



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 14/11/2006

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
14/11/2006	CRD1 2007/02/01			Index Future	106.8830	107.1890	0.286	0.0000	0.0000	10
14/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,973.0000	16,953.0000	13.224	0	0	0
14/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	6,143.0000	5,063.0000	(17.581)	0	0	0
14/11/2006	GOVI 2007/02/01			jGovi	249.6850	249.6460	(0.016)	0.0000	0.0000	71
14/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	196,850.0000	196,460.0000	(0.198)	0	0	0
14/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
14/11/2006	GOVI 2007/05/03			jGovi	254.6600	254.6600	-	0.0000	0.0000	121
14/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	196,623.0000	196,623.0000	-	0	0	0
14/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	23.0000	23.0000	-	0	0	0
14/11/2006	GOVI 2007/08/02			jGovi	260.1520	260.5610	0.157	0.0000	0.0000	0
14/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	196,756.0000	200,811.0000	2.061	0	0	0
14/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	236.0000	201.0000	(14.831)	0	0	0
14/11/2006	J153 2010/08/31			jSwap	8.7760	8.7220	(0.615)	0.0000	0.0000	0
14/11/2006	J157 2015/09/15			jSwap	8.4900	8.4500	(0.471)	0.0000	0.0000	0
14/11/2006	J186 2026/12/21			jSwap	8.0190	7.9960	(0.287)	0.0000	0.0000	0
14/11/2006	J194 2008/02/28			jSwap	9.0060	8.9850	(0.233)	0.0000	0.0000	0
14/11/2006	J201 2014/12/22			jSwap	8.4760	8.4380	(0.448)	0.0000	0.0000	0

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14/11/2006	J203	2017/09/15			jSwap	8.4000	8.3780	(0.262)	0.0000	0.0000	0
14/11/2006	J204	2018/12/21			jSwap	8.3230	8.3090	(0.168)	0.0000	0.0000	0
14/11/2006	J207	2020/01/15			jSwap	8.3060	8.2910	(0.181)	0.0000	0.0000	0
14/11/2006	JBAR	2005/12/21			jBar	8.7760	0.0000	(100.000)	0.0000	0.0000	0
14/11/2006	JFRA	2007/02/01			jFra	9.0770	9.0610	(0.176)	0.0000	0.0000	0
14/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	7.0000	7.0000	-	0	0	0
14/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,852.0000	3,813.0000	(1.012)	0	0	0
14/11/2006	JFRA	2007/05/03			jFra	9.1220	9.1080	(0.153)	0.0000	0.0000	0
14/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	64.0000	65.0000	1.563	0	0	0
14/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,018.0000	3,985.0000	(0.821)	0	0	0
14/11/2006	JFRA	2007/08/02			jFra	9.0930	9.0620	(0.341)	0.0000	0.0000	0
14/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,045.0000	3,977.0000	(1.681)	0	0	0
14/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	161.0000	168.0000	4.348	0	0	0
14/11/2006	JFRA	2007/11/01			jFra	9.0740	9.0220	(0.573)	0.0000	0.0000	0
14/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	270.0000	288.0000	6.667	0	0	0
14/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,396.0000	4,278.0000	(2.684)	0	0	0
14/11/2006	JFRA	2008/02/07			jFra	8.9220	8.8800	(0.471)	0.0000	0.0000	0
14/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,438.0000	20,464.0000	0.127	0	0	0
14/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,912.0000	23,834.0000	(0.326)	0	0	0
14/11/2006	JN02	2007/02/01			jNote	8.9320	8.8930	(0.437)	0.0000	0.0000	0
14/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,737.0000	8,345.0000	(4.487)	0	0	0
14/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,978.0000	10,298.0000	3.207	0	0	0
14/11/2006	JN02	2007/05/03			jNote	8.8620	8.8170	(0.508)	0.0000	0.0000	0
14/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,452.0000	10,077.0000	(3.588)	0	0	0

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14/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,529.0000	17,979.0000	2.567	0	0	0
14/11/2006	JN02	2007/08/02			jNote	8.7800	8.7260	(0.615)	0.0000	0.0000	0
14/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,025.0000	12,590.0000	(3.340)	0	0	0
14/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,605.0000	22,161.0000	2.573	0	0	0
14/11/2006	JN05	2007/02/01			jNote	8.5800	8.5270	(0.618)	0.0000	0.0000	0
14/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	28,448.0000	30,331.0000	6.619	0	0	0
14/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,517.0000	1,237.0000	(18.457)	0	0	0
14/11/2006	JN05	2007/05/03			jNote	8.5320	8.4760	(0.656)	0.0000	0.0000	0
14/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,939.0000	3,479.0000	(11.678)	0	0	0
14/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	32,838.0000	34,670.0000	5.579	0	0	0
14/11/2006	JN05	2007/08/02			jNote	8.4800	8.4210	(0.696)	0.0000	0.0000	0
14/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,923.0000	5,365.0000	(9.421)	0	0	0
14/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,964.0000	38,828.0000	5.043	0	0	0
14/11/2006	JN10	2007/02/01			jNote	8.3310	8.3030	(0.336)	0.0000	0.0000	0
14/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	284.0000	222.0000	(21.831)	0	0	0
14/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,094.0000	46,995.0000	4.216	0	0	0
14/11/2006	JN10	2007/05/03			jNote	8.2910	8.2650	(0.314)	0.0000	0.0000	0
14/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,407.0000	1,244.0000	(11.585)	0	0	0
14/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	48,987.0000	50,663.0000	3.421	0	0	0
14/11/2006	JN10	2007/08/02			jNote	8.2490	8.2250	(0.291)	0.0000	0.0000	0
14/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	53,132.0000	54,635.0000	2.829	0	0	0
14/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,626.0000	2,413.0000	(8.111)	0	0	0
14/11/2006	JROD	2006/11/30			jRod	7.9050	7.9020	(0.038)	0.0000	0.0000	0
14/11/2006	JROD	2006/12/29			jRod	8.2250	8.2160	(0.109)	0.0000	0.0000	0
14/11/2006	JROD	2007/01/31			jRod	8.6230	8.6120	(0.128)	0.0000	0.0000	0

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14/11/2006	JROD	2007/02/28			jRod	8.4170	8.4110	(0.071)	0.0000	0.0000	0
14/11/2006	JROD	2007/03/30			jRod	8.6780	8.6730	(0.058)	0.0000	0.0000	0
14/11/2006	JROD	2007/04/30			jRod	8.9140	8.9100	(0.045)	0.0000	0.0000	0
14/11/2006	JROD	2007/05/31			jRod	8.6900	8.6880	(0.023)	0.0000	0.0000	0
14/11/2006	OTH1	2007/02/01			Index Future	245.8410	246.1900	0.142	0.0000	0.0000	15
14/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	35,914.0000	38,119.0000	6.140	0	0	0
14/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	13,304.0000	12,019.0000	(9.659)	0	0	0
14/11/2006	R153	2007/02/01			Bond Future	8.1800	8.1300	(0.611)	0.0000	0.0000	77
14/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,435.0000	17,579.0000	6.961	0	0	0
14/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,692.0000	6,909.0000	(10.179)	0	0	0
14/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,763.0000	2,396.0000	(13.283)	0	0	0
14/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,265.0000	3,752.0000	(12.028)	0	0	0
14/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,007.0000	10,881.0000	8.734	0	0	0
14/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,235.0000	4,638.0000	(11.404)	0	0	0
14/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,442.0000	22,732.0000	6.016	0	0	0
14/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,267.0000	16,370.0000	7.225	0	0	0
14/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,732.0000	4,178.0000	(11.708)	0	0	0
14/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,132.0000	15,192.0000	7.501	0	0	0
14/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,316.0000	29,742.0000	5.036	0	0	0
14/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,566.0000	1,335.0000	(14.751)	0	0	0
14/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,701.0000	47,061.0000	(3.367)	0	0	0
14/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	877.0000	736.0000	(16.078)	0	0	0
14/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,491.0000	1,708.0000	14.554	0	0	0
14/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	24,292.0000	22,852.0000	(5.928)	0	0	0
14/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	23.0000	29.0000	26.087	0	0	0
14/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,923.0000	6,548.0000	10.552	0	0	0
14/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,624.0000	37,140.0000	4.256	0	0	0
14/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,903.0000	10,871.0000	(8.670)	0	0	0
14/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	81.0000	97.0000	19.753	0	0	0
14/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,427.0000	16,161.0000	(7.265)	0	0	0

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14/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,410.0000	55,758.0000	(2.878)	0	0	0
14/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	40,178.0000	38,566.0000	(4.012)	0	0	0
14/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,075.0000	3,466.0000	12.715	0	0	0
14/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	244.0000	288.0000	18.033	0	0	0
14/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,970.0000	30,419.0000	(4.851)	0	0	0
14/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	642.0000	748.0000	16.511	0	0	0
14/11/2006	R153	2007/05/03			Bond Future	8.1150	8.0650	(0.616)	0.0000	0.0000	0
14/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,027.0000	7,456.0000	(7.113)	0	0	0
14/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,899.0000	20,881.0000	4.935	0	0	0
14/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,989.0000	25,077.0000	4.535	0	0	0
14/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,012.0000	5,547.0000	(7.735)	0	0	0
14/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,070.0000	26,183.0000	4.440	0	0	0
14/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,159.0000	4,743.0000	(8.064)	0	0	0
14/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	26,173.0000	27,310.0000	4.344	0	0	0
14/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,573.0000	5,133.0000	(7.895)	0	0	0
14/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,790.0000	32,017.0000	3.985	0	0	0
14/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,734.0000	3,408.0000	(8.731)	0	0	0
14/11/2006	R153	2007/08/02			Bond Future	7.9740	7.9130	(0.765)	0.0000	0.0000	0
14/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,232.0000	26,363.0000	4.482	0	0	0
14/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,123.0000	9,486.0000	(6.293)	0	0	0
14/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,760.0000	7,233.0000	(6.791)	0	0	0
14/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,342.0000	6,836.0000	(6.892)	0	0	0
14/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,960.0000	31,202.0000	4.146	0	0	0
14/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,982.0000	30,203.0000	4.213	0	0	0
14/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,953.0000	32,216.0000	4.080	0	0	0
14/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,196.0000	7,648.0000	(6.686)	0	0	0
14/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,071.0000	36,413.0000	3.827	0	0	0
14/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,838.0000	5,411.0000	(7.314)	0	0	0
14/11/2006	R157	2007/02/01			Bond Future	7.9850	7.9550	(0.376)	0.0000	0.0000	0
14/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,844.0000	3,069.0000	7.911	0	0	0
14/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	5,248.0000	4,767.0000	(9.165)	0	0	0
14/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	42,898.0000	41,084.0000	(4.229)	0	0	0
14/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	50,128.0000	51,890.0000	3.515	0	0	0

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14/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	11,368.0000	12,084.0000	6.298	0	0	0
14/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,068.0000	27,543.0000	(5.246)	0	0	0
14/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	59,188.0000	61,067.0000	3.175	0	0	0
14/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,021.0000	6,450.0000	7.125	0	0	0
14/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	59,261.0000	57,243.0000	(3.405)	0	0	0
14/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,669.0000	3,306.0000	(9.894)	0	0	0
14/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,187.0000	1,289.0000	8.593	0	0	0
14/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	311.0000	267.0000	(14.148)	0	0	0
14/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	586.0000	509.0000	(13.140)	0	0	0
14/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	110,823.0000	112,997.0000	1.962	0	0	0
14/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	107,562.0000	109,728.0000	2.014	0	0	0
14/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	123,817.0000	126,015.0000	1.775	0	0	0
14/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	516.0000	448.0000	(13.178)	0	0	150
14/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,091.0000	959.0000	(12.099)	0	0	0
14/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	77,513.0000	75,373.0000	(2.761)	0	0	0
14/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	91,230.0000	93,341.0000	2.314	0	0	0
14/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	8,268.0000	7,591.0000	(8.188)	0	0	0
14/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	75,009.0000	77,029.0000	2.693	0	0	0
14/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,407.0000	10,553.0000	(7.487)	0	0	0
14/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,019.0000	1,798.0000	(10.946)	0	0	0
14/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	22,518.0000	21,195.0000	(5.875)	0	0	0
14/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	38,778.0000	40,343.0000	4.036	0	0	150
14/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	16,152.0000	17,071.0000	5.690	0	0	250
14/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,329.0000	45,998.0000	3.765	0	0	0
14/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,779.0000	17,594.0000	(6.310)	0	0	0
14/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	53,105.0000	54,908.0000	3.395	0	0	0
14/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,899.0000	20,956.0000	5.312	0	0	0
14/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,607.0000	6,033.0000	(8.688)	0	0	0
14/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,665.0000	4,226.0000	(9.411)	0	0	0
14/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	47,201.0000	48,918.0000	3.638	0	0	0
14/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,893.0000	5,368.0000	(8.909)	0	0	0
14/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	30,998.0000	32,387.0000	4.481	0	0	0
14/11/2006	R157	2007/05/03			Bond Future	7.9450	7.9150	(0.378)	0.0000	0.0000	512
14/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	68,853.0000	70,568.0000	2.491	0	0	0
14/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	66,165.0000	67,848.0000	2.544	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
14/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	8,305.0000	7,826.0000	(5.768)	0	0	0
14/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	9,055.0000	8,544.0000	(5.643)	0	0	0
14/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,787.0000	5,423.0000	(6.290)	0	0	0
14/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	79,964.0000	81,794.0000	2.289	0	0	0
14/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	53,369.0000	54,875.0000	2.822	0	0	0
14/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,858.0000	9,314.0000	(5.518)	0	0	0
14/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	13,638.0000	12,951.0000	(5.037)	0	0	0
14/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	63,517.0000	65,166.0000	2.596	0	0	0
14/11/2006	R157	2007/08/02			Bond Future	7.8740	7.8390	(0.445)	0.0000	0.0000	0
14/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	74,930.0000	76,779.0000	2.468	0	0	0
14/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	14,172.0000	13,513.0000	(4.650)	0	0	0
14/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	87,636.0000	89,627.0000	2.272	0	0	0
14/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	67,904.0000	70,081.0000	3.206	0	0	0
14/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	72,481.0000	74,299.0000	2.508	0	0	0
14/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	15,090.0000	14,401.0000	(4.566)	0	0	0
14/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,790.0000	3,460.0000	(8.707)	0	0	0
14/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	63,033.0000	64,720.0000	2.676	0	0	0
14/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	19,230.0000	18,410.0000	(4.264)	0	0	0
14/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	10,219.0000	9,703.0000	(5.049)	0	0	0
14/11/2006	R186	2007/02/01			Bond Future	7.6270	7.5960	(0.406)	0.0000	0.0000	2
14/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,130.0000	11,014.0000	(9.200)	0	0	0
14/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	5,592.0000	4,979.0000	(10.962)	0	0	0
14/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	84,783.0000	88,006.0000	3.801	0	0	0
14/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,930.0000	20,234.0000	(7.734)	0	0	0
14/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	56,962.0000	59,680.0000	4.772	0	0	0
14/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	7,247.0000	6,493.0000	(10.404)	0	0	0
14/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	36,980.0000	39,119.0000	5.784	0	0	0
14/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	75,148.0000	78,229.0000	4.100	0	0	0
14/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	21,154.0000	22,640.0000	7.025	0	0	0
14/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	36,977.0000	34,627.0000	(6.355)	0	0	0
14/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	129,716.0000	133,332.0000	2.788	0	0	0
14/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	807.0000	689.0000	(14.622)	0	0	0
14/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	117,331.0000	113,688.0000	(3.105)	0	0	0
14/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,647.0000	1,428.0000	(13.297)	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
14/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	151,801.0000	148,033.0000	(2.482)	0	0	0
14/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	594.0000	661.0000	11.279	0	0	0
14/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	154,725.0000	158,443.0000	2.403	0	0	0
14/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,858.0000	2,051.0000	10.388	0	0	0
14/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	85,911.0000	82,528.0000	(3.938)	0	0	0
14/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,878.0000	5,330.0000	9.266	0	0	0
14/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	58,744.0000	55,798.0000	(5.015)	0	0	0
14/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,911.0000	11,800.0000	8.148	0	0	0
14/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	6,337.0000	5,659.0000	(10.699)	0	0	0
14/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	79,903.0000	83,060.0000	3.951	0	0	0
14/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	104,668.0000	108,102.0000	3.281	0	0	0
14/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	3,370.0000	2,968.0000	(11.929)	0	0	0
14/11/2006	R186	2007/05/03			Bond Future	7.5950	7.5650	(0.395)	0.0000	0.0000	0
14/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	111,517.0000	114,468.0000	2.646	0	0	0
14/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	138,159.0000	141,380.0000	2.331	0	0	0
14/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	10,289.0000	9,637.0000	(6.337)	0	0	0
14/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	120,254.0000	123,305.0000	2.537	0	0	0
14/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,977.0000	6,496.0000	(6.894)	0	0	0
14/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	115,864.0000	118,867.0000	2.592	0	0	0
14/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	94,633.0000	97,360.0000	2.882	0	0	0
14/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	11,296.0000	10,597.0000	(6.188)	0	0	0
14/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	17,627.0000	16,652.0000	(5.531)	0	0	0
14/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	12,384.0000	11,634.0000	(6.056)	0	0	0
14/11/2006	R186	2007/08/02			Bond Future	7.5650	7.5360	(0.383)	0.0000	0.0000	0
14/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	24,936.0000	23,911.0000	(4.111)	0	0	0
14/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	105,093.0000	107,636.0000	2.420	0	0	0
14/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	129,223.0000	132,041.0000	2.181	0	0	0
14/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	17,551.0000	16,758.0000	(4.518)	0	0	0
14/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	125,096.0000	127,872.0000	2.219	0	0	0
14/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	16,314.0000	15,564.0000	(4.597)	0	0	0
14/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	12,063.0000	11,468.0000	(4.932)	0	0	0
14/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	146,063.0000	149,035.0000	2.035	0	0	0
14/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	18,863.0000	18,027.0000	(4.432)	0	0	0
14/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	121,007.0000	123,739.0000	2.258	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
14/11/2006	R194	2007/02/01			Bond Future	8.5950	8.5220	(0.849)	0.0000	0.0000	0
14/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	165.0000	205.0000	24.242	0	0	0
14/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
14/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,548.0000	1,780.0000	14.987	0	0	0
14/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,917.0000	8,262.0000	(7.346)	0	0	0
14/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,394.0000	20,660.0000	(3.431)	0	0	0
14/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	369.0000	448.0000	21.409	0	0	0
14/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	814.0000	961.0000	18.059	0	0	0
14/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,263.0000	10,568.0000	(6.171)	0	0	0
14/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,640.0000	2,308.0000	(12.576)	0	0	0
14/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,025.0000	4,523.0000	(9.990)	0	0	0
14/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,822.0000	6,234.0000	(8.619)	0	0	0
14/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,441.0000	2,127.0000	(12.864)	0	0	0
14/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,990.0000	23,256.0000	(3.060)	0	0	0
14/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,565.0000	3,157.0000	(11.445)	0	0	0
14/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,597.0000	25,863.0000	(2.760)	0	0	0
14/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,609.0000	2,936.0000	12.534	0	0	0
14/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,723.0000	13,007.0000	(5.218)	0	0	0
14/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	66.0000	84.0000	27.273	0	0	0
14/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,811.0000	18,080.0000	(3.886)	0	0	0
14/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,695.0000	4,097.0000	10.880	0	0	0
14/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,998.0000	4,417.0000	10.480	0	0	0
14/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	24.0000	31.0000	29.167	0	0	0
14/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,249.0000	15,522.0000	(4.474)	0	0	0
14/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,852.0000	2,501.0000	(12.307)	0	0	0
14/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
14/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,405.0000	3,788.0000	11.248	0	0	0
14/11/2006	R194	2007/05/03			Bond Future	8.4950	8.4090	(1.012)	0.0000	0.0000	0
14/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,661.0000	2,422.0000	(8.982)	0	0	0
14/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,011.0000	8,477.0000	5.817	0	0	0
14/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,154.0000	1,949.0000	(9.517)	0	0	0
14/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,972.0000	7,404.0000	6.196	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
14/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,724.0000	7,147.0000	6.291	0	0	0
14/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,481.0000	6,895.0000	6.388	0	0	0
14/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,944.0000	2,688.0000	(8.696)	0	0	0
14/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,558.0000	5,937.0000	6.819	0	0	0
14/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,573.0000	3,281.0000	(8.172)	0	0	0
14/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,800.0000	2,553.0000	(8.821)	0	0	0
14/11/2006	R194	2007/08/02			Bond Future	8.3520	8.2540	(1.173)	0.0000	0.0000	0
14/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,980.0000	3,763.0000	(5.452)	0	0	0
14/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,784.0000	8,104.0000	4.111	0	0	0
14/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,088.0000	3,868.0000	(5.382)	0	0	0
14/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,837.0000	7,133.0000	4.329	0	0	0
14/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,622.0000	7,937.0000	4.133	0	0	0
14/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,664.0000	4,423.0000	(5.167)	0	0	0
14/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,461.0000	7,772.0000	4.168	0	0	0
14/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,199.0000	3,975.0000	(5.335)	0	0	0
14/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,564.0000	3,363.0000	(5.640)	0	0	0
14/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,454.0000	8,790.0000	3.974	0	0	0
14/11/2006	R201	2007/02/01			Bond Future	7.9400	7.9040	(0.453)	0.0000	0.0000	0
14/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	44,499.0000	42,606.0000	(4.254)	0	0	0
14/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,278.0000	12,234.0000	(7.863)	0	0	0
14/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,450.0000	2,699.0000	10.163	0	0	0
14/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,836.0000	17,934.0000	6.522	0	0	0
14/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	74,945.0000	76,992.0000	2.731	0	0	0
14/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,174.0000	5,639.0000	8.987	0	0	0
14/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	58,835.0000	56,807.0000	(3.447)	0	0	0
14/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	651.0000	556.0000	(14.593)	0	0	0
14/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	31,745.0000	30,067.0000	(5.286)	0	0	0
14/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	74,238.0000	72,141.0000	(2.825)	0	0	0
14/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,022.0000	1,137.0000	11.252	0	0	0
14/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	372.0000	418.0000	12.366	0	0	0
14/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	44,151.0000	45,944.0000	4.061	0	0	0
14/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	3,018.0000	2,669.0000	(11.564)	0	0	0
14/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,727.0000	10,488.0000	7.824	0	0	0
14/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,097.0000	19,715.0000	(6.551)	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
14/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,865.0000	7,137.0000	(9.256)	0	0	0
14/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,383.0000	3,913.0000	(10.723)	0	0	0
14/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	41,729.0000	43,485.0000	4.208	0	0	0
14/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	37,000.0000	38,673.0000	4.522	0	0	0
14/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	26,084.0000	27,498.0000	5.421	0	0	0
14/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,878.0000	3,451.0000	(11.011)	0	0	0
14/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	3,424.0000	3,038.0000	(11.273)	0	0	0
14/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	39,344.0000	41,060.0000	4.362	0	0	0
14/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	61,893.0000	63,869.0000	3.193	0	0	0
14/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	49,091.0000	50,950.0000	3.787	0	0	0
14/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,331.0000	2,048.0000	(12.141)	0	0	0
14/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,243.0000	1,076.0000	(13.435)	0	0	0
14/11/2006	R201	2007/05/03			Bond Future	7.8990	7.8630	(0.456)	0.0000	0.0000	0
14/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	10,513.0000	9,892.0000	(5.907)	0	0	0
14/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	44,746.0000	46,223.0000	3.301	0	0	0
14/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	6,427.0000	5,996.0000	(6.706)	0	0	0
14/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	57,216.0000	58,882.0000	2.912	0	0	0
14/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	7,002.0000	6,542.0000	(6.570)	0	0	0
14/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	52,926.0000	54,533.0000	3.036	0	0	0
14/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	55,056.0000	56,693.0000	2.973	0	0	0
14/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,493.0000	4,166.0000	(7.278)	0	0	0
14/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	66,129.0000	67,899.0000	2.677	0	0	0
14/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,617.0000	7,127.0000	(6.433)	0	0	0
14/11/2006	R201	2007/08/02			Bond Future	7.8610	7.8260	(0.445)	0.0000	0.0000	0
14/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,549.0000	7,157.0000	(5.193)	0	0	0
14/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	69,864.0000	71,464.0000	2.290	0	0	0
14/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	50,073.0000	51,430.0000	2.710	0	0	0
14/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	57,671.0000	59,133.0000	2.535	0	0	0
14/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	11,302.0000	10,771.0000	(4.698)	0	0	0
14/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	14,518.0000	13,882.0000	(4.381)	0	0	0
14/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	61,637.0000	63,148.0000	2.451	0	0	0
14/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,917.0000	9,435.0000	(4.860)	0	0	0
14/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,592.0000	10,086.0000	(4.777)	0	0	0
14/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	59,641.0000	61,127.0000	2.492	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
14/11/2006	R203	2007/02/01			Bond Future	7.8400	7.8090	(0.395)	0.0000	0.0000	0
14/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,392.0000	1,180.0000	(15.230)	0	0	0
14/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	47,802.0000	49,840.0000	4.263	0	0	0
14/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	50,923.0000	52,997.0000	4.073	0	0	0
14/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	880.0000	735.0000	(16.477)	0	0	0
14/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	20,420.0000	21,797.0000	6.743	0	0	0
14/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,908.0000	8,034.0000	(9.811)	0	0	0
14/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,111.0000	935.0000	(15.842)	0	0	0
14/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	33,011.0000	34,785.0000	5.374	0	0	0
14/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,849.0000	3,373.0000	(12.367)	0	0	0
14/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	54,078.0000	56,183.0000	3.893	0	0	0
14/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	417.0000	340.0000	(18.465)	0	0	0
14/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	63,682.0000	65,855.0000	3.412	0	0	0
14/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	63,906.0000	61,733.0000	(3.400)	0	0	0
14/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	57,260.0000	59,392.0000	3.723	0	0	0
14/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,295.0000	81,066.0000	(2.676)	0	0	0
14/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,550.0000	16,214.0000	(7.613)	0	0	0
14/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	27.0000	31.0000	14.815	0	0	0
14/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,999.0000	11,914.0000	8.319	0	0	0
14/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	103,479.0000	101,233.0000	(2.170)	0	0	0
14/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	140.0000	161.0000	15.000	0	0	0
14/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	578.0000	656.0000	13.495	0	0	0
14/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	691.0000	573.0000	(17.077)	0	0	0
14/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	30,058.0000	28,310.0000	(5.815)	0	0	0
14/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	45,853.0000	43,826.0000	(4.421)	0	0	0
14/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,893.0000	2,116.0000	11.780	0	0	0
14/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	102.0000	80.0000	(21.569)	0	0	0
14/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,020.0000	5,523.0000	10.020	0	0	0
14/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	79,840.0000	82,068.0000	2.791	0	0	0
14/11/2006	R203	2007/05/03			Bond Future	7.8030	7.7730	(0.384)	0.0000	0.0000	0
14/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,233.0000	3,872.0000	(8.528)	0	0	0
14/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	70,028.0000	72,000.0000	2.816	0	0	0
14/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	52,588.0000	54,378.0000	3.404	0	0	0
14/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,781.0000	1,601.0000	(10.107)	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
14/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,409.0000	2,180.0000	(9.506)	0	0	0
14/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	67,044.0000	68,992.0000	2.906	0	0	0
14/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,075.0000	1,872.0000	(9.783)	0	0	0
14/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	64,086.0000	66,007.0000	2.998	0	0	0
14/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	82,146.0000	84,193.0000	2.492	0	0	0
14/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	932.0000	828.0000	(11.159)	0	0	0
14/11/2006	R203	2007/08/02			Bond Future	7.7670	7.7380	(0.373)	0.0000	0.0000	0
14/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,409.0000	4,116.0000	(6.645)	0	0	0
14/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,954.0000	3,685.0000	(6.803)	0	0	0
14/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	57,518.0000	59,132.0000	2.806	0	0	0
14/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	73,690.0000	75,473.0000	2.420	0	0	0
14/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	70,915.0000	72,674.0000	2.480	0	0	0
14/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	7,380.0000	6,943.0000	(5.921)	0	0	0
14/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,907.0000	4,589.0000	(6.481)	0	0	0
14/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	68,168.0000	69,901.0000	2.542	0	0	0
14/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	85,021.0000	86,887.0000	2.195	0	0	0
14/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,504.0000	2,319.0000	(7.388)	0	0	0
14/11/2006	R204	2007/02/01			Bond Future	7.8200	7.7840	(0.460)	0.0000	0.0000	0
14/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	109,302.0000	106,553.0000	(2.515)	0	0	0
14/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,872.0000	20,293.0000	(7.219)	0	0	0
14/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	261.0000	295.0000	13.027	0	0	0
14/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	16,451.0000	17,656.0000	7.325	0	0	0
14/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	785.0000	878.0000	11.847	0	0	0
14/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,222.0000	10,004.0000	8.480	0	0	0
14/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,791.0000	2,446.0000	(12.361)	0	0	0
14/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	64,209.0000	66,647.0000	3.797	0	0	0
14/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	88,023.0000	85,333.0000	(3.056)	0	0	0
14/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	49,896.0000	47,559.0000	(4.684)	0	0	0
14/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	34,319.0000	32,318.0000	(5.831)	0	0	0
14/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,615.0000	5,060.0000	9.642	0	0	0
14/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,037.0000	2,257.0000	10.800	0	0	0
14/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,134.0000	974.0000	(14.109)	0	0	0
14/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	68,027.0000	65,465.0000	(3.766)	0	0	0
14/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,950.0000	89,572.0000	3.016	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
14/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,147.0000	1,870.0000	(12.902)	0	0	0
14/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	70,624.0000	73,129.0000	3.547	0	0	0
14/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	57,896.0000	60,253.0000	4.071	0	0	0
14/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,607.0000	3,181.0000	(11.810)	0	0	0
14/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	27,027.0000	28,669.0000	6.075	0	0	0
14/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	3,175.0000	2,792.0000	(12.063)	0	0	0
14/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	61,038.0000	63,437.0000	3.930	0	0	0
14/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,265.0000	12,125.0000	(8.594)	0	0	0
14/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,092.0000	3,620.0000	(11.535)	0	0	0
14/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,580.0000	6,819.0000	(10.040)	0	0	0
14/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	54,788.0000	57,100.0000	4.220	0	0	0
14/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	40,043.0000	42,065.0000	5.050	0	0	0
14/11/2006	R204	2007/05/03			Bond Future	7.7860	7.7510	(0.450)	0.0000	0.0000	0
14/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	92,037.0000	94,367.0000	2.532	0	0	0
14/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,678.0000	4,330.0000	(7.439)	0	0	0
14/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	7,417.0000	6,918.0000	(6.728)	0	0	0
14/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	77,636.0000	79,816.0000	2.808	0	0	0
14/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	74,838.0000	76,983.0000	2.866	0	0	0
14/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	8,098.0000	7,564.0000	(6.594)	0	0	0
14/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	80,465.0000	82,677.0000	2.749	0	0	0
14/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,784.0000	6,318.0000	(6.869)	0	0	0
14/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	63,993.0000	65,984.0000	3.111	0	0	0
14/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	11,343.0000	10,656.0000	(6.057)	0	0	0
14/11/2006	R204	2007/08/02			Bond Future	7.7550	7.7200	(0.451)	0.0000	0.0000	0
14/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	8,230.0000	7,781.0000	(5.456)	0	0	0
14/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	96,826.0000	99,027.0000	2.273	0	0	0
14/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	11,728.0000	11,139.0000	(5.022)	0	0	0
14/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	80,775.0000	82,805.0000	2.513	0	0	0
14/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,946.0000	10,388.0000	(5.098)	0	0	0
14/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	83,386.0000	85,447.0000	2.472	0	0	0
14/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	12,554.0000	11,935.0000	(4.931)	0	0	0
14/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	86,025.0000	88,116.0000	2.431	0	0	0
14/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	16,331.0000	15,579.0000	(4.605)	0	0	0
14/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,634.0000	72,533.0000	2.689	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
14/11/2006	R207	2007/02/01			Bond Future	7.7590	7.7290	(0.387)	0.0000	0.0000	0
14/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	3,194.0000	2,790.0000	(12.649)	0	0	0
14/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	60,372.0000	62,589.0000	3.672	0	0	0
14/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	884.0000	742.0000	(16.063)	0	0	0
14/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	53,645.0000	55,796.0000	4.010	0	0	0
14/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	56,993.0000	59,180.0000	3.837	0	0	0
14/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	7,684.0000	6,906.0000	(10.125)	0	0	0
14/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	1,115.0000	943.0000	(15.426)	0	0	0
14/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,397.0000	1,188.0000	(14.961)	0	0	0
14/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	26,357.0000	27,939.0000	6.002	0	0	0
14/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	74,057.0000	76,356.0000	3.104	0	0	0
14/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	324.0000	264.0000	(18.519)	0	0	0
14/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	40,724.0000	42,679.0000	4.801	0	0	0
14/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	67,192.0000	69,458.0000	3.372	0	0	0
14/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	543.0000	449.0000	(17.311)	0	0	0
14/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	58.0000	66.0000	13.793	0	0	0
14/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	78.0000	61.0000	(21.795)	0	0	0
14/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	106,126.0000	103,775.0000	(2.215)	0	0	0
14/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,991.0000	26,290.0000	(6.077)	0	0	0
14/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	91,187.0000	93,530.0000	2.569	0	0	0
14/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	272.0000	309.0000	13.603	0	0	0
14/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	44,123.0000	42,081.0000	(4.628)	0	0	0
14/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,016.0000	3,334.0000	10.544	0	0	0
14/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	84,081.0000	81,758.0000	(2.763)	0	0	0
14/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	63,774.0000	66,017.0000	3.517	0	0	0
14/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,011.0000	1,133.0000	12.067	0	0	0
14/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	63,172.0000	60,935.0000	(3.541)	0	0	0
14/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,363.0000	8,021.0000	8.937	0	0	0
14/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	696.0000	580.0000	(16.667)	0	0	0
14/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	15,746.0000	14,500.0000	(7.913)	0	0	0
14/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	15,039.0000	16,153.0000	7.407	0	0	0
14/11/2006	R207	2007/05/03			Bond Future	7.7280	7.6970	(0.401)	0.0000	0.0000	0
14/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	80,785.0000	83,014.0000	2.759	0	0	0
14/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	4,377.0000	4,003.0000	(8.545)	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
14/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,908.0000	1,717.0000	(10.010)	0	0	0
14/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	74,445.0000	76,622.0000	2.924	0	0	0
14/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	77,605.0000	79,809.0000	2.840	0	0	0
14/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	62,089.0000	64,134.0000	3.294	0	0	0
14/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,547.0000	2,305.0000	(9.501)	0	0	0
14/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	2,208.0000	1,992.0000	(9.783)	0	0	0
14/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,032.0000	918.0000	(11.047)	0	0	0
14/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	93,647.0000	95,953.0000	2.462	0	0	0
14/11/2006	R207	2007/08/02			Bond Future	7.6980	7.6680	(0.390)	0.0000	0.0000	0
14/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	4,257.0000	3,961.0000	(6.953)	0	0	0
14/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,743.0000	4,421.0000	(6.789)	0	0	0
14/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	81,156.0000	83,182.0000	2.496	0	0	0
14/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	78,178.0000	80,178.0000	2.558	0	0	0
14/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	7,174.0000	6,728.0000	(6.217)	0	0	0
14/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	66,567.0000	68,443.0000	2.818	0	0	0
14/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,812.0000	3,542.0000	(7.083)	0	0	0
14/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	84,158.0000	86,209.0000	2.437	0	0	0
14/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	96,356.0000	98,492.0000	2.217	0	0	0
14/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,405.0000	2,220.0000	(7.692)	0	0	0
14/11/2006	TRT1	2007/02/01			Index Future	246.0760	246.4670	0.159	0.0000	0.0000	500
14/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	12,585.0000	11,221.0000	(10.838)	0	0	0
14/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	37,345.0000	39,891.0000	6.818	0	0	0

Grand Total: **1,858**