



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	CRD1 2007/02/01			Index Future	106.8680	107.0590	0.179	0.0000	0.0000	10
21/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,779.0000	5,073.0000	(12.217)	0	0	0
21/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,459.0000	15,663.0000	8.327	0	0	0
21/11/2006	GOVI 2007/02/01			jGovi	248.8050	249.3780	0.230	0.0000	0.0000	71
21/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
21/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	188,050.0000	193,780.0000	3.047	0	0	0
21/11/2006	GOVI 2007/05/03			jGovi	254.2530	254.8360	0.229	0.0000	0.0000	121
21/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	23.0000	16.0000	(30.435)	0	0	0
21/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	192,553.0000	198,376.0000	3.024	0	0	0
21/11/2006	GOVI 2007/08/02			jGovi	259.6720	260.2680	0.230	0.0000	0.0000	0
21/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	250.0000	199.0000	(20.400)	0	0	0
21/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	191,970.0000	197,879.0000	3.078	0	0	0
21/11/2006	ILBI 2007/02/01			Index Future	272.4610	272.4590	(0.001)	0.0000	0.0000	0
21/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,092.0000	3,019.0000	(2.361)	0	0	0
21/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	77,702.0000	77,609.0000	(0.120)	0	0	0
21/11/2006	J153 2010/08/31			jSwap	8.7630	8.7040	(0.673)	0.0000	0.0000	0
21/11/2006	J157 2015/09/15			jSwap	8.4660	8.3980	(0.803)	0.0000	0.0000	0
21/11/2006	J186 2026/12/21			jSwap	7.9830	7.9140	(0.864)	0.0000	0.0000	0

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21/11/2006	J194	2008/02/28			jSwap	8.9750	8.9610	(0.156)	0.0000	0.0000	0
21/11/2006	J201	2014/12/22			jSwap	8.4490	8.3910	(0.686)	0.0000	0.0000	0
21/11/2006	J203	2017/09/15			jSwap	8.3820	8.3080	(0.883)	0.0000	0.0000	0
21/11/2006	J204	2018/12/21			jSwap	8.2930	8.2300	(0.760)	0.0000	0.0000	0
21/11/2006	J207	2020/01/15			jSwap	8.2750	8.2070	(0.822)	0.0000	0.0000	0
21/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7880	0.137	0.0000	0.0000	0
21/11/2006	JFRA	2007/02/01			jFra	9.0210	9.0070	(0.155)	0.0000	0.0000	0
21/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,715.0000	3,681.0000	(0.915)	0	0	0
21/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
21/11/2006	JFRA	2007/05/03			jFra	9.0940	9.0920	(0.022)	0.0000	0.0000	0
21/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,948.0000	3,942.0000	(0.152)	0	0	0
21/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	62.0000	61.0000	(1.613)	0	0	0
21/11/2006	JFRA	2007/08/02			jFra	9.0540	9.0400	(0.155)	0.0000	0.0000	0
21/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	164.0000	166.0000	1.220	0	0	0
21/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,952.0000	3,921.0000	(0.784)	0	0	0
21/11/2006	JFRA	2007/11/01			jFra	9.0580	9.0000	(0.640)	0.0000	0.0000	0
21/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	267.0000	288.0000	7.865	0	0	0
21/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,351.0000	4,220.0000	(3.011)	0	0	0
21/11/2006	JFRA	2008/02/07			jFra	8.8910	8.8560	(0.394)	0.0000	0.0000	0
21/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,700.0000	23,632.0000	(0.287)	0	0	0
21/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,303.0000	20,320.0000	0.084	0	0	0
21/11/2006	JN02	2007/02/01			jNote	8.9070	8.8660	(0.460)	0.0000	0.0000	0
21/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,803.0000	10,147.0000	3.509	0	0	0

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21/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,105.0000	7,701.0000	(4.985)	0	0	0
21/11/2006	JN02	2007/05/03			jNote	8.8500	8.7950	(0.621)	0.0000	0.0000	0
21/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,383.0000	17,945.0000	3.233	0	0	0
21/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,084.0000	9,640.0000	(4.403)	0	0	0
21/11/2006	JN02	2007/08/02			jNote	8.7780	8.7050	(0.832)	0.0000	0.0000	0
21/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,404.0000	22,169.0000	3.574	0	0	0
21/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,786.0000	12,213.0000	(4.481)	0	0	0
21/11/2006	JN05	2007/02/01			jNote	8.5660	8.5010	(0.759)	0.0000	0.0000	0
21/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,237.0000	946.0000	(23.525)	0	0	0
21/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	28,739.0000	31,104.0000	8.229	0	0	0
21/11/2006	JN05	2007/05/03			jNote	8.5180	8.4500	(0.798)	0.0000	0.0000	0
21/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,630.0000	3,107.0000	(14.408)	0	0	0
21/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,098.0000	35,363.0000	6.843	0	0	0
21/11/2006	JN05	2007/08/02			jNote	8.4650	8.3940	(0.839)	0.0000	0.0000	0
21/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,610.0000	4,967.0000	(11.462)	0	0	0
21/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	37,260.0000	39,539.0000	6.116	0	0	0
21/11/2006	JN10	2007/02/01			jNote	8.3190	8.2370	(0.986)	0.0000	0.0000	0
21/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,833.0000	51,392.0000	12.129	0	0	0
21/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	196.0000	96.0000	(51.020)	0	0	0
21/11/2006	JN10	2007/05/03			jNote	8.2780	8.1960	(0.991)	0.0000	0.0000	0
21/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,225.0000	838.0000	(31.592)	0	0	0
21/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,696.0000	54,999.0000	10.671	0	0	0
21/11/2006	JN10	2007/08/02			jNote	8.2340	8.1510	(1.008)	0.0000	0.0000	0
21/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,392.0000	1,806.0000	(24.498)	0	0	0
21/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	53,926.0000	59,129.0000	9.648	0	0	0
21/11/2006	JROD	2006/11/30			jRod	7.8870	7.8860	(0.013)	0.0000	0.0000	0

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21/11/2006	JROD	2006/12/29			jRod	8.1700	8.1670	(0.037)	0.0000	0.0000	0
21/11/2006	JROD	2007/01/31			jRod	8.5450	8.5440	(0.012)	0.0000	0.0000	0
21/11/2006	JROD	2007/02/28			jRod	8.3750	8.3750	-	0.0000	0.0000	0
21/11/2006	JROD	2007/03/30			jRod	8.6380	8.6380	-	0.0000	0.0000	0
21/11/2006	JROD	2007/04/30			jRod	8.8790	8.8770	(0.023)	0.0000	0.0000	0
21/11/2006	JROD	2007/05/31			jRod	8.6700	8.6670	(0.035)	0.0000	0.0000	0
21/11/2006	OTH1	2007/02/01			Index Future	245.4730	245.9300	0.186	0.0000	0.0000	15
21/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	32,572.0000	35,429.0000	8.771	0	0	0
21/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	13,642.0000	11,929.0000	(12.557)	0	0	0
21/11/2006	R153	2007/02/01			Bond Future	8.2200	8.1800	(0.487)	0.0000	0.0000	67
21/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,908.0000	9,558.0000	7.297	0	0	0
21/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,916.0000	7,243.0000	(8.502)	0	0	0
21/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,006.0000	14,853.0000	6.047	0	0	0
21/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,795.0000	4,318.0000	(9.948)	0	0	0
21/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,360.0000	11,480.0000	(7.120)	0	0	0
21/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,095.0000	21,105.0000	5.026	0	0	0
21/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,056.0000	5,500.0000	8.782	0	0	0
21/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,739.0000	2,425.0000	(11.464)	0	0	0
21/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,479.0000	2,740.0000	10.528	0	0	0
21/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,898.0000	13,707.0000	6.272	0	0	0
21/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,325.0000	4,810.0000	(9.671)	0	0	0
21/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,306.0000	3,864.0000	(10.265)	0	0	0
21/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,155.0000	17,092.0000	(5.855)	0	0	0
21/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,510.0000	1,315.0000	(12.914)	0	0	0
21/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,152.0000	16,034.0000	5.821	0	0	0
21/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,936.0000	28,065.0000	4.191	0	0	0
21/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	33,099.0000	31,835.0000	(3.819)	0	0	0
21/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	447.0000	506.0000	13.199	0	0	0
21/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,125.0000	1,259.0000	11.911	0	0	0

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21/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	25,249.0000	24,060.0000	(4.709)	0	0	0
21/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	49,990.0000	48,674.0000	(2.633)	0	0	0
21/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	46.0000	53.0000	15.217	0	0	0
21/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,241.0000	35,448.0000	3.525	0	0	0
21/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	817.0000	701.0000	(14.198)	0	0	0
21/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	154.0000	177.0000	14.935	0	0	0
21/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	41,412.0000	40,111.0000	(3.142)	0	0	0
21/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	58,722.0000	57,401.0000	(2.250)	0	0	0
21/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
21/11/2006	R153	2007/05/03			Bond Future	8.1550	8.1150	(0.490)	0.0000	0.0000	0
21/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	18,849.0000	19,608.0000	4.027	0	0	0
21/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,218.0000	7,737.0000	(5.853)	0	0	0
21/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,260.0000	4,909.0000	(6.673)	0	0	0
21/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,033.0000	25,922.0000	3.551	0	0	0
21/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	23,943.0000	24,811.0000	3.625	0	0	0
21/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,687.0000	5,315.0000	(6.541)	0	0	0
21/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,139.0000	5,747.0000	(6.385)	0	0	0
21/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	22,875.0000	23,723.0000	3.707	0	0	0
21/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,608.0000	30,572.0000	3.256	0	0	0
21/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,793.0000	3,517.0000	(7.277)	0	0	0
21/11/2006	R153	2007/08/02			Bond Future	8.0100	7.9590	(0.637)	0.0000	0.0000	0
21/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,351.0000	25,277.0000	3.803	0	0	0
21/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,284.0000	9,733.0000	(5.358)	0	0	0
21/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,061.0000	29,063.0000	3.571	0	0	0
21/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,446.0000	7,007.0000	(5.896)	0	0	0
21/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,014.0000	31,053.0000	3.462	0	0	0
21/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,030.0000	30,051.0000	3.517	0	0	0
21/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,872.0000	7,416.0000	(5.793)	0	0	0
21/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,317.0000	7,843.0000	(5.699)	0	0	0
21/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,911.0000	5,541.0000	(6.260)	0	0	0
21/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,102.0000	35,209.0000	3.246	0	0	0
21/11/2006	R157	2007/02/01			Bond Future	8.0050	7.9650	(0.500)	0.0000	0.0000	0
21/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	109,228.0000	112,142.0000	2.668	0	0	0

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21/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	43,454.0000	41,015.0000	(5.613)	0	0	0
21/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	122,253.0000	125,196.0000	2.407	0	0	0
21/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	414.0000	341.0000	(17.633)	0	0	150
21/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,085.0000	5,632.0000	10.757	0	0	0
21/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	105,958.0000	108,863.0000	2.742	0	0	0
21/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,259.0000	5,534.0000	(11.583)	0	0	0
21/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,062.0000	11,003.0000	9.352	0	0	0
21/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,255.0000	27,209.0000	(6.994)	0	0	0
21/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,781.0000	1,521.0000	(14.599)	0	0	0
21/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	240.0000	195.0000	(18.750)	0	0	0
21/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,489.0000	44,750.0000	5.321	0	0	0
21/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	73,278.0000	76,005.0000	3.721	0	0	0
21/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	474.0000	392.0000	(17.300)	0	0	0
21/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,298.0000	50,684.0000	4.940	0	0	0
21/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,264.0000	2,539.0000	12.147	0	0	0
21/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	923.0000	775.0000	(16.035)	0	0	0
21/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	60,172.0000	57,461.0000	(4.505)	0	0	0
21/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,909.0000	4,309.0000	(12.222)	0	0	0
21/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	78,697.0000	75,829.0000	(3.644)	0	0	0
21/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	878.0000	997.0000	13.554	0	0	0
21/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,549.0000	4,888.0000	(11.912)	0	0	0
21/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	89,570.0000	92,409.0000	3.170	0	0	0
21/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,362.0000	2,919.0000	(13.177)	0	0	0
21/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,365.0000	47,691.0000	5.127	0	0	0
21/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,101.0000	9,991.0000	(9.999)	0	0	0
21/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,200.0000	31,077.0000	6.428	0	0	0
21/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,335.0000	3,792.0000	(12.526)	0	0	0
21/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,389.0000	59,932.0000	4.431	0	0	0
21/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,924.0000	7,057.0000	(10.941)	0	0	0
21/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,283.0000	53,726.0000	4.764	0	0	0
21/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,942.0000	39,061.0000	5.736	0	0	150
21/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,646.0000	17,074.0000	(8.431)	0	0	0
21/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	22,497.0000	20,733.0000	(7.841)	0	0	0
21/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,638.0000	15,861.0000	8.355	0	0	250
21/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,273.0000	19,688.0000	7.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R157	2007/05/03			Bond Future	7.9650	7.9250	(0.502)	0.0000	0.0000	512
21/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,724.0000	9,019.0000	(7.250)	0	0	0
21/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	8,165.0000	7,548.0000	(7.557)	0	0	0
21/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	61,923.0000	64,140.0000	3.580	0	0	0
21/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	67,253.0000	69,557.0000	3.426	0	0	0
21/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,567.0000	66,829.0000	3.503	0	0	0
21/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,917.0000	8,257.0000	(7.402)	0	0	0
21/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	51,802.0000	53,827.0000	3.909	0	0	0
21/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	78,364.0000	80,821.0000	3.135	0	0	0
21/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,647.0000	5,183.0000	(8.217)	0	0	0
21/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	13,532.0000	12,635.0000	(6.629)	0	0	0
21/11/2006	R157	2007/08/02			Bond Future	7.8900	7.8390	(0.646)	0.0000	0.0000	0
21/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	86,364.0000	89,291.0000	3.389	0	0	0
21/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,975.0000	13,999.0000	(6.518)	0	0	0
21/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	10,091.0000	9,367.0000	(7.175)	0	0	0
21/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	71,222.0000	73,897.0000	3.756	0	0	0
21/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	66,741.0000	69,926.0000	4.772	0	0	0
21/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,772.0000	3,305.0000	(12.381)	0	0	0
21/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,667.0000	76,387.0000	3.692	0	0	0
21/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	14,053.0000	13,122.0000	(6.625)	0	0	0
21/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	19,136.0000	17,970.0000	(6.093)	0	0	0
21/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,794.0000	64,279.0000	4.021	0	0	0
21/11/2006	R186	2007/02/01			Bond Future	7.6140	7.5640	(0.657)	0.0000	0.0000	2
21/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	36,684.0000	40,368.0000	10.043	0	0	0
21/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,028.0000	17,506.0000	(12.592)	0	0	0
21/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	20,596.0000	23,175.0000	12.522	0	0	0
21/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,813.0000	31,185.0000	(10.421)	0	0	0
21/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	4,644.0000	3,834.0000	(17.442)	0	0	0
21/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	85,442.0000	90,838.0000	6.315	0	0	0
21/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,302.0000	11,844.0000	14.968	0	0	0
21/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	10,655.0000	9,072.0000	(14.857)	0	0	0
21/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	115,447.0000	109,562.0000	(5.098)	0	0	0
21/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	105,596.0000	111,296.0000	5.398	0	0	0
21/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	57,093.0000	61,716.0000	8.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	6,136.0000	5,115.0000	(16.640)	0	0	0
21/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	75,644.0000	80,828.0000	6.853	0	0	0
21/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,243.0000	984.0000	(20.837)	0	0	0
21/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,691.0000	2,185.0000	(18.803)	0	0	0
21/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	80,485.0000	85,784.0000	6.584	0	0	0
21/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,581.0000	1,902.0000	20.304	0	0	0
21/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,406.0000	5,182.0000	17.612	0	0	0
21/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	575.0000	445.0000	(22.609)	0	0	0
21/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	83,833.0000	78,402.0000	(6.478)	0	0	0
21/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	468.0000	576.0000	23.077	0	0	0
21/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	130,918.0000	136,866.0000	4.543	0	0	0
21/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	150,068.0000	143,970.0000	(4.063)	0	0	0
21/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	56,529.0000	51,865.0000	(8.251)	0	0	0
21/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	156,099.0000	162,176.0000	3.893	0	0	0
21/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	5,313.0000	4,405.0000	(17.090)	0	0	0
21/11/2006	R186	2007/05/03			Bond Future	7.5790	7.5270	(0.686)	0.0000	0.0000	0
21/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	16,403.0000	14,869.0000	(9.352)	0	0	0
21/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	95,382.0000	100,289.0000	5.145	0	0	0
21/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	112,493.0000	117,775.0000	4.695	0	0	0
21/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	11,388.0000	10,228.0000	(10.186)	0	0	0
21/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,288.0000	5,566.0000	(11.482)	0	0	0
21/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	121,339.0000	126,783.0000	4.487	0	0	0
21/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	9,401.0000	8,403.0000	(10.616)	0	0	0
21/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	139,442.0000	145,162.0000	4.102	0	0	0
21/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	10,355.0000	9,278.0000	(10.401)	0	0	0
21/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	116,896.0000	122,260.0000	4.589	0	0	0
21/11/2006	R186	2007/08/02			Bond Future	7.5460	7.4930	(0.702)	0.0000	0.0000	0
21/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	23,686.0000	21,952.0000	(7.321)	0	0	0
21/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	106,179.0000	110,994.0000	4.535	0	0	0
21/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	126,416.0000	131,643.0000	4.135	0	0	0
21/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	122,282.0000	127,432.0000	4.212	0	0	0
21/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	17,802.0000	16,403.0000	(7.859)	0	0	0
21/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	147,599.0000	153,169.0000	3.774	0	0	0
21/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	11,263.0000	10,284.0000	(8.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	130,589.0000	135,890.0000	4.059	0	0	0
21/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	16,535.0000	15,213.0000	(7.995)	0	0	0
21/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	15,343.0000	14,095.0000	(8.134)	0	0	0
21/11/2006	R194	2007/02/01			Bond Future	8.6940	8.6760	(0.207)	0.0000	0.0000	0
21/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	33.0000	34.0000	3.030	0	0	0
21/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,387.0000	22,206.0000	(0.809)	0	0	0
21/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,142.0000	1,174.0000	2.802	0	0	0
21/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,984.0000	24,803.0000	(0.724)	0	0	0
21/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	553.0000	570.0000	3.074	0	0	0
21/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,591.0000	27,410.0000	(0.656)	0	0	0
21/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,768.0000	9,594.0000	(1.781)	0	0	0
21/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	225.0000	233.0000	3.556	0	0	0
21/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,003.0000	3,875.0000	(3.198)	0	0	0
21/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,684.0000	14,504.0000	(1.226)	0	0	0
21/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	91.0000	94.0000	3.297	0	0	0
21/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
21/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,743.0000	2,639.0000	(3.791)	0	0	0
21/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,183.0000	12,005.0000	(1.461)	0	0	0
21/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,613.0000	5,465.0000	(2.637)	0	0	0
21/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,555.0000	7,392.0000	(2.158)	0	0	0
21/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,305.0000	3,381.0000	2.300	0	0	0
21/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,801.0000	19,620.0000	(0.914)	0	0	0
21/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,230.0000	17,050.0000	(1.045)	0	0	0
21/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,206.0000	3,092.0000	(3.556)	0	0	0
21/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,764.0000	2,831.0000	2.424	0	0	0
21/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,053.0000	2,106.0000	2.582	0	0	0
21/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,028.0000	3,099.0000	2.345	0	0	0
21/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,968.0000	2,858.0000	(3.706)	0	0	0
21/11/2006	R194	2007/05/03			Bond Future	8.5870	8.5590	(0.326)	0.0000	0.0000	0
21/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,426.0000	6,551.0000	1.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,293.0000	2,213.0000	(3.489)	0	0	0
21/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,831.0000	2,739.0000	(3.250)	0	0	0
21/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,951.0000	6,071.0000	2.016	0	0	0
21/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,131.0000	3,033.0000	(3.130)	0	0	0
21/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,434.0000	7,571.0000	1.843	0	0	0
21/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,979.0000	2,883.0000	(3.223)	0	0	0
21/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,186.0000	6,308.0000	1.972	0	0	0
21/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,797.0000	3,686.0000	(2.923)	0	0	0
21/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,064.0000	5,171.0000	2.113	0	0	0
21/11/2006	R194	2007/08/02			Bond Future	8.4360	8.4000	(0.427)	0.0000	0.0000	0
21/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,200.0000	4,109.0000	(2.167)	0	0	0
21/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,092.0000	8,205.0000	1.396	0	0	0
21/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,434.0000	7,541.0000	1.439	0	0	0
21/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,274.0000	7,380.0000	1.457	0	0	0
21/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,088.0000	3,999.0000	(2.177)	0	0	0
21/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,661.0000	3,578.0000	(2.267)	0	0	0
21/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,314.0000	4,222.0000	(2.133)	0	0	0
21/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,116.0000	7,221.0000	1.476	0	0	0
21/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,792.0000	4,693.0000	(2.066)	0	0	0
21/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,506.0000	6,604.0000	1.506	0	0	0
21/11/2006	R201	2007/02/01			Bond Future	7.9700	7.9230	(0.590)	0.0000	0.0000	0
21/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,213.0000	16,629.0000	9.308	0	0	0
21/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,436.0000	12,060.0000	(10.241)	0	0	0
21/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,813.0000	6,869.0000	(12.082)	0	0	0
21/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,243.0000	3,649.0000	(14.000)	0	0	0
21/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	45,725.0000	43,220.0000	(5.478)	0	0	0
21/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	39,798.0000	42,108.0000	5.804	0	0	0
21/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,895.0000	2,182.0000	15.145	0	0	0
21/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	3,274.0000	2,792.0000	(14.722)	0	0	0
21/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,079.0000	37,278.0000	6.269	0	0	0
21/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,251.0000	26,099.0000	7.620	0	0	0
21/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,989.0000	62,586.0000	4.329	0	0	0
21/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	37,417.0000	39,673.0000	6.029	0	0	0
21/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,324.0000	57,657.0000	(4.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	731.0000	856.0000	17.100	0	0	0
21/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	562.0000	455.0000	(19.039)	0	0	0
21/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,075.0000	75,760.0000	3.674	0	0	0
21/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,889.0000	73,143.0000	(3.618)	0	0	0
21/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	242.0000	288.0000	19.008	0	0	0
21/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	32,619.0000	30,390.0000	(6.833)	0	0	0
21/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,267.0000	4,831.0000	13.218	0	0	0
21/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,120.0000	925.0000	(17.411)	0	0	0
21/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,441.0000	9,397.0000	11.326	0	0	0
21/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,867.0000	2,434.0000	(15.103)	0	0	0
21/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,219.0000	44,578.0000	5.588	0	0	0
21/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,732.0000	3,195.0000	(14.389)	0	0	0
21/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,184.0000	1,837.0000	(15.888)	0	0	0
21/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,162.0000	49,608.0000	5.186	0	0	0
21/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,592.0000	19,756.0000	(8.503)	0	0	0
21/11/2006	R201	2007/05/03			Bond Future	7.9250	7.8760	(0.618)	0.0000	0.0000	0
21/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,233.0000	45,253.0000	4.672	0	0	0
21/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	10,511.0000	9,680.0000	(7.906)	0	0	0
21/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,651.0000	57,931.0000	4.097	0	0	0
21/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	6,373.0000	5,802.0000	(8.960)	0	0	0
21/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,576.0000	6,925.0000	(8.593)	0	0	0
21/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,550.0000	66,971.0000	3.751	0	0	0
21/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,497.0000	55,737.0000	4.187	0	0	0
21/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,426.0000	3,997.0000	(9.693)	0	0	0
21/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,954.0000	6,344.0000	(8.772)	0	0	0
21/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,374.0000	53,573.0000	4.280	0	0	0
21/11/2006	R201	2007/08/02			Bond Future	7.8830	7.8330	(0.634)	0.0000	0.0000	0
21/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,855.0000	50,806.0000	3.993	0	0	0
21/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	14,550.0000	13,658.0000	(6.131)	0	0	0
21/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,382.0000	60,519.0000	3.660	0	0	0
21/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,583.0000	9,877.0000	(6.671)	0	0	0
21/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,419.0000	58,521.0000	3.726	0	0	0
21/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,902.0000	9,230.0000	(6.787)	0	0	0
21/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	11,300.0000	10,558.0000	(6.566)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,372.0000	62,544.0000	3.598	0	0	0
21/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,515.0000	6,971.0000	(7.239)	0	0	0
21/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,580.0000	70,880.0000	3.354	0	0	0
21/11/2006	R203	2007/02/01			Bond Future	7.8690	7.8230	(0.585)	0.0000	0.0000	0
21/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,059.0000	4,756.0000	17.172	0	0	0
21/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,892.0000	33,538.0000	8.565	0	0	0
21/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	373.0000	276.0000	(26.005)	0	0	0
21/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,460.0000	44,417.0000	(6.412)	0	0	0
21/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	61,539.0000	64,774.0000	5.257	0	0	0
21/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	13.0000	17.0000	30.769	0	0	0
21/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,401.0000	1,691.0000	20.700	0	0	0
21/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	105,564.0000	102,236.0000	(3.153)	0	0	0
21/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	820.0000	626.0000	(23.659)	0	0	0
21/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	85,335.0000	82,025.0000	(3.879)	0	0	0
21/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,196.0000	28,561.0000	(8.447)	0	0	0
21/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,829.0000	3,143.0000	(17.916)	0	0	0
21/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	81.0000	103.0000	27.160	0	0	0
21/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,919.0000	55,058.0000	6.046	0	0	0
21/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,809.0000	62,570.0000	(4.922)	0	0	0
21/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,327.0000	1,036.0000	(21.929)	0	0	0
21/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	382.0000	475.0000	24.346	0	0	0
21/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,760.0000	51,854.0000	6.345	0	0	0
21/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	45,637.0000	48,679.0000	6.666	0	0	0
21/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	636.0000	481.0000	(24.371)	0	0	0
21/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,047.0000	809.0000	(22.732)	0	0	0
21/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	55,106.0000	58,283.0000	5.765	0	0	0
21/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	84.0000	59.0000	(29.762)	0	0	0
21/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,723.0000	81,030.0000	4.255	0	0	0
21/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,508.0000	10,829.0000	13.894	0	0	0
21/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,511.0000	20,546.0000	10.993	0	0	0
21/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,158.0000	16,147.0000	(11.075)	0	0	0
21/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	9,098.0000	7,801.0000	(14.256)	0	0	0
21/11/2006	R203	2007/05/03			Bond Future	7.8290	7.7810	(0.613)	0.0000	0.0000	0
21/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	80,272.0000	83,553.0000	4.087	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	917.0000	762.0000	(16.903)	0	0	0
21/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	62,230.0000	65,314.0000	4.956	0	0	0
21/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,413.0000	2,061.0000	(14.588)	0	0	0
21/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	68,162.0000	71,326.0000	4.642	0	0	0
21/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,072.0000	1,763.0000	(14.913)	0	0	0
21/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	65,183.0000	68,309.0000	4.796	0	0	0
21/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,774.0000	1,502.0000	(15.333)	0	0	0
21/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	50,772.0000	53,648.0000	5.665	0	0	0
21/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,276.0000	3,717.0000	(13.073)	0	0	0
21/11/2006	R203	2007/08/02			Bond Future	7.7900	7.7400	(0.642)	0.0000	0.0000	0
21/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,509.0000	2,206.0000	(12.077)	0	0	0
21/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	66,587.0000	69,591.0000	4.511	0	0	0
21/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	83,402.0000	86,632.0000	3.873	0	0	0
21/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,949.0000	4,420.0000	(10.689)	0	0	0
21/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	69,325.0000	72,373.0000	4.397	0	0	0
21/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,443.0000	3,957.0000	(10.939)	0	0	0
21/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,980.0000	3,535.0000	(11.181)	0	0	0
21/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	72,092.0000	75,182.0000	4.286	0	0	0
21/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,983.0000	58,784.0000	5.003	0	0	0
21/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	7,468.0000	6,736.0000	(9.802)	0	0	0
21/11/2006	R204	2007/02/01			Bond Future	7.8490	7.8030	(0.586)	0.0000	0.0000	0
21/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	14,596.0000	16,094.0000	10.263	0	0	0
21/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	22,250.0000	20,201.0000	(9.209)	0	0	0
21/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	35,155.0000	32,551.0000	(7.407)	0	0	0
21/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,824.0000	8,767.0000	12.053	0	0	0
21/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,696.0000	4,210.0000	13.907	0	0	0
21/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,655.0000	40,245.0000	6.878	0	0	0
21/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	24,819.0000	26,903.0000	8.397	0	0	0
21/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,891.0000	3,315.0000	(14.803)	0	0	0
21/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,743.0000	66,436.0000	(4.742)	0	0	0
21/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	51,211.0000	48,179.0000	(5.921)	0	0	0
21/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	68,211.0000	71,432.0000	4.722	0	0	0
21/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	161.0000	192.0000	19.255	0	0	0
21/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,978.0000	2,516.0000	(15.514)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	111,436.0000	107,920.0000	(3.155)	0	0	0
21/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,969.0000	1,642.0000	(16.607)	0	0	0
21/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,518.0000	1,758.0000	15.810	0	0	0
21/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,606.0000	61,691.0000	5.264	0	0	0
21/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,353.0000	55,325.0000	5.677	0	0	0
21/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,292.0000	11,829.0000	(11.007)	0	0	0
21/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	536.0000	631.0000	17.724	0	0	0
21/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	90,008.0000	86,556.0000	(3.835)	0	0	0
21/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,426.0000	6,470.0000	(12.874)	0	0	0
21/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	998.0000	817.0000	(18.136)	0	0	0
21/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,407.0000	2,891.0000	(15.145)	0	0	0
21/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,461.0000	58,492.0000	5.465	0	0	0
21/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	84,579.0000	87,946.0000	3.981	0	0	0
21/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,598.0000	2,186.0000	(15.858)	0	0	0
21/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,783.0000	64,917.0000	5.073	0	0	0
21/11/2006	R204	2007/05/03			Bond Future	7.8120	7.7650	(0.602)	0.0000	0.0000	0
21/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	11,309.0000	10,404.0000	(8.002)	0	0	0
21/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	61,975.0000	64,660.0000	4.332	0	0	0
21/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	78,400.0000	81,383.0000	3.805	0	0	0
21/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,588.0000	4,139.0000	(9.786)	0	0	0
21/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	89,964.0000	93,105.0000	3.491	0	0	0
21/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,703.0000	6,096.0000	(9.056)	0	0	0
21/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	72,784.0000	75,675.0000	3.972	0	0	0
21/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	7,341.0000	6,690.0000	(8.868)	0	0	0
21/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	8,028.0000	7,330.0000	(8.695)	0	0	0
21/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	75,576.0000	78,515.0000	3.889	0	0	0
21/11/2006	R204	2007/08/02			Bond Future	7.7780	7.7290	(0.630)	0.0000	0.0000	0
21/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	16,369.0000	15,335.0000	(6.317)	0	0	0
21/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,936.0000	71,607.0000	3.875	0	0	0
21/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,930.0000	10,166.0000	(6.990)	0	0	0
21/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	11,718.0000	10,913.0000	(6.870)	0	0	0
21/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	95,051.0000	98,144.0000	3.254	0	0	0
21/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	8,192.0000	7,581.0000	(7.458)	0	0	0
21/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	84,271.0000	87,212.0000	3.490	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	81,640.0000	84,538.0000	3.550	0	0	0
21/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	12,552.0000	11,703.0000	(6.764)	0	0	0
21/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	79,036.0000	81,892.0000	3.614	0	0	0
21/11/2006	R207	2007/02/01			Bond Future	7.7780	7.7320	(0.591)	0.0000	0.0000	0
21/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,262.0000	983.0000	(22.108)	0	0	0
21/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	737.0000	902.0000	22.388	0	0	0
21/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	58,776.0000	62,204.0000	5.832	0	0	0
21/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	72,511.0000	76,051.0000	4.882	0	0	0
21/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	59.0000	40.0000	(32.203)	0	0	0
21/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	268.0000	196.0000	(26.866)	0	0	0
21/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	52,020.0000	55,354.0000	6.409	0	0	0
21/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	32.0000	42.0000	31.250	0	0	0
21/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	465.0000	347.0000	(25.376)	0	0	0
21/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	107,591.0000	103,987.0000	(3.350)	0	0	0
21/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	995.0000	767.0000	(22.915)	0	0	0
21/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	45,012.0000	41,857.0000	(7.009)	0	0	0
21/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	85,475.0000	81,908.0000	(4.173)	0	0	0
21/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	55,383.0000	58,768.0000	6.112	0	0	0
21/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	176.0000	222.0000	26.136	0	0	0
21/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,720.0000	27,183.0000	9.964	0	0	0
21/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,414.0000	2,873.0000	19.014	0	0	0
21/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	89,678.0000	93,273.0000	4.009	0	0	0
21/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	39,054.0000	42,096.0000	7.789	0	0	0
21/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	64,388.0000	60,941.0000	(5.353)	0	0	0
21/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	7,537.0000	6,386.0000	(15.271)	0	0	0
21/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	65,624.0000	69,119.0000	5.326	0	0	0
21/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	3,014.0000	2,443.0000	(18.945)	0	0	0
21/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	779.0000	593.0000	(23.877)	0	0	0
21/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,449.0000	25,827.0000	(9.216)	0	0	0
21/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	62,192.0000	65,657.0000	5.571	0	0	0
21/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	604.0000	455.0000	(24.669)	0	0	0
21/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,331.0000	7,322.0000	15.653	0	0	0
21/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	15,815.0000	13,919.0000	(11.989)	0	0	0
21/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,617.0000	15,335.0000	12.617	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2006	R207 2007/05/03			Bond Future	7.7430	7.6960	(0.607)	0.0000	0.0000	0
21/11/2006	R207 2007/05/03	9.00	Put	Option on Bond Future	974.0000	817.0000	(16.119)	0	0	0
21/11/2006	R207 2007/05/03	9.00	Call	Option on Bond Future	92,421.0000	95,931.0000	3.798	0	0	0
21/11/2006	R207 2007/05/03	8.70	Call	Option on Bond Future	73,188.0000	76,511.0000	4.540	0	0	0
21/11/2006	R207 2007/05/03	8.70	Put	Option on Bond Future	2,458.0000	2,115.0000	(13.954)	0	0	0
21/11/2006	R207 2007/05/03	8.80	Put	Option on Bond Future	1,829.0000	1,561.0000	(14.653)	0	0	0
21/11/2006	R207 2007/05/03	8.80	Call	Option on Bond Future	79,538.0000	82,936.0000	4.272	0	0	0
21/11/2006	R207 2007/05/03	8.75	Put	Option on Bond Future	2,123.0000	1,820.0000	(14.272)	0	0	0
21/11/2006	R207 2007/05/03	8.75	Call	Option on Bond Future	76,352.0000	79,715.0000	4.405	0	0	0
21/11/2006	R207 2007/05/03	8.50	Put	Option on Bond Future	4,275.0000	3,736.0000	(12.608)	0	0	0
21/11/2006	R207 2007/05/03	8.50	Call	Option on Bond Future	60,819.0000	63,946.0000	5.141	0	0	0
21/11/2006	R207 2007/08/02			Bond Future	7.7100	7.6620	(0.623)	0.0000	0.0000	0
21/11/2006	R207 2007/08/02	8.70	Put	Option on Bond Future	4,664.0000	4,174.0000	(10.506)	0	0	0
21/11/2006	R207 2007/08/02	8.70	Call	Option on Bond Future	77,173.0000	80,396.0000	4.176	0	0	0
21/11/2006	R207 2007/08/02	9.00	Call	Option on Bond Future	95,365.0000	98,801.0000	3.603	0	0	0
21/11/2006	R207 2007/08/02	8.75	Call	Option on Bond Future	80,152.0000	83,417.0000	4.074	0	0	0
21/11/2006	R207 2007/08/02	8.75	Put	Option on Bond Future	4,179.0000	3,731.0000	(10.720)	0	0	0
21/11/2006	R207 2007/08/02	8.80	Put	Option on Bond Future	3,737.0000	3,328.0000	(10.945)	0	0	0
21/11/2006	R207 2007/08/02	9.00	Put	Option on Bond Future	2,341.0000	2,064.0000	(11.833)	0	0	0
21/11/2006	R207 2007/08/02	8.80	Call	Option on Bond Future	83,156.0000	86,460.0000	3.973	0	0	0
21/11/2006	R207 2007/08/02	8.50	Call	Option on Bond Future	65,560.0000	68,588.0000	4.619	0	0	0
21/11/2006	R207 2007/08/02	8.50	Put	Option on Bond Future	7,093.0000	6,408.0000	(9.657)	0	0	0
21/11/2006	TRT1 2007/02/01			Index Future	245.8670	246.4280	0.228	0.0000	0.0000	500
21/11/2006	TRT1 2007/02/01	243.60	Call	Index Future	35,013.0000	38,714.0000	10.570	0	0	0
21/11/2006	TRT1 2007/02/01	243.60	Put	Index Future	12,343.0000	10,434.0000	(15.466)	0	0	0

Grand Total: **1,848**