0
29/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	145,028.0000	146,613.0000	1.093	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
29/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	167,978.0000	169,658.0000	1.000	0	0	0
29/12/2006	R194	2007/02/01			Bond Future	8.7540	8.7370	(0.194)	0.0000	0.0000	0
29/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,193.0000	28,023.0000	(0.603)	0	0	0
29/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	386.0000	395.0000	2.332	0	0	0
29/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
29/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,586.0000	25,415.0000	(0.668)	0	0	0
29/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,254.0000	15,083.0000	(1.121)	0	0	0
29/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	111.0000	113.0000	1.802	0	0	0
29/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,698.0000	12,527.0000	(1.347)	0	0	0
29/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,988.0000	22,818.0000	(0.740)	0	0	0
29/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,716.0000	7,547.0000	(2.190)	0	0	0
29/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	22.0000	22.0000	-	0	0	0
29/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,400.0000	20,230.0000	(0.833)	0	0	0
29/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,459.0000	5,298.0000	(2.949)	0	0	0
29/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,822.0000	17,651.0000	(0.959)	0	0	0
29/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,167.0000	9,996.0000	(1.682)	0	0	0
29/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,815.0000	1,865.0000	2.755	0	0	0
29/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,108.0000	1,993.0000	(5.455)	0	0	0
29/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,552.0000	3,409.0000	(4.026)	0	0	0
29/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,582.0000	1,626.0000	2.781	0	0	0
29/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,357.0000	2,236.0000	(5.134)	0	0	0
29/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	999.0000	1,027.0000	2.803	0	0	0
29/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,626.0000	2,499.0000	(4.836)	0	0	0
29/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,068.0000	2,124.0000	2.708	0	0	0
29/12/2006	R194	2007/05/03			Bond Future	8.5810	8.5640	(0.198)	0.0000	0.0000	0
29/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,988.0000	7,068.0000	1.145	0	0	0
29/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,800.0000	1,748.0000	(2.889)	0	0	0
29/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,945.0000	6,017.0000	1.211	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
29/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,457.0000	5,525.0000	1.246	0	0	0
29/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,304.0000	2,243.0000	(2.648)	0	0	0
29/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,590.0000	2,526.0000	(2.471)	0	0	0
29/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,236.0000	3,163.0000	(2.256)	0	0	0
29/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,698.0000	5,768.0000	1.229	0	0	0
29/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,444.0000	2,382.0000	(2.537)	0	0	0
29/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,551.0000	4,610.0000	1.296	0	0	0
29/12/2006	R194	2007/08/02			Bond Future	8.3690	8.3490	(0.239)	0.0000	0.0000	0
29/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,119.0000	3,069.0000	(1.603)	0	0	0
29/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,916.0000	7,976.0000	0.758	0	0	0
29/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,071.0000	7,126.0000	0.778	0	0	0
29/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,631.0000	3,577.0000	(1.487)	0	0	0
29/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,909.0000	6,963.0000	0.782	0	0	0
29/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,740.0000	3,685.0000	(1.471)	0	0	0
29/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,236.0000	7,292.0000	0.774	0	0	0
29/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,524.0000	3,471.0000	(1.504)	0	0	0
29/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,280.0000	6,330.0000	0.796	0	0	0
29/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,200.0000	4,141.0000	(1.405)	0	0	0
29/12/2006	R201	2007/02/01			Bond Future	7.8430	7.8280	(0.191)	0.0000	0.0000	0
29/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	378.0000	320.0000	(15.344)	0	0	0
29/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	44,574.0000	45,401.0000	1.855	0	0	0
29/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,223.0000	7,464.0000	3.337	0	0	0
29/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	47,296.0000	48,136.0000	1.776	0	0	0
29/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	484.0000	413.0000	(14.669)	0	0	0
29/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,808.0000	12,150.0000	(5.137)	0	0	0
29/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	617.0000	530.0000	(14.100)	0	0	0
29/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	5,961.0000	5,522.0000	(7.365)	0	0	0
29/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	2,347.0000	2,109.0000	(10.141)	0	0	0
29/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	26,351.0000	27,011.0000	2.505	0	0	0
29/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,305.0000	15,763.0000	2.992	0	0	0
29/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	39,184.0000	39,978.0000	2.026	0	0	0
29/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	170.0000	171.0000	0.588	0	0	0
29/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	52,198.0000	51,300.0000	(1.720)	0	0	0
29/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	66,498.0000	67,384.0000	1.332	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
29/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	26.0000	26.0000	-	0	0	0
29/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	781.0000	677.0000	(13.316)	0	0	0
29/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	794.0000	812.0000	2.267	0	0	0
29/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	63.0000	51.0000	(19.048)	0	0	0
29/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	226.0000	188.0000	(16.814)	0	0	0
29/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
29/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	68,106.0000	67,208.0000	(1.319)	0	0	0
29/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,742.0000	2,827.0000	3.100	0	0	0
29/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,528.0000	22,715.0000	(3.455)	0	0	0
29/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	52,771.0000	53,631.0000	1.630	0	0	0
29/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	37,059.0000	36,178.0000	(2.377)	0	0	0
29/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	80,096.0000	80,990.0000	1.116	0	0	0
29/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	41,868.0000	42,680.0000	1.939	0	0	0
29/12/2006	R201	2007/05/03			Bond Future	7.7820	7.7670	(0.193)	0.0000	0.0000	0
29/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	6,193.0000	5,956.0000	(3.827)	0	0	0
29/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	47,261.0000	47,904.0000	1.361	0	0	0
29/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	70,548.0000	71,323.0000	1.099	0	0	0
29/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	2,078.0000	1,973.0000	(5.053)	0	0	0
29/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	56,248.0000	56,952.0000	1.252	0	0	0
29/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	3,684.0000	3,521.0000	(4.425)	0	0	0
29/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	60,923.0000	61,654.0000	1.200	0	0	0
29/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	3,299.0000	3,149.0000	(4.547)	0	0	0
29/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	58,572.0000	59,290.0000	1.226	0	0	0
29/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	4,104.0000	3,928.0000	(4.288)	0	0	0
29/12/2006	R201	2007/08/02			Bond Future	7.7270	7.7120	(0.194)	0.0000	0.0000	0
29/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	53,425.0000	54,027.0000	1.127	0	0	0
29/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	10,215.0000	9,955.0000	(2.545)	0	0	0
29/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	7,614.0000	7,403.0000	(2.771)	0	0	0
29/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	74,701.0000	75,414.0000	0.954	0	0	0
29/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	61,638.0000	62,288.0000	1.055	0	0	0
29/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	7,054.0000	6,855.0000	(2.821)	0	0	0
29/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	4,731.0000	4,582.0000	(3.149)	0	0	0
29/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	63,758.0000	64,420.0000	1.038	0	0	0
29/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	6,528.0000	6,340.0000	(2.880)	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
29/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	65,903.0000	66,576.0000	1.021	0	0	0
29/12/2006	R203	2007/02/01			Bond Future	7.7310	7.7160	(0.194)	0.0000	0.0000	0
29/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
29/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	40.0000	30.0000	(25.000)	0	0	0
29/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	87,679.0000	88,778.0000	1.253	0	0	0
29/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	57,793.0000	58,882.0000	1.884	0	0	0
29/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	20,317.0000	19,380.0000	(4.612)	0	0	0
29/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	64,525.0000	65,620.0000	1.697	0	0	0
29/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,220.0000	3,382.0000	5.031	0	0	0
29/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	22,045.0000	22,845.0000	3.629	0	0	0
29/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	64.0000	49.0000	(23.438)	0	0	0
29/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	61,164.0000	62,256.0000	1.785	0	0	0
29/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	55,472.0000	54,376.0000	(1.976)	0	0	0
29/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	25.0000	18.0000	(28.000)	0	0	0
29/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	75,220.0000	74,121.0000	(1.461)	0	0	0
29/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	54,415.0000	55,499.0000	1.992	0	0	0
29/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	2,592.0000	2,293.0000	(11.535)	0	0	0
29/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	671.0000	702.0000	4.620	0	0	0
29/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	514.0000	427.0000	(16.926)	0	0	0
29/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,690.0000	35,621.0000	(2.914)	0	0	0
29/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	37,617.0000	38,629.0000	2.690	0	0	0
29/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	85.0000	87.0000	2.353	0	0	0
29/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
29/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	95,511.0000	94,412.0000	(1.151)	0	0	0
29/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	71,211.0000	72,308.0000	1.540	0	0	0
29/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
29/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,028.0000	10,485.0000	4.557	0	0	0
29/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	8,638.0000	7,996.0000	(7.432)	0	0	0
29/12/2006	R203	2007/05/03			Bond Future	7.6770	7.6620	(0.195)	0.0000	0.0000	0
29/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	225.0000	204.0000	(9.333)	0	0	0
29/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	71,559.0000	72,583.0000	1.431	0	0	0
29/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	810.0000	747.0000	(7.778)	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
29/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	90,512.0000	91,578.0000	1.178	0	0	0
29/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	74,705.0000	75,739.0000	1.384	0	0	0
29/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	663.0000	610.0000	(7.994)	0	0	0
29/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	540.0000	495.0000	(8.333)	0	0	0
29/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	77,860.0000	78,902.0000	1.338	0	0	0
29/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	59,147.0000	60,118.0000	1.642	0	0	0
29/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	1,719.0000	1,604.0000	(6.690)	0	0	0
29/12/2006	R203	2007/08/02			Bond Future	7.6280	7.6130	(0.197)	0.0000	0.0000	0
29/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	93,546.0000	94,558.0000	1.082	0	0	0
29/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,147.0000	1,085.0000	(5.405)	0	0	0
29/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	78,667.0000	79,633.0000	1.228	0	0	0
29/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	2,279.0000	2,171.0000	(4.739)	0	0	0
29/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	75,738.0000	76,691.0000	1.258	0	0	0
29/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	2,594.0000	2,474.0000	(4.626)	0	0	0
29/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	81,616.0000	82,592.0000	1.196	0	0	0
29/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	1,997.0000	1,899.0000	(4.907)	0	0	0
29/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	4,247.0000	4,070.0000	(4.168)	0	0	0
29/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	64,267.0000	65,165.0000	1.397	0	0	0
29/12/2006	R204	2007/02/01			Bond Future	7.6870	7.6720	(0.195)	0.0000	0.0000	0
29/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	10,353.0000	9,675.0000	(6.549)	0	0	0
29/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,264.0000	15,760.0000	3.249	0	0	0
29/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	96,178.0000	97,345.0000	1.213	0	0	0
29/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	31.0000	24.0000	(22.581)	0	0	0
29/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	78,927.0000	80,078.0000	1.458	0	0	0
29/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	98,723.0000	97,549.0000	(1.189)	0	0	0
29/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,729.0000	6,954.0000	3.344	0	0	0
29/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	119.0000	96.0000	(19.328)	0	0	0
29/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	14.0000	14.0000	-	0	0	0
29/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	342.0000	286.0000	(16.374)	0	0	0
29/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,254.0000	36,147.0000	(2.971)	0	0	0
29/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	4,262.0000	3,871.0000	(9.174)	0	0	0
29/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,304.0000	2,371.0000	2.908	0	0	0
29/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,355.0000	29,138.0000	2.761	0	0	0
29/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	203.0000	167.0000	(17.734)	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
29/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	71,953.0000	73,091.0000	1.582	0	0	0
29/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	21,494.0000	20,545.0000	(4.415)	0	0	0
29/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	110.0000	109.0000	(0.909)	0	0	0
29/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	44,278.0000	45,270.0000	2.240	0	0	0
29/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,249.0000	55,085.0000	(2.069)	0	0	0
29/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	1,484.0000	1,302.0000	(12.264)	0	0	0
29/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	590.0000	600.0000	1.695	0	0	0
29/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	64,962.0000	66,080.0000	1.721	0	0	0
29/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	77,016.0000	75,842.0000	(1.524)	0	0	0
29/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	264.0000	219.0000	(17.045)	0	0	0
29/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	68,458.0000	69,587.0000	1.649	0	0	0
29/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	441.0000	371.0000	(15.873)	0	0	0
29/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	61,469.0000	62,573.0000	1.796	0	0	0
29/12/2006	R204	2007/05/03			Bond Future	7.6360	7.6220	(0.183)	0.0000	0.0000	0
29/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	70,128.0000	70,978.0000	1.212	0	0	0
29/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	5,932.0000	5,696.0000	(3.978)	0	0	0
29/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	3,828.0000	3,658.0000	(4.441)	0	0	0
29/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	82,114.0000	83,030.0000	1.116	0	0	0
29/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	88,265.0000	89,208.0000	1.068	0	0	0
29/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	3,038.0000	2,894.0000	(4.740)	0	0	0
29/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	3,414.0000	3,257.0000	(4.599)	0	0	0
29/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	85,179.0000	86,109.0000	1.092	0	0	0
29/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	100,770.0000	101,759.0000	0.981	0	0	0
29/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	1,865.0000	1,767.0000	(5.255)	0	0	0
29/12/2006	R204	2007/08/02			Bond Future	7.5920	7.5770	(0.198)	0.0000	0.0000	0
29/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	10,720.0000	10,427.0000	(2.733)	0	0	0
29/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	77,444.0000	78,304.0000	1.110	0	0	0
29/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	6,664.0000	6,458.0000	(3.091)	0	0	0
29/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	7,845.0000	7,612.0000	(2.970)	0	0	0
29/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	105,758.0000	106,751.0000	0.939	0	0	0
29/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	88,486.0000	89,405.0000	1.039	0	0	0
29/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	94,163.0000	95,109.0000	1.005	0	0	0
29/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	7,235.0000	7,015.0000	(3.041)	0	0	0
29/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	91,313.0000	92,246.0000	1.022	0	0	0

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29/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	4,742.0000	4,582.0000	(3.374)	0	0	0
29/12/2006	R206	2007/02/01			Bond Future	7.8720	7.8520	(0.254)	0.0000	0.0000	0
29/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	10,846.0000	11,443.0000	5.504	0	0	0
29/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	10,723.0000	9,974.0000	(6.985)	0	0	0
29/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	20,616.0000	21,476.0000	4.172	0	0	0
29/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	1,181.0000	1,000.0000	(15.326)	0	0	0
29/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,347.0000	4,639.0000	6.717	0	0	0
29/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	4,211.0000	3,766.0000	(10.568)	0	0	0
29/12/2006	R206	2007/05/03			Bond Future	7.8100	7.7900	(0.256)	0.0000	0.0000	0
29/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	4,964.0000	4,677.0000	(5.782)	0	0	0
29/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	27,026.0000	27,757.0000	2.705	0	0	0
29/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	8,987.0000	8,557.0000	(4.785)	0	0	0
29/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	18,591.0000	19,178.0000	3.157	0	0	0
29/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	11,849.0000	12,281.0000	3.646	0	0	0
29/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	14,906.0000	14,320.0000	(3.931)	0	0	0
29/12/2006	R206	2007/08/02			Bond Future	7.7540	7.7340	(0.258)	0.0000	0.0000	0
29/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	23,691.0000	24,273.0000	2.457	0	0	0
29/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	16,967.0000	17,435.0000	2.758	0	0	0
29/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	7,445.0000	7,143.0000	(4.056)	0	0	0
29/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	11,593.0000	11,183.0000	(3.537)	0	0	0
29/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	31,651.0000	32,340.0000	2.177	0	0	0
29/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	17,165.0000	16,641.0000	(3.053)	0	0	0
29/12/2006	R207	2007/02/01			Bond Future	7.6170	7.6080	(0.118)	0.0000	0.0000	0
29/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,354.0000	16,701.0000	2.122	0	0	0
29/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	5,824.0000	5,453.0000	(6.370)	0	0	0
29/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	70,741.0000	71,455.0000	1.009	0	0	0
29/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,320.0000	6,444.0000	1.962	0	0	0
29/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	67,141.0000	67,854.0000	1.062	0	0	0
29/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	44.0000	35.0000	(20.455)	0	0	0
29/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	63,529.0000	64,238.0000	1.116	0	0	0
29/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	15,711.0000	15,117.0000	(3.781)	0	0	0
29/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	251.0000	213.0000	(15.139)	0	0	0

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29/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	49,018.0000	49,698.0000	1.387	0	0	0
29/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	1,493.0000	1,341.0000	(10.181)	0	0	0
29/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	27.0000	21.0000	(22.222)	0	0	0
29/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	31,404.0000	31,970.0000	1.802	0	0	0
29/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
29/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
29/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	31,530.0000	30,827.0000	(2.230)	0	0	0
29/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,200.0000	50,478.0000	(1.410)	0	0	0
29/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	275.0000	271.0000	(1.455)	0	0	0
29/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,660.0000	1,675.0000	0.904	0	0	0
29/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	77,891.0000	78,608.0000	0.921	0	0	0
29/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	94,833.0000	94,115.0000	(0.757)	0	0	0
29/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
29/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
29/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	84,971.0000	85,689.0000	0.845	0	0	0
29/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	74,325.0000	75,040.0000	0.962	0	0	0
29/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	72,599.0000	71,880.0000	(0.990)	0	0	0
29/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	102,346.0000	103,065.0000	0.703	0	0	0
29/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2006	R207	2007/05/03			Bond Future	7.5700	7.5600	(0.132)	0.0000	0.0000	0
29/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	71,706.0000	72,418.0000	0.993	0	0	0
29/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	1,577.0000	1,496.0000	(5.136)	0	0	0
29/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	511.0000	479.0000	(6.262)	0	0	0
29/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	91,806.0000	92,567.0000	0.829	0	0	0
29/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	105,254.0000	106,031.0000	0.738	0	0	0
29/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	221.0000	205.0000	(7.240)	0	0	0
29/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	85,072.0000	85,821.0000	0.880	0	0	0
29/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	624.0000	586.0000	(6.090)	0	0	0
29/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	757.0000	713.0000	(5.812)	0	0	0
29/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	88,438.0000	89,193.0000	0.854	0	0	0
29/12/2006	R207	2007/08/02			Bond Future	7.5280	7.5180	(0.133)	0.0000	0.0000	0
29/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	76,400.0000	77,068.0000	0.874	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
29/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	982.0000	941.0000	(4.175)	0	0	0
29/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	3,752.0000	3,633.0000	(3.172)	0	0	0
29/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	92,134.0000	92,849.0000	0.776	0	0	0
29/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	108,187.0000	108,934.0000	0.690	0	0	0
29/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	1,980.0000	1,908.0000	(3.636)	0	0	0
29/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	1,729.0000	1,665.0000	(3.702)	0	0	0
29/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	95,329.0000	96,052.0000	0.758	0	0	0
29/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	2,261.0000	2,181.0000	(3.538)	0	0	0
29/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	88,950.0000	89,658.0000	0.796	0	0	0
29/12/2006	TRT1	2007/02/01			Index Future	247.3280	247.4400	0.045	0.0000	0.0000	500
29/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	3,283.0000	2,976.0000	(9.351)	0	0	0
29/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	40,563.0000	41,376.0000	2.004	0	0	0
Grand Total:											1,828