



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 22/11/2006

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
22/11/2006	CRD1 2007/02/01			Index Future	107.0590	107.0990	0.037	0.0000	0.0000	10
22/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	15,663.0000	15,876.0000	1.360	0	0	0
22/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,073.0000	4,886.0000	(3.686)	0	0	0
22/11/2006	GOVI 2007/02/01			jGovi	249.3780	249.5350	0.063	0.0000	0.0000	71
22/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	193,780.0000	195,350.0000	0.810	0	0	0
22/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
22/11/2006	GOVI 2007/05/03			jGovi	254.8360	254.9930	0.062	0.0000	0.0000	121
22/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	16.0000	14.0000	(12.500)	0	0	0
22/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	198,376.0000	199,944.0000	0.790	0	0	0
22/11/2006	GOVI 2007/08/02			jGovi	260.2680	260.4290	0.062	0.0000	0.0000	0
22/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	197,879.0000	199,475.0000	0.807	0	0	0
22/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	199.0000	185.0000	(7.035)	0	0	0
22/11/2006	ILBI 2007/02/01			Index Future	272.4590	272.2660	(0.071)	0.0000	0.0000	0
22/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	77,609.0000	75,806.0000	(2.323)	0	0	0
22/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,019.0000	3,146.0000	4.207	0	0	0
22/11/2006	J153 2010/08/31			jSwap	8.7040	8.6860	(0.207)	0.0000	0.0000	0
22/11/2006	J157 2015/09/15			jSwap	8.3980	8.3730	(0.298)	0.0000	0.0000	0
22/11/2006	J186 2026/12/21			jSwap	7.9140	7.8510	(0.796)	0.0000	0.0000	0

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22/11/2006	J194	2008/02/28			jSwap	8.9610	8.9690	0.089	0.0000	0.0000	0
22/11/2006	J201	2014/12/22			jSwap	8.3910	8.3620	(0.346)	0.0000	0.0000	0
22/11/2006	J203	2017/09/15			jSwap	8.3080	8.2810	(0.325)	0.0000	0.0000	0
22/11/2006	J204	2018/12/21			jSwap	8.2300	8.2120	(0.219)	0.0000	0.0000	0
22/11/2006	J207	2020/01/15			jSwap	8.2070	8.1890	(0.219)	0.0000	0.0000	0
22/11/2006	JBAR	2005/12/21			jBar	8.7880	8.8670	0.899	0.0000	0.0000	0
22/11/2006	JFRA	2007/02/01			jFra	9.0070	9.0190	0.133	0.0000	0.0000	0
22/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
22/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,681.0000	3,709.0000	0.761	0	0	0
22/11/2006	JFRA	2007/05/03			jFra	9.0920	9.0880	(0.044)	0.0000	0.0000	0
22/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,942.0000	3,932.0000	(0.254)	0	0	0
22/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	61.0000	61.0000	-	0	0	0
22/11/2006	JFRA	2007/08/02			jFra	9.0400	9.0230	(0.188)	0.0000	0.0000	0
22/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,921.0000	3,883.0000	(0.969)	0	0	0
22/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	166.0000	170.0000	2.410	0	0	0
22/11/2006	JFRA	2007/11/01			jFra	9.0000	9.0000	-	0.0000	0.0000	0
22/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,220.0000	4,219.0000	(0.024)	0	0	0
22/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	288.0000	287.0000	(0.347)	0	0	0
22/11/2006	JFRA	2008/02/07			jFra	8.8560	8.8200	(0.407)	0.0000	0.0000	0
22/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,320.0000	20,338.0000	0.089	0	0	0
22/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,632.0000	23,563.0000	(0.292)	0	0	0
22/11/2006	JN02	2007/02/01			jNote	8.8660	8.8510	(0.169)	0.0000	0.0000	0
22/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,147.0000	10,236.0000	0.877	0	0	0

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22/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,701.0000	7,516.0000	(2.402)	0	0	0
22/11/2006	JN02	2007/05/03			jNote	8.7950	8.7730	(0.250)	0.0000	0.0000	0
22/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,945.0000	18,150.0000	1.142	0	0	0
22/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,640.0000	9,442.0000	(2.054)	0	0	0
22/11/2006	JN02	2007/08/02			jNote	8.7050	8.6790	(0.299)	0.0000	0.0000	0
22/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,213.0000	11,992.0000	(1.810)	0	0	0
22/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,169.0000	22,426.0000	1.159	0	0	0
22/11/2006	JN05	2007/02/01			jNote	8.5010	8.4760	(0.294)	0.0000	0.0000	0
22/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	31,104.0000	32,016.0000	2.932	0	0	0
22/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	946.0000	835.0000	(11.734)	0	0	0
22/11/2006	JN05	2007/05/03			jNote	8.4500	8.4220	(0.331)	0.0000	0.0000	0
22/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	35,363.0000	36,299.0000	2.647	0	0	0
22/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,107.0000	2,895.0000	(6.823)	0	0	0
22/11/2006	JN05	2007/08/02			jNote	8.3940	8.3640	(0.357)	0.0000	0.0000	0
22/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	39,539.0000	40,507.0000	2.448	0	0	0
22/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,967.0000	4,699.0000	(5.396)	0	0	0
22/11/2006	JN10	2007/02/01			jNote	8.2370	8.2040	(0.401)	0.0000	0.0000	0
22/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	96.0000	68.0000	(29.167)	0	0	0
22/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	51,392.0000	53,654.0000	4.401	0	0	0
22/11/2006	JN10	2007/05/03			jNote	8.1960	8.1620	(0.415)	0.0000	0.0000	0
22/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	838.0000	705.0000	(15.871)	0	0	0
22/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	54,999.0000	57,236.0000	4.067	0	0	0
22/11/2006	JN10	2007/08/02			jNote	8.1510	8.1180	(0.405)	0.0000	0.0000	0
22/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,806.0000	1,600.0000	(11.406)	0	0	0
22/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	59,129.0000	61,241.0000	3.572	0	0	0
22/11/2006	JROD	2006/11/30			jRod	7.8860	7.8850	(0.013)	0.0000	0.0000	0

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22/11/2006	JROD	2006/12/29			jRod	8.1670	8.1830	0.196	0.0000	0.0000	0
22/11/2006	JROD	2007/01/31			jRod	8.5440	8.5940	0.585	0.0000	0.0000	0
22/11/2006	JROD	2007/02/28			jRod	8.3750	8.4100	0.418	0.0000	0.0000	0
22/11/2006	JROD	2007/03/30			jRod	8.6380	8.6680	0.347	0.0000	0.0000	0
22/11/2006	JROD	2007/04/30			jRod	8.8770	8.8920	0.169	0.0000	0.0000	0
22/11/2006	JROD	2007/05/31			jRod	8.6670	8.6650	(0.023)	0.0000	0.0000	0
22/11/2006	OTH1	2007/02/01			Index Future	245.9300	246.0720	0.058	0.0000	0.0000	15
22/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	35,429.0000	36,253.0000	2.326	0	0	0
22/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,929.0000	11,333.0000	(4.996)	0	0	0
22/11/2006	R153	2007/02/01			Bond Future	8.1800	8.1350	(0.550)	0.0000	0.0000	67
22/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,558.0000	10,338.0000	8.161	0	0	0
22/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,243.0000	6,532.0000	(9.816)	0	0	0
22/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,707.0000	14,664.0000	6.982	0	0	0
22/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,318.0000	3,824.0000	(11.440)	0	0	0
22/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,065.0000	29,363.0000	4.625	0	0	0
22/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,740.0000	3,067.0000	11.934	0	0	0
22/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,092.0000	15,928.0000	(6.810)	0	0	0
22/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,259.0000	1,431.0000	13.662	0	0	0
22/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,864.0000	3,410.0000	(11.749)	0	0	0
22/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,034.0000	17,070.0000	6.461	0	0	0
22/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,853.0000	15,850.0000	6.712	0	0	0
22/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	24,060.0000	22,741.0000	(5.482)	0	0	0
22/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,810.0000	4,276.0000	(11.102)	0	0	0
22/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	506.0000	584.0000	15.415	0	0	0
22/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,425.0000	2,107.0000	(13.113)	0	0	0
22/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,105.0000	22,278.0000	5.558	0	0	0
22/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,835.0000	30,421.0000	(4.442)	0	0	0
22/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	177.0000	207.0000	16.949	0	0	0
22/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,500.0000	6,044.0000	9.891	0	0	0

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22/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,315.0000	1,121.0000	(14.753)	0	0	0
22/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,480.0000	10,533.0000	(8.249)	0	0	0
22/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	40,111.0000	38,650.0000	(3.642)	0	0	0
22/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	701.0000	587.0000	(16.262)	0	0	0
22/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,674.0000	47,192.0000	(3.045)	0	0	0
22/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,448.0000	36,826.0000	3.887	0	0	0
22/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,401.0000	55,912.0000	(2.594)	0	0	0
22/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
22/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	53.0000	63.0000	18.868	0	0	0
22/11/2006	R153	2007/05/03			Bond Future	8.1150	8.0800	(0.431)	0.0000	0.0000	0
22/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,737.0000	7,326.0000	(5.312)	0	0	0
22/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,608.0000	20,285.0000	3.453	0	0	0
22/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,922.0000	26,711.0000	3.044	0	0	0
22/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,909.0000	4,611.0000	(6.070)	0	0	0
22/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,723.0000	24,476.0000	3.174	0	0	0
22/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,747.0000	5,413.0000	(5.812)	0	0	0
22/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,811.0000	25,583.0000	3.112	0	0	0
22/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,315.0000	5,000.0000	(5.927)	0	0	0
22/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,517.0000	3,284.0000	(6.625)	0	0	0
22/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,572.0000	31,427.0000	2.797	0	0	0
22/11/2006	R153	2007/08/02			Bond Future	7.9590	7.8990	(0.754)	0.0000	0.0000	0
22/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,733.0000	9,115.0000	(6.350)	0	0	0
22/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,277.0000	26,399.0000	4.439	0	0	0
22/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	29,063.0000	30,274.0000	4.167	0	0	0
22/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	31,053.0000	32,306.0000	4.035	0	0	0
22/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,843.0000	7,313.0000	(6.758)	0	0	0
22/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,416.0000	6,908.0000	(6.850)	0	0	0
22/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	30,051.0000	31,283.0000	4.100	0	0	0
22/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,007.0000	6,519.0000	(6.964)	0	0	0
22/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,541.0000	5,132.0000	(7.381)	0	0	0
22/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,209.0000	36,540.0000	3.780	0	0	0
22/11/2006	R157	2007/02/01			Bond Future	7.9650	7.9300	(0.439)	0.0000	0.0000	0
22/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	39,061.0000	40,963.0000	4.869	0	0	150

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22/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,539.0000	2,797.0000	10.161	0	0	0
22/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	125,196.0000	127,782.0000	2.066	0	0	0
22/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,919.0000	2,560.0000	(12.299)	0	0	0
22/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	41,015.0000	38,903.0000	(5.149)	0	0	0
22/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	195.0000	161.0000	(17.436)	0	0	0
22/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,057.0000	6,338.0000	(10.188)	0	0	0
22/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,632.0000	6,141.0000	9.038	0	0	0
22/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,888.0000	4,346.0000	(11.088)	0	0	0
22/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	76,005.0000	78,417.0000	3.173	0	0	0
22/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	392.0000	329.0000	(16.071)	0	0	0
22/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	47,691.0000	49,769.0000	4.357	0	0	0
22/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,521.0000	1,313.0000	(13.675)	0	0	0
22/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	775.0000	659.0000	(14.968)	0	0	0
22/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	53,726.0000	55,902.0000	4.050	0	0	0
22/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,792.0000	3,348.0000	(11.709)	0	0	0
22/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	997.0000	1,108.0000	11.133	0	0	0
22/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,309.0000	3,818.0000	(11.395)	0	0	0
22/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,209.0000	25,455.0000	(6.446)	0	0	0
22/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,863.0000	111,419.0000	2.348	0	0	0
22/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	50,684.0000	52,813.0000	4.201	0	0	0
22/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	57,461.0000	55,098.0000	(4.112)	0	0	0
22/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	75,829.0000	73,320.0000	(3.309)	0	0	0
22/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	112,142.0000	114,706.0000	2.286	0	0	0
22/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	92,409.0000	94,913.0000	2.710	0	0	0
22/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	341.0000	285.0000	(16.422)	0	0	150
22/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	11,003.0000	11,869.0000	7.871	0	0	0
22/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	59,932.0000	62,194.0000	3.774	0	0	0
22/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,534.0000	4,937.0000	(10.788)	0	0	0
22/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,750.0000	46,773.0000	4.521	0	0	0
22/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,861.0000	16,980.0000	7.055	0	0	250
22/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,733.0000	19,232.0000	(7.240)	0	0	0
22/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,991.0000	9,064.0000	(9.278)	0	0	0
22/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,074.0000	15,743.0000	(7.795)	0	0	0
22/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	31,077.0000	32,770.0000	5.448	0	0	0
22/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,688.0000	20,977.0000	6.547	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
22/11/2006	R157	2007/05/03			Bond Future	7.9250	7.8950	(0.379)	0.0000	0.0000	512
22/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,548.0000	7,092.0000	(6.041)	0	0	0
22/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	69,557.0000	71,299.0000	2.504	0	0	0
22/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	66,829.0000	68,539.0000	2.559	0	0	0
22/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,019.0000	8,499.0000	(5.766)	0	0	0
22/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	64,140.0000	65,817.0000	2.615	0	0	0
22/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,257.0000	7,770.0000	(5.898)	0	0	0
22/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,183.0000	4,842.0000	(6.579)	0	0	0
22/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	80,821.0000	82,677.0000	2.296	0	0	0
22/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	53,827.0000	55,360.0000	2.848	0	0	0
22/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,635.0000	11,971.0000	(5.255)	0	0	0
22/11/2006	R157	2007/08/02			Bond Future	7.8390	7.7980	(0.523)	0.0000	0.0000	0
22/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,367.0000	8,803.0000	(6.021)	0	0	0
22/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	69,926.0000	72,525.0000	3.717	0	0	0
22/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,291.0000	91,672.0000	2.667	0	0	0
22/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,305.0000	2,960.0000	(10.439)	0	0	0
22/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,999.0000	13,235.0000	(5.458)	0	0	0
22/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	73,897.0000	76,078.0000	2.951	0	0	0
22/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	76,387.0000	78,605.0000	2.904	0	0	0
22/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,122.0000	12,394.0000	(5.548)	0	0	0
22/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,970.0000	17,054.0000	(5.097)	0	0	0
22/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	64,279.0000	66,309.0000	3.158	0	0	0
22/11/2006	R186	2007/02/01			Bond Future	7.5640	7.5230	(0.542)	0.0000	0.0000	2
22/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,506.0000	15,556.0000	(11.139)	0	0	0
22/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,185.0000	28,323.0000	(9.177)	0	0	0
22/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	40,368.0000	43,541.0000	7.860	0	0	0
22/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	23,175.0000	25,436.0000	9.756	0	0	0
22/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,185.0000	1,817.0000	(16.842)	0	0	0
22/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	111,296.0000	116,051.0000	4.272	0	0	0
22/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	5,115.0000	4,356.0000	(14.839)	0	0	0
22/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,834.0000	3,237.0000	(15.571)	0	0	0
22/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	445.0000	355.0000	(20.225)	0	0	0
22/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	90,838.0000	95,364.0000	4.982	0	0	0
22/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	80,828.0000	85,192.0000	5.399	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
22/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	162,176.0000	167,208.0000	3.103	0	0	0
22/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	143,970.0000	138,947.0000	(3.489)	0	0	0
22/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	9,072.0000	7,875.0000	(13.194)	0	0	0
22/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	576.0000	676.0000	17.361	0	0	0
22/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	61,716.0000	65,642.0000	6.361	0	0	0
22/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	136,866.0000	141,805.0000	3.609	0	0	0
22/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	85,784.0000	90,235.0000	5.189	0	0	0
22/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	984.0000	800.0000	(18.699)	0	0	0
22/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,902.0000	2,198.0000	15.563	0	0	0
22/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	109,562.0000	104,735.0000	(4.406)	0	0	0
22/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	78,402.0000	73,982.0000	(5.638)	0	0	0
22/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,182.0000	5,885.0000	13.566	0	0	0
22/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	4,405.0000	3,734.0000	(15.233)	0	0	0
22/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	51,865.0000	48,118.0000	(7.225)	0	0	0
22/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,844.0000	13,220.0000	11.618	0	0	0
22/11/2006	R186	2007/05/03			Bond Future	7.5270	7.4820	(0.598)	0.0000	0.0000	0
22/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	100,289.0000	104,643.0000	4.341	0	0	0
22/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	14,869.0000	13,608.0000	(8.481)	0	0	0
22/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	8,403.0000	7,594.0000	(9.628)	0	0	0
22/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	10,228.0000	9,283.0000	(9.239)	0	0	0
22/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,566.0000	4,985.0000	(10.438)	0	0	0
22/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	9,278.0000	8,403.0000	(9.431)	0	0	0
22/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	122,260.0000	126,999.0000	3.876	0	0	0
22/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	117,775.0000	122,444.0000	3.964	0	0	0
22/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	126,783.0000	131,587.0000	3.789	0	0	0
22/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	145,162.0000	150,195.0000	3.467	0	0	0
22/11/2006	R186	2007/08/02			Bond Future	7.4930	7.4470	(0.614)	0.0000	0.0000	0
22/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	110,994.0000	115,273.0000	3.855	0	0	0
22/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	21,952.0000	20,506.0000	(6.587)	0	0	0
22/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	16,403.0000	15,242.0000	(7.078)	0	0	0
22/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	127,432.0000	131,995.0000	3.581	0	0	0
22/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	10,284.0000	9,478.0000	(7.837)	0	0	0
22/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	131,643.0000	136,272.0000	3.516	0	0	0
22/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	15,213.0000	14,117.0000	(7.204)	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
22/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	153,169.0000	158,088.0000	3.211	0	0	0
22/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	14,095.0000	13,062.0000	(7.329)	0	0	0
22/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	135,890.0000	140,582.0000	3.453	0	0	0
22/11/2006	R194	2007/02/01			Bond Future	8.6760	8.5950	(0.934)	0.0000	0.0000	0
22/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,392.0000	6,707.0000	(9.267)	0	0	0
22/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,381.0000	3,818.0000	12.925	0	0	0
22/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	233.0000	296.0000	27.039	0	0	0
22/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	570.0000	699.0000	22.632	0	0	0
22/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
22/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,206.0000	21,393.0000	(3.661)	0	0	0
22/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,465.0000	4,872.0000	(10.851)	0	0	0
22/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,410.0000	26,597.0000	(2.966)	0	0	0
22/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,174.0000	1,395.0000	18.825	0	0	0
22/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,803.0000	23,990.0000	(3.278)	0	0	0
22/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,594.0000	8,844.0000	(7.817)	0	0	0
22/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,504.0000	13,702.0000	(5.530)	0	0	0
22/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	34.0000	45.0000	32.353	0	0	0
22/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
22/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	94.0000	123.0000	30.851	0	0	0
22/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,639.0000	2,262.0000	(14.286)	0	0	0
22/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,005.0000	11,221.0000	(6.531)	0	0	0
22/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,050.0000	16,240.0000	(4.751)	0	0	0
22/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,620.0000	18,808.0000	(4.139)	0	0	0
22/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,099.0000	3,515.0000	13.424	0	0	0
22/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,858.0000	2,460.0000	(13.926)	0	0	0
22/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,831.0000	3,224.0000	13.882	0	0	0
22/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,092.0000	2,672.0000	(13.583)	0	0	0
22/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,106.0000	2,433.0000	15.527	0	0	0
22/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,875.0000	3,389.0000	(12.542)	0	0	0
22/11/2006	R194	2007/05/03			Bond Future	8.5590	8.4140	(1.694)	0.0000	0.0000	0
22/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,739.0000	2,338.0000	(14.640)	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
22/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,551.0000	7,281.0000	11.143	0	0	0
22/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,033.0000	2,602.0000	(14.210)	0	0	0
22/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,883.0000	2,468.0000	(14.395)	0	0	0
22/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,308.0000	7,024.0000	11.351	0	0	0
22/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,071.0000	6,771.0000	11.530	0	0	0
22/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,571.0000	8,359.0000	10.408	0	0	0
22/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,213.0000	1,870.0000	(15.499)	0	0	0
22/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,686.0000	3,193.0000	(13.375)	0	0	0
22/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,171.0000	5,809.0000	12.338	0	0	0
22/11/2006	R194	2007/08/02			Bond Future	8.4000	8.1960	(2.429)	0.0000	0.0000	0
22/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,578.0000	3,173.0000	(11.319)	0	0	0
22/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,541.0000	8,220.0000	9.004	0	0	0
22/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,205.0000	8,917.0000	8.678	0	0	0
22/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,999.0000	3,561.0000	(10.953)	0	0	0
22/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,380.0000	8,051.0000	9.092	0	0	0
22/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,221.0000	7,883.0000	9.168	0	0	0
22/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,109.0000	3,663.0000	(10.854)	0	0	0
22/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,222.0000	3,767.0000	(10.777)	0	0	0
22/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,693.0000	4,205.0000	(10.398)	0	0	0
22/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,604.0000	7,232.0000	9.509	0	0	0
22/11/2006	R201	2007/02/01			Bond Future	7.9230	7.8910	(0.404)	0.0000	0.0000	0
22/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,060.0000	11,139.0000	(7.637)	0	0	0
22/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,397.0000	10,066.0000	7.119	0	0	0
22/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,629.0000	17,614.0000	5.923	0	0	0
22/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,756.0000	18,519.0000	(6.261)	0	0	0
22/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,831.0000	5,225.0000	8.156	0	0	0
22/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,182.0000	2,382.0000	9.166	0	0	0
22/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,390.0000	28,879.0000	(4.972)	0	0	0
22/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	43,220.0000	41,514.0000	(3.947)	0	0	0
22/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	57,657.0000	55,837.0000	(3.157)	0	0	0
22/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	856.0000	942.0000	10.047	0	0	0
22/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	49,608.0000	51,289.0000	3.389	0	0	0
22/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	925.0000	799.0000	(13.622)	0	0	0
22/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,837.0000	1,612.0000	(12.248)	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
22/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	62,586.0000	64,366.0000	2.844	0	0	0
22/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	39,673.0000	41,228.0000	3.920	0	0	0
22/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	73,143.0000	71,268.0000	(2.563)	0	0	0
22/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	75,760.0000	77,599.0000	2.427	0	0	0
22/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,195.0000	2,844.0000	(10.986)	0	0	0
22/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	288.0000	320.0000	11.111	0	0	0
22/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,792.0000	2,476.0000	(11.318)	0	0	0
22/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	455.0000	387.0000	(14.945)	0	0	0
22/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	42,108.0000	43,698.0000	3.776	0	0	0
22/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,434.0000	2,151.0000	(11.627)	0	0	0
22/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	44,578.0000	46,201.0000	3.641	0	0	0
22/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,869.0000	6,243.0000	(9.113)	0	0	0
22/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	37,278.0000	38,795.0000	4.069	0	0	0
22/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	26,099.0000	27,379.0000	4.904	0	0	0
22/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,649.0000	3,260.0000	(10.660)	0	0	0
22/11/2006	R201	2007/05/03			Bond Future	7.8760	7.8370	(0.495)	0.0000	0.0000	0
22/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	45,253.0000	46,889.0000	3.615	0	0	0
22/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,680.0000	9,040.0000	(6.612)	0	0	0
22/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	66,971.0000	68,921.0000	2.912	0	0	0
22/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,344.0000	5,876.0000	(7.377)	0	0	0
22/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	57,931.0000	59,770.0000	3.174	0	0	0
22/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	55,737.0000	57,545.0000	3.244	0	0	0
22/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,997.0000	3,671.0000	(8.156)	0	0	0
22/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,802.0000	5,366.0000	(7.515)	0	0	0
22/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	53,573.0000	55,349.0000	3.315	0	0	0
22/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,925.0000	6,425.0000	(7.220)	0	0	0
22/11/2006	R201	2007/08/02			Bond Future	7.8330	7.7930	(0.511)	0.0000	0.0000	0
22/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	50,806.0000	52,392.0000	3.122	0	0	0
22/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,658.0000	12,961.0000	(5.103)	0	0	0
22/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	70,880.0000	72,740.0000	2.624	0	0	0
22/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,971.0000	6,549.0000	(6.054)	0	0	0
22/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,230.0000	8,707.0000	(5.666)	0	0	0
22/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,877.0000	9,327.0000	(5.568)	0	0	0
22/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	60,519.0000	62,252.0000	2.864	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
22/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	62,544.0000	64,304.0000	2.814	0	0	0
22/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	58,521.0000	60,225.0000	2.912	0	0	0
22/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,558.0000	9,981.0000	(5.465)	0	0	0
22/11/2006	R203	2007/02/01			Bond Future	7.8230	7.7860	(0.473)	0.0000	0.0000	0
22/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	475.0000	560.0000	17.895	0	0	0
22/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,561.0000	26,486.0000	(7.265)	0	0	0
22/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,036.0000	836.0000	(19.305)	0	0	0
22/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	17.0000	21.0000	23.529	0	0	0
22/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,756.0000	5,372.0000	12.952	0	0	0
22/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,143.0000	2,649.0000	(15.717)	0	0	0
22/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	102,236.0000	99,549.0000	(2.628)	0	0	0
22/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	33,538.0000	35,735.0000	6.551	0	0	0
22/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	103.0000	124.0000	20.388	0	0	0
22/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	276.0000	212.0000	(23.188)	0	0	0
22/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,570.0000	59,964.0000	(4.165)	0	0	0
22/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	64,774.0000	67,401.0000	4.056	0	0	0
22/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	44,417.0000	41,988.0000	(5.469)	0	0	0
22/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	55,058.0000	57,618.0000	4.650	0	0	0
22/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	48,679.0000	51,169.0000	5.115	0	0	0
22/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,691.0000	1,952.0000	15.435	0	0	0
22/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	82,025.0000	79,355.0000	(3.255)	0	0	0
22/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	81,030.0000	83,705.0000	3.301	0	0	0
22/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	809.0000	646.0000	(20.148)	0	0	0
22/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	59.0000	43.0000	(27.119)	0	0	0
22/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	51,854.0000	54,382.0000	4.875	0	0	0
22/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	481.0000	377.0000	(21.622)	0	0	0
22/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	626.0000	496.0000	(20.767)	0	0	0
22/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	58,283.0000	60,870.0000	4.439	0	0	0
22/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,147.0000	14,599.0000	(9.587)	0	0	0
22/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,801.0000	6,831.0000	(12.434)	0	0	0
22/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,829.0000	11,972.0000	10.555	0	0	0
22/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	20,546.0000	22,267.0000	8.376	0	0	0
22/11/2006	R203	2007/05/03			Bond Future	7.7810	7.7380	(0.553)	0.0000	0.0000	0
22/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	68,309.0000	71,152.0000	4.162	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
22/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,502.0000	1,286.0000	(14.381)	0	0	0
22/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	71,326.0000	74,201.0000	4.031	0	0	0
22/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	762.0000	641.0000	(15.879)	0	0	0
22/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,061.0000	1,780.0000	(13.634)	0	0	0
22/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	83,553.0000	86,523.0000	3.555	0	0	0
22/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	65,314.0000	68,123.0000	4.301	0	0	0
22/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,763.0000	1,516.0000	(14.010)	0	0	0
22/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,717.0000	3,261.0000	(12.268)	0	0	0
22/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	53,648.0000	56,283.0000	4.912	0	0	0
22/11/2006	R203	2007/08/02			Bond Future	7.7400	7.6970	(0.556)	0.0000	0.0000	0
22/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	72,373.0000	75,037.0000	3.681	0	0	0
22/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,206.0000	1,966.0000	(10.879)	0	0	0
22/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,957.0000	3,570.0000	(9.780)	0	0	0
22/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	86,632.0000	89,444.0000	3.246	0	0	0
22/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	69,591.0000	72,219.0000	3.776	0	0	0
22/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,535.0000	3,182.0000	(9.986)	0	0	0
22/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,420.0000	3,996.0000	(9.593)	0	0	0
22/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	75,182.0000	77,880.0000	3.589	0	0	0
22/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,736.0000	6,145.0000	(8.774)	0	0	0
22/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	58,784.0000	61,244.0000	4.185	0	0	0
22/11/2006	R204	2007/02/01			Bond Future	7.8030	7.7670	(0.461)	0.0000	0.0000	0
22/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	26,903.0000	28,590.0000	6.271	0	0	0
22/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,829.0000	10,728.0000	(9.308)	0	0	0
22/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,767.0000	9,545.0000	8.874	0	0	0
22/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,201.0000	18,640.0000	(7.727)	0	0	0
22/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	16,094.0000	17,320.0000	7.618	0	0	0
22/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,551.0000	30,541.0000	(6.175)	0	0	0
22/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	87,946.0000	90,605.0000	3.023	0	0	0
22/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	817.0000	689.0000	(15.667)	0	0	0
22/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	48,179.0000	45,819.0000	(4.898)	0	0	0
22/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	40,245.0000	42,324.0000	5.166	0	0	0
22/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,210.0000	4,638.0000	10.166	0	0	0
22/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,470.0000	5,761.0000	(10.958)	0	0	0
22/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,186.0000	1,888.0000	(13.632)	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
22/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	64,917.0000	67,407.0000	3.836	0	0	0
22/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,758.0000	1,959.0000	11.433	0	0	0
22/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	192.0000	219.0000	14.063	0	0	0
22/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	58,492.0000	60,904.0000	4.124	0	0	0
22/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,436.0000	63,849.0000	(3.894)	0	0	0
22/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	71,432.0000	73,985.0000	3.574	0	0	0
22/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,920.0000	105,159.0000	(2.558)	0	0	0
22/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	61,691.0000	64,144.0000	3.976	0	0	0
22/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	631.0000	710.0000	12.520	0	0	0
22/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,315.0000	2,895.0000	(12.670)	0	0	0
22/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,556.0000	83,848.0000	(3.129)	0	0	0
22/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,516.0000	2,181.0000	(13.315)	0	0	0
22/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,891.0000	2,515.0000	(13.006)	0	0	0
22/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	55,325.0000	57,692.0000	4.278	0	0	0
22/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,642.0000	1,408.0000	(14.251)	0	0	0
22/11/2006	R204	2007/05/03			Bond Future	7.7650	7.7230	(0.541)	0.0000	0.0000	0
22/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	64,660.0000	67,109.0000	3.788	0	0	0
22/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,404.0000	9,631.0000	(7.430)	0	0	0
22/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,690.0000	6,138.0000	(8.251)	0	0	0
22/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	78,515.0000	81,185.0000	3.401	0	0	0
22/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	81,383.0000	84,092.0000	3.329	0	0	0
22/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,330.0000	6,737.0000	(8.090)	0	0	0
22/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,096.0000	5,583.0000	(8.415)	0	0	0
22/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,139.0000	3,762.0000	(9.108)	0	0	0
22/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	93,105.0000	95,950.0000	3.056	0	0	0
22/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	75,675.0000	78,305.0000	3.475	0	0	0
22/11/2006	R204	2007/08/02			Bond Future	7.7290	7.6860	(0.556)	0.0000	0.0000	0
22/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	71,607.0000	73,995.0000	3.335	0	0	0
22/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,335.0000	14,458.0000	(5.719)	0	0	0
22/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	87,212.0000	89,833.0000	3.005	0	0	0
22/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,166.0000	9,521.0000	(6.345)	0	0	0
22/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,913.0000	10,232.0000	(6.240)	0	0	0
22/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	84,538.0000	87,123.0000	3.058	0	0	0
22/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,581.0000	7,068.0000	(6.767)	0	0	0

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22/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,703.0000	10,986.0000	(6.127)	0	0	0
22/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	98,144.0000	100,897.0000	2.805	0	0	0
22/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	81,892.0000	84,440.0000	3.111	0	0	0
22/11/2006	R206	2007/02/01			Bond Future	0.0000	7.9060	100.000	0.0000	0.0000	0
22/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	0.0000	3,511.0000	100.000	0	0	0
22/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	0.0000	21,178.0000	100.000	0	0	0
22/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	0.0000	6,526.0000	100.000	0	0	0
22/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	0.0000	12,634.0000	100.000	0	0	0
22/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	0.0000	7,767.0000	100.000	0	0	0
22/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	0.0000	14,671.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03			Bond Future	0.0000	7.8510	100.000	0.0000	0.0000	0
22/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	0.0000	12,660.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	0.0000	11,534.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	0.0000	17,799.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	0.0000	19,055.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	0.0000	6,994.0000	100.000	0	0	0
22/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	0.0000	26,974.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02			Bond Future	0.0000	7.8050	100.000	0.0000	0.0000	0
22/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	0.0000	23,474.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	0.0000	13,899.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	0.0000	19,796.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	17,075.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	0.0000	9,355.0000	100.000	0	0	0
22/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	0.0000	31,038.0000	100.000	0	0	0
22/11/2006	R207	2007/02/01			Bond Future	7.7320	7.6960	(0.466)	0.0000	0.0000	0
22/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	196.0000	149.0000	(23.980)	0	0	0
22/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	767.0000	615.0000	(19.817)	0	0	0
22/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	222.0000	263.0000	18.468	0	0	0
22/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	902.0000	1,048.0000	16.186	0	0	0
22/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	62,204.0000	64,923.0000	4.371	0	0	0
22/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	81,908.0000	79,108.0000	(3.418)	0	0	0
22/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	60,941.0000	58,245.0000	(4.424)	0	0	0

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22/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	58,768.0000	61,456.0000	4.574	0	0	0
22/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,273.0000	96,102.0000	3.033	0	0	0
22/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	76,051.0000	78,846.0000	3.675	0	0	0
22/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
22/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	593.0000	471.0000	(20.573)	0	0	0
22/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,873.0000	3,269.0000	13.784	0	0	0
22/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,443.0000	2,045.0000	(16.291)	0	0	0
22/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	55,354.0000	58,007.0000	4.793	0	0	0
22/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	42.0000	50.0000	19.048	0	0	0
22/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	347.0000	270.0000	(22.190)	0	0	0
22/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,096.0000	44,538.0000	5.801	0	0	0
22/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	983.0000	795.0000	(19.125)	0	0	0
22/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	103,987.0000	101,155.0000	(2.723)	0	0	0
22/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,857.0000	39,413.0000	(5.839)	0	0	0
22/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	69,119.0000	71,883.0000	3.999	0	0	0
22/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,322.0000	8,163.0000	11.486	0	0	0
22/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	455.0000	358.0000	(21.319)	0	0	0
22/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,827.0000	23,828.0000	(7.740)	0	0	0
22/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	65,657.0000	68,400.0000	4.178	0	0	0
22/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,386.0000	5,555.0000	(13.013)	0	0	0
22/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	27,183.0000	29,192.0000	7.391	0	0	0
22/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	15,335.0000	16,763.0000	9.312	0	0	0
22/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,919.0000	12,507.0000	(10.144)	0	0	0
22/11/2006	R207	2007/05/03			Bond Future	7.6960	7.6550	(0.533)	0.0000	0.0000	0
22/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,820.0000	1,582.0000	(13.077)	0	0	0
22/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	95,931.0000	99,023.0000	3.223	0	0	0
22/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	817.0000	697.0000	(14.688)	0	0	0
22/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,561.0000	1,352.0000	(13.389)	0	0	0
22/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	82,936.0000	85,940.0000	3.622	0	0	0
22/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,115.0000	1,845.0000	(12.766)	0	0	0
22/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	76,511.0000	79,454.0000	3.847	0	0	0
22/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	79,715.0000	82,689.0000	3.731	0	0	0
22/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	63,946.0000	66,728.0000	4.351	0	0	0
22/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,736.0000	3,306.0000	(11.510)	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
22/11/2006	R207	2007/08/02			Bond Future	7.6620	7.6200	(0.548)	0.0000	0.0000	0
22/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	80,396.0000	83,261.0000	3.564	0	0	0
22/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	86,460.0000	89,393.0000	3.392	0	0	0
22/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,064.0000	1,841.0000	(10.804)	0	0	0
22/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,328.0000	2,996.0000	(9.976)	0	0	0
22/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	98,801.0000	101,843.0000	3.079	0	0	0
22/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,731.0000	3,367.0000	(9.756)	0	0	0
22/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,174.0000	3,775.0000	(9.559)	0	0	0
22/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	83,417.0000	86,318.0000	3.478	0	0	0
22/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	68,588.0000	71,291.0000	3.941	0	0	0
22/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,408.0000	5,846.0000	(8.770)	0	0	0
22/11/2006	TRT1	2007/02/01			Index Future	246.4280	246.5830	0.063	0.0000	0.0000	500
22/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	38,714.0000	39,680.0000	2.495	0	0	0
22/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,434.0000	9,850.0000	(5.597)	0	0	0
<b>Grand Total:</b>											<b>1,848</b>