



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/11/2006

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
16/11/2006	CRD1 2007/02/01			Index Future	106.8180	107.1110	0.274	0.0000	0.0000	10
16/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	6,260.0000	5,196.0000	(16.997)	0	0	0
16/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,440.0000	16,306.0000	12.922	0	0	0
16/11/2006	GOVI 2007/02/01			jGovi	248.6105	249.6450	0.416	0.0000	0.0000	71
16/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	186,105.0000	196,450.0000	5.559	0	0	0
16/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/11/2006	GOVI 2007/05/03			jGovi	254.1145	254.9290	0.321	0.0000	0.0000	121
16/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	191,174.0000	199,308.0000	4.255	0	0	0
16/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	29.0000	18.0000	(37.931)	0	0	0
16/11/2006	GOVI 2007/08/02			jGovi	259.9065	260.3610	0.175	0.0000	0.0000	0
16/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	194,314.0000	198,819.0000	2.318	0	0	0
16/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	249.0000	209.0000	(16.064)	0	0	0
16/11/2006	ILBI 2007/02/01			Index Future	0.0000	270.0000	100.000	0.0000	0.0000	0
16/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	0.0000	7,204.0000	100.000	0	0	0
16/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	0.0000	57,204.0000	100.000	0	0	0
16/11/2006	J153 2010/08/31			jSwap	8.8100	8.6940	(1.317)	0.0000	0.0000	0
16/11/2006	J157 2015/09/15			jSwap	8.5250	8.3970	(1.501)	0.0000	0.0000	0
16/11/2006	J186 2026/12/21			jSwap	8.0450	7.9170	(1.591)	0.0000	0.0000	0

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16/11/2006	J194	2008/02/28			jSwap	9.0420	8.9730	(0.763)	0.0000	0.0000	0
16/11/2006	J201	2014/12/22			jSwap	8.5060	8.3870	(1.399)	0.0000	0.0000	0
16/11/2006	J203	2017/09/15			jSwap	8.4450	8.3080	(1.622)	0.0000	0.0000	0
16/11/2006	J204	2018/12/21			jSwap	8.3690	8.2260	(1.709)	0.0000	0.0000	0
16/11/2006	J207	2020/01/15			jSwap	8.3520	8.2080	(1.724)	0.0000	0.0000	0
16/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
16/11/2006	JFRA	2007/02/01			jFra	9.1130	9.0510	(0.680)	0.0000	0.0000	0
16/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	5.0000	7.0000	40.000	0	0	0
16/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,938.0000	3,788.0000	(3.809)	0	0	0
16/11/2006	JFRA	2007/05/03			jFra	9.1760	9.1090	(0.730)	0.0000	0.0000	0
16/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	55.0000	63.0000	14.545	0	0	0
16/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,140.0000	3,986.0000	(3.720)	0	0	0
16/11/2006	JFRA	2007/08/02			jFra	9.1540	9.0360	(1.289)	0.0000	0.0000	0
16/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,175.0000	3,918.0000	(6.156)	0	0	0
16/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	144.0000	173.0000	20.139	0	0	0
16/11/2006	JFRA	2007/11/01			jFra	9.1300	9.0080	(1.336)	0.0000	0.0000	0
16/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	248.0000	291.0000	17.339	0	0	0
16/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,520.0000	4,244.0000	(6.106)	0	0	0
16/11/2006	JFRA	2008/02/07			jFra	8.9790	8.8380	(1.570)	0.0000	0.0000	0
16/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,322.0000	20,465.0000	0.704	0	0	0
16/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,933.0000	23,733.0000	(0.836)	0	0	0
16/11/2006	JN02	2007/02/01			jNote	8.9820	8.8690	(1.258)	0.0000	0.0000	0
16/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,058.0000	8,027.0000	(11.382)	0	0	0

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16/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,388.0000	10,418.0000	10.971	0	0	0
16/11/2006	JN02	2007/05/03			jNote	8.9130	8.7920	(1.358)	0.0000	0.0000	0
16/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,762.0000	9,816.0000	(8.790)	0	0	0
16/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,906.0000	18,176.0000	7.512	0	0	0
16/11/2006	JN02	2007/08/02			jNote	8.8290	8.7000	(1.461)	0.0000	0.0000	0
16/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,335.0000	12,335.0000	(7.499)	0	0	0
16/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,016.0000	22,384.0000	6.509	0	0	0
16/11/2006	JN05	2007/02/01			jNote	8.6120	8.4790	(1.544)	0.0000	0.0000	0
16/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,624.0000	992.0000	(38.916)	0	0	0
16/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	27,243.0000	32,044.0000	17.623	0	0	0
16/11/2006	JN05	2007/05/03			jNote	8.5610	8.4270	(1.565)	0.0000	0.0000	0
16/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,827.0000	36,279.0000	13.988	0	0	0
16/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	4,122.0000	3,082.0000	(25.230)	0	0	0
16/11/2006	JN05	2007/08/02			jNote	8.5060	8.3700	(1.599)	0.0000	0.0000	0
16/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,087.0000	40,448.0000	12.085	0	0	0
16/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,122.0000	4,888.0000	(20.157)	0	0	0
16/11/2006	JN10	2007/02/01			jNote	8.3750	8.2400	(1.612)	0.0000	0.0000	0
16/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	362.0000	125.0000	(65.470)	0	0	0
16/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	42,158.0000	51,227.0000	21.512	0	0	0
16/11/2006	JN10	2007/05/03			jNote	8.3360	8.1970	(1.667)	0.0000	0.0000	0
16/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,654.0000	903.0000	(45.405)	0	0	0
16/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	46,142.0000	55,008.0000	19.215	0	0	0
16/11/2006	JN10	2007/08/02			jNote	8.2940	8.1490	(1.748)	0.0000	0.0000	0
16/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	50,382.0000	59,336.0000	17.772	0	0	0
16/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,978.0000	1,862.0000	(37.475)	0	0	0
16/11/2006	JROD	2006/11/30			jRod	7.9830	7.8960	(1.090)	0.0000	0.0000	0

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16/11/2006	JROD	2006/12/29			jRod	8.2070	8.1990	(0.097)	0.0000	0.0000	0
16/11/2006	JROD	2007/01/31			jRod	8.5990	8.5880	(0.128)	0.0000	0.0000	0
16/11/2006	JROD	2007/02/28			jRod	8.4060	8.4000	(0.071)	0.0000	0.0000	0
16/11/2006	JROD	2007/03/30			jRod	8.6710	8.6640	(0.081)	0.0000	0.0000	0
16/11/2006	JROD	2007/04/30			jRod	8.9130	8.9070	(0.067)	0.0000	0.0000	0
16/11/2006	JROD	2007/05/31			jRod	8.6940	8.6890	(0.058)	0.0000	0.0000	0
16/11/2006	OTH1	2007/02/01			Index Future	245.3920	246.0710	0.277	0.0000	0.0000	15
16/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	14,633.0000	12,141.0000	(17.030)	0	0	0
16/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	32,753.0000	37,051.0000	13.122	0	0	0
16/11/2006	R153	2007/02/01			Bond Future	8.2100	8.1400	(0.853)	0.0000	0.0000	67
16/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	32,864.0000	30,686.0000	(6.627)	0	0	0
16/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,364.0000	10,581.0000	12.997	0	0	0
16/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	543.0000	684.0000	25.967	0	0	0
16/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,493.0000	16,036.0000	10.647	0	0	0
16/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	58,398.0000	56,086.0000	(3.959)	0	0	0
16/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	64.0000	84.0000	31.250	0	0	0
16/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,381.0000	14,863.0000	11.075	0	0	0
16/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	49,677.0000	47,379.0000	(4.626)	0	0	0
16/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	18.0000	24.0000	33.333	0	0	0
16/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,575.0000	22,383.0000	8.787	0	0	0
16/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,463.0000	3,746.0000	(16.065)	0	0	0
16/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,042.0000	6,941.0000	(13.691)	0	0	0
16/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,888.0000	2,378.0000	(17.659)	0	0	0
16/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,755.0000	3,289.0000	19.383	0	0	0
16/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,478.0000	4,641.0000	(15.279)	0	0	0
16/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,100.0000	16,316.0000	(9.856)	0	0	0
16/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,639.0000	17,241.0000	10.244	0	0	0
16/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,301.0000	1,594.0000	22.521	0	0	0
16/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,951.0000	4,176.0000	(15.653)	0	0	0

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16/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	25,095.0000	23,070.0000	(8.069)	0	0	0
16/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	199.0000	257.0000	29.146	0	0	0
16/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,663.0000	36,790.0000	6.136	0	0	0
16/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	41,126.0000	38,866.0000	(5.495)	0	0	0
16/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	909.0000	717.0000	(21.122)	0	0	0
16/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,438.0000	6,302.0000	15.888	0	0	0
16/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,389.0000	29,389.0000	7.302	0	0	0
16/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,412.0000	10,957.0000	(11.723)	0	0	0
16/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,632.0000	1,314.0000	(19.485)	0	0	0
16/11/2006	R153	2007/05/03			Bond Future	8.1450	8.0750	(0.859)	0.0000	0.0000	0
16/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,229.0000	20,604.0000	7.151	0	0	0
16/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,217.0000	5,567.0000	(10.455)	0	0	0
16/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,289.0000	7,490.0000	(9.639)	0	0	0
16/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,993.0000	31,712.0000	5.731	0	0	0
16/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,868.0000	3,414.0000	(11.737)	0	0	0
16/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,263.0000	24,786.0000	6.547	0	0	0
16/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,331.0000	25,889.0000	6.403	0	0	0
16/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,338.0000	4,758.0000	(10.865)	0	0	0
16/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,765.0000	5,150.0000	(10.668)	0	0	0
16/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,421.0000	27,013.0000	6.263	0	0	0
16/11/2006	R153	2007/08/02			Bond Future	8.0080	7.9170	(1.136)	0.0000	0.0000	0
16/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,441.0000	7,626.0000	(9.655)	0	0	0
16/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,243.0000	30,065.0000	6.451	0	0	0
16/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,271.0000	36,275.0000	5.848	0	0	0
16/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,538.0000	26,228.0000	6.887	0	0	0
16/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,414.0000	9,466.0000	(9.103)	0	0	0
16/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,022.0000	5,389.0000	(10.511)	0	0	0
16/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,210.0000	31,064.0000	6.347	0	0	0
16/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,995.0000	7,211.0000	(9.806)	0	0	0
16/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,192.0000	32,078.0000	6.247	0	0	0
16/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,566.0000	6,814.0000	(9.939)	0	0	0
16/11/2006	R157	2007/02/01			Bond Future	8.0150	7.9450	(0.873)	0.0000	0.0000	0
16/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,136.0000	52,349.0000	8.752	0	0	0

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16/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,100.0000	1,651.0000	(21.381)	0	0	0
16/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	5,493.0000	4,478.0000	(18.478)	0	0	0
16/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	72,852.0000	77,631.0000	6.560	0	0	0
16/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,115.0000	61,589.0000	7.833	0	0	0
16/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,834.0000	3,079.0000	(19.692)	0	0	0
16/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,306.0000	32,673.0000	11.489	0	0	0
16/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	528.0000	398.0000	(24.621)	0	0	150
16/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	121,584.0000	126,731.0000	4.233	0	0	0
16/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	108,597.0000	113,695.0000	4.694	0	0	0
16/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	79,560.0000	74,598.0000	(6.237)	0	0	0
16/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,952.0000	10,091.0000	(15.571)	0	0	0
16/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	316.0000	234.0000	(25.949)	0	0	0
16/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	61,119.0000	56,466.0000	(7.613)	0	0	0
16/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	601.0000	454.0000	(24.459)	0	0	0
16/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,405.0000	46,411.0000	9.447	0	0	0
16/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	19,640.0000	17,004.0000	(13.422)	0	0	0
16/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,522.0000	21,114.0000	13.994	0	0	0
16/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	996.0000	1,262.0000	26.707	0	0	0
16/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,937.0000	40,707.0000	10.207	0	0	150
16/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	89,029.0000	93,998.0000	5.581	0	0	0
16/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,919.0000	17,185.0000	15.189	0	0	250
16/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	6,171.0000	5,056.0000	(18.068)	0	0	0
16/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,242.0000	49,355.0000	9.091	0	0	0
16/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,083.0000	55,390.0000	8.431	0	0	0
16/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	23,523.0000	20,560.0000	(12.596)	0	0	0
16/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	105,339.0000	110,421.0000	4.824	0	0	0
16/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,881.0000	3,959.0000	(18.890)	0	0	0
16/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,465.0000	3,040.0000	23.327	0	0	0
16/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	8,664.0000	7,206.0000	(16.828)	0	0	0
16/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,127.0000	868.0000	(22.981)	0	0	0
16/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,363.0000	6,444.0000	20.157	0	0	0
16/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	44,477.0000	40,329.0000	(9.326)	0	0	0
16/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	30,301.0000	26,851.0000	(11.386)	0	0	0
16/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,363.0000	12,141.0000	17.157	0	0	0
16/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,921.0000	5,698.0000	(17.671)	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
16/11/2006	R157	2007/05/03			Bond Future	7.9750	8.9050	11.661	0.0000	0.0000	512
16/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	9,394.0000	33,765.0000	259.432	0	0	0
16/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,314.0000	23,147.0000	(64.009)	0	0	0
16/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	8,619.0000	31,836.0000	269.370	0	0	0
16/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	6,013.0000	24,845.0000	313.188	0	0	0
16/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	78,001.0000	31,295.0000	(59.879)	0	0	0
16/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,978.0000	24,656.0000	(63.188)	0	0	0
16/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	10,223.0000	35,766.0000	249.858	0	0	0
16/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	61,693.0000	21,698.0000	(64.829)	0	0	0
16/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	14,123.0000	44,499.0000	215.082	0	0	0
16/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	51,664.0000	16,501.0000	(68.061)	0	0	0
16/11/2006	R157	2007/08/02			Bond Future	7.9090	7.8260	(1.049)	0.0000	0.0000	0
16/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	4,071.0000	3,308.0000	(18.742)	0	0	0
16/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	65,684.0000	70,862.0000	7.883	0	0	0
16/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	72,936.0000	77,382.0000	6.096	0	0	0
16/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	14,679.0000	13,184.0000	(10.185)	0	0	0
16/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	10,603.0000	9,439.0000	(10.978)	0	0	0
16/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	19,881.0000	18,010.0000	(9.411)	0	0	0
16/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	85,520.0000	90,296.0000	5.585	0	0	0
16/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,182.0000	65,252.0000	6.652	0	0	0
16/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	15,624.0000	14,057.0000	(10.029)	0	0	0
16/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	70,514.0000	74,888.0000	6.203	0	0	0
16/11/2006	R186	2007/02/01			Bond Future	7.6380	7.5520	(1.126)	0.0000	0.0000	2
16/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,501.0000	5,975.0000	32.748	0	0	0
16/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	5,565.0000	4,140.0000	(25.606)	0	0	0
16/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,131.0000	17,855.0000	(19.321)	0	0	0
16/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	55,655.0000	63,602.0000	14.279	0	0	0
16/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	35,824.0000	42,214.0000	17.837	0	0	0
16/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,181.0000	9,462.0000	(22.322)	0	0	0
16/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	59,465.0000	51,606.0000	(13.216)	0	0	0
16/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	7,237.0000	5,455.0000	(24.623)	0	0	0
16/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,275.0000	13,082.0000	27.319	0	0	0
16/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	83,400.0000	92,640.0000	11.079	0	0	0
16/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	118,501.0000	108,483.0000	(8.454)	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
16/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	73,781.0000	82,665.0000	12.041	0	0	0
16/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,672.0000	2,320.0000	38.756	0	0	0
16/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	86,891.0000	77,699.0000	(10.579)	0	0	0
16/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	779.0000	533.0000	(31.579)	0	0	0
16/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	20,240.0000	24,792.0000	22.490	0	0	0
16/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	153,082.0000	142,650.0000	(6.815)	0	0	0
16/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,419.0000	31,306.0000	(16.337)	0	0	0
16/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	153,340.0000	163,759.0000	6.795	0	0	0
16/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	518.0000	753.0000	45.367	0	0	0
16/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	3,328.0000	2,421.0000	(27.254)	0	0	0
16/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	103,270.0000	113,028.0000	9.449	0	0	0
16/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	6,318.0000	4,727.0000	(25.182)	0	0	0
16/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	78,527.0000	87,602.0000	11.557	0	0	0
16/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,609.0000	1,132.0000	(29.646)	0	0	0
16/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	128,322.0000	138,510.0000	7.939	0	0	0
16/11/2006	R186	2007/05/03			Bond Future	7.6050	7.5160	(1.170)	0.0000	0.0000	0
16/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	93,481.0000	101,887.0000	8.992	0	0	0
16/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	11,328.0000	9,489.0000	(16.234)	0	0	0
16/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	114,666.0000	123,840.0000	8.001	0	0	0
16/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	17,705.0000	15,097.0000	(14.730)	0	0	0
16/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	12,423.0000	10,444.0000	(15.930)	0	0	0
16/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	110,326.0000	119,360.0000	8.188	0	0	0
16/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	136,934.0000	146,706.0000	7.136	0	0	0
16/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	119,049.0000	128,356.0000	7.818	0	0	0
16/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,983.0000	5,741.0000	(17.786)	0	0	0
16/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	10,314.0000	8,608.0000	(16.541)	0	0	0
16/11/2006	R186	2007/08/02			Bond Future	7.5740	7.4840	(1.188)	0.0000	0.0000	0
16/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	104,101.0000	112,282.0000	7.859	0	0	0
16/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	25,048.0000	22,122.0000	(11.682)	0	0	0
16/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	124,060.0000	132,930.0000	7.150	0	0	0
16/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	17,619.0000	15,383.0000	(12.691)	0	0	0
16/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	16,375.0000	14,263.0000	(12.898)	0	0	0
16/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	119,979.0000	128,720.0000	7.285	0	0	0
16/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	18,939.0000	16,574.0000	(12.487)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	128,180.0000	137,175.0000	7.017	0	0	0
16/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	144,996.0000	154,441.0000	6.514	0	0	0
16/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	12,100.0000	10,439.0000	(13.727)	0	0	0
16/11/2006	R194	2007/02/01			Bond Future	8.6620	8.5910	(0.820)	0.0000	0.0000	0
16/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,344.0000	6,752.0000	(8.061)	0	0	0
16/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	286.0000	349.0000	22.028	0	0	0
16/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,912.0000	2,564.0000	(11.951)	0	0	0
16/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,461.0000	4,948.0000	(9.394)	0	0	0
16/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,066.0000	21,353.0000	(3.231)	0	0	0
16/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	663.0000	784.0000	18.250	0	0	0
16/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
16/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,663.0000	23,950.0000	(2.891)	0	0	0
16/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,294.0000	3,659.0000	11.081	0	0	0
16/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,311.0000	1,511.0000	15.256	0	0	0
16/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,482.0000	18,770.0000	(3.655)	0	0	0
16/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,279.0000	2,570.0000	12.769	0	0	0
16/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,507.0000	8,856.0000	(6.848)	0	0	0
16/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,270.0000	26,557.0000	(2.615)	0	0	0
16/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
16/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,908.0000	3,486.0000	(10.798)	0	0	0
16/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	122.0000	153.0000	25.410	0	0	0
16/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	16.0000	21.0000	31.250	0	0	0
16/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,893.0000	11,210.0000	(5.743)	0	0	0
16/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,579.0000	3,962.0000	10.701	0	0	0
16/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,377.0000	13,676.0000	(4.876)	0	0	0
16/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,696.0000	2,366.0000	(12.240)	0	0	0
16/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,915.0000	16,206.0000	(4.192)	0	0	0
16/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	47.0000	60.0000	27.660	0	0	0
16/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,141.0000	2,774.0000	(11.684)	0	0	0
16/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,020.0000	3,367.0000	11.490	0	0	0
16/11/2006	R194	2007/05/03			Bond Future	8.5620	8.4670	(1.110)	0.0000	0.0000	0
16/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,626.0000	8,131.0000	6.622	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
16/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,291.0000	2,055.0000	(10.301)	0	0	0
16/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,119.0000	2,826.0000	(9.394)	0	0	0
16/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,133.0000	6,581.0000	7.305	0	0	0
16/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,370.0000	6,827.0000	7.174	0	0	0
16/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,968.0000	2,685.0000	(9.535)	0	0	0
16/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,238.0000	5,645.0000	7.770	0	0	0
16/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,823.0000	2,549.0000	(9.706)	0	0	0
16/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,612.0000	7,078.0000	7.048	0	0	0
16/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,775.0000	3,442.0000	(8.821)	0	0	0
16/11/2006	R194	2007/08/02			Bond Future	8.4200	8.3040	(1.378)	0.0000	0.0000	0
16/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,379.0000	7,749.0000	5.014	0	0	0
16/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,218.0000	3,953.0000	(6.283)	0	0	0
16/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,106.0000	3,846.0000	(6.332)	0	0	0
16/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,199.0000	8,592.0000	4.793	0	0	0
16/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,221.0000	7,586.0000	5.055	0	0	0
16/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,680.0000	3,439.0000	(6.549)	0	0	0
16/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,331.0000	4,062.0000	(6.211)	0	0	0
16/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,608.0000	6,954.0000	5.236	0	0	0
16/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,539.0000	7,914.0000	4.974	0	0	0
16/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,807.0000	4,518.0000	(6.012)	0	0	0
16/11/2006	R201	2007/02/01			Bond Future	7.9770	7.9000	(0.965)	0.0000	0.0000	0
16/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,477.0000	17,882.0000	15.539	0	0	0
16/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,165.0000	46,045.0000	9.202	0	0	0
16/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	3,228.0000	2,531.0000	(21.592)	0	0	0
16/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,115.0000	11,944.0000	(15.381)	0	0	0
16/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	37,418.0000	41,137.0000	9.939	0	0	0
16/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,687.0000	3,740.0000	(20.205)	0	0	0
16/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,394.0000	6,901.0000	(17.787)	0	0	0
16/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,417.0000	27,501.0000	12.631	0	0	0
16/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,109.0000	38,738.0000	10.336	0	0	0
16/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,733.0000	10,404.0000	19.134	0	0	0
16/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,324.0000	1,001.0000	(24.396)	0	0	0
16/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,299.0000	19,393.0000	(13.032)	0	0	0
16/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	292.0000	394.0000	34.932	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
16/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	689.0000	509.0000	(26.125)	0	0	0
16/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,778.0000	64,032.0000	7.116	0	0	0
16/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	76,354.0000	71,879.0000	(5.861)	0	0	0
16/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	72,787.0000	77,184.0000	6.041	0	0	0
16/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,524.0000	5,550.0000	22.679	0	0	0
16/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	4,148.0000	3,290.0000	(20.685)	0	0	0
16/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,322.0000	42,296.0000	(8.691)	0	0	0
16/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	836.0000	1,091.0000	30.502	0	0	0
16/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,492.0000	1,932.0000	(22.472)	0	0	0
16/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,844.0000	56,523.0000	(7.102)	0	0	0
16/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,077.0000	2,627.0000	26.481	0	0	0
16/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	33,291.0000	29,740.0000	(10.667)	0	0	0
16/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,056.0000	51,072.0000	8.535	0	0	0
16/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	39,772.0000	43,574.0000	9.559	0	0	0
16/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	3,663.0000	2,889.0000	(21.130)	0	0	0
16/11/2006	R201	2007/05/03			Bond Future	7.9360	7.8550	(1.021)	0.0000	0.0000	0
16/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,143.0000	54,805.0000	7.160	0	0	0
16/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	10,993.0000	9,655.0000	(12.171)	0	0	0
16/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,077.0000	46,452.0000	7.835	0	0	0
16/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,983.0000	6,932.0000	(13.165)	0	0	0
16/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,724.0000	4,029.0000	(14.712)	0	0	0
16/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,209.0000	68,228.0000	6.259	0	0	0
16/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	6,742.0000	5,821.0000	(13.661)	0	0	0
16/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	7,342.0000	6,357.0000	(13.416)	0	0	0
16/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,247.0000	56,975.0000	7.001	0	0	0
16/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,382.0000	59,174.0000	6.847	0	0	0
16/11/2006	R201	2007/08/02			Bond Future	7.8960	7.8140	(1.039)	0.0000	0.0000	0
16/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,095.0000	59,566.0000	6.188	0	0	0
16/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	11,715.0000	10,521.0000	(10.192)	0	0	0
16/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	15,024.0000	13,589.0000	(9.551)	0	0	0
16/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,842.0000	6,966.0000	(11.171)	0	0	0
16/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,591.0000	51,821.0000	6.647	0	0	0
16/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,170.0000	71,958.0000	5.557	0	0	0
16/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	10,287.0000	9,205.0000	(10.518)	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
16/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,019.0000	63,602.0000	5.970	0	0	0
16/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,983.0000	9,846.0000	(10.352)	0	0	0
16/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,044.0000	61,572.0000	6.078	0	0	0
16/11/2006	R203	2007/02/01			Bond Future	7.8770	7.8010	(0.965)	0.0000	0.0000	0
16/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,264.0000	5,531.0000	29.714	0	0	0
16/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	48,172.0000	43,225.0000	(10.269)	0	0	0
16/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	54,671.0000	59,915.0000	9.592	0	0	0
16/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,979.0000	27,737.0000	(13.265)	0	0	0
16/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	116.0000	68.0000	(41.379)	0	0	0
16/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	471.0000	301.0000	(36.093)	0	0	0
16/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,535.0000	2,097.0000	36.612	0	0	0
16/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,177.0000	82,638.0000	7.076	0	0	0
16/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	101.0000	154.0000	52.475	0	0	0
16/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	61,059.0000	66,398.0000	8.744	0	0	0
16/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,449.0000	61,136.0000	(7.996)	0	0	0
16/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	779.0000	513.0000	(34.146)	0	0	0
16/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	85,933.0000	80,477.0000	(6.349)	0	0	0
16/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	443.0000	639.0000	44.244	0	0	0
16/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,147.0000	100,649.0000	(5.180)	0	0	0
16/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	18.0000	29.0000	61.111	0	0	0
16/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	45,295.0000	50,319.0000	11.092	0	0	0
16/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,562.0000	1,077.0000	(31.050)	0	0	0
16/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,756.0000	35,153.0000	14.296	0	0	0
16/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,383.0000	53,492.0000	10.559	0	0	0
16/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,711.0000	12,005.0000	23.623	0	0	0
16/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	4,271.0000	3,158.0000	(26.059)	0	0	0
16/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,249.0000	848.0000	(32.106)	0	0	0
16/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,588.0000	22,021.0000	18.469	0	0	0
16/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,511.0000	56,693.0000	10.060	0	0	0
16/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,939.0000	15,724.0000	(16.976)	0	0	0
16/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	9,753.0000	7,677.0000	(21.286)	0	0	0
16/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	990.0000	662.0000	(33.131)	0	0	0
16/11/2006	R203	2007/05/03			Bond Future	7.8390	7.7600	(1.008)	0.0000	0.0000	0
16/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,022.0000	767.0000	(24.951)	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
16/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	61,725.0000	66,809.0000	8.237	0	0	0
16/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	79,663.0000	85,065.0000	6.781	0	0	0
16/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,622.0000	2,049.0000	(21.854)	0	0	0
16/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	64,657.0000	69,809.0000	7.968	0	0	0
16/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,943.0000	1,498.0000	(22.903)	0	0	0
16/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	67,617.0000	72,830.0000	7.710	0	0	0
16/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,261.0000	1,755.0000	(22.379)	0	0	0
16/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	50,360.0000	55,110.0000	9.432	0	0	0
16/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,578.0000	3,671.0000	(19.812)	0	0	0
16/11/2006	R203	2007/08/02			Bond Future	7.8020	7.7220	(1.025)	0.0000	0.0000	0
16/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	66,013.0000	70,828.0000	7.294	0	0	0
16/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	68,732.0000	73,617.0000	7.107	0	0	0
16/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,680.0000	2,197.0000	(18.022)	0	0	0
16/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	82,727.0000	87,899.0000	6.252	0	0	0
16/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	5,221.0000	4,381.0000	(16.089)	0	0	0
16/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	4,215.0000	3,510.0000	(16.726)	0	0	0
16/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,696.0000	3,925.0000	(16.418)	0	0	0
16/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,489.0000	59,986.0000	8.104	0	0	0
16/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	7,820.0000	6,662.0000	(14.808)	0	0	0
16/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	71,482.0000	76,432.0000	6.925	0	0	0
16/11/2006	R204	2007/02/01			Bond Future	7.8570	7.7810	(0.967)	0.0000	0.0000	0
16/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,861.0000	3,022.0000	(21.730)	0	0	0
16/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,227.0000	57,159.0000	9.443	0	0	0
16/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,141.0000	11,811.0000	(16.477)	0	0	0
16/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,106.0000	6,574.0000	(18.900)	0	0	0
16/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	14,928.0000	17,528.0000	17.417	0	0	0
16/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,053.0000	28,588.0000	14.110	0	0	0
16/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	23,197.0000	19,933.0000	(14.071)	0	0	0
16/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,719.0000	42,052.0000	11.488	0	0	0
16/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	3,397.0000	2,644.0000	(22.167)	0	0	0
16/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,411.0000	63,522.0000	8.750	0	0	0
16/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,300.0000	60,326.0000	9.089	0	0	0
16/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,985.0000	2,311.0000	(22.580)	0	0	0
16/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,380.0000	3,447.0000	(21.301)	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
16/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	67,922.0000	73,248.0000	7.841	0	0	0
16/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,970.0000	4,939.0000	24.408	0	0	0
16/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	52,101.0000	47,205.0000	(9.397)	0	0	0
16/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,206.0000	902.0000	(25.207)	0	0	0
16/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	84,172.0000	89,733.0000	6.607	0	0	0
16/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,294.0000	1,757.0000	(23.409)	0	0	0
16/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,554.0000	66,744.0000	8.432	0	0	0
16/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	36,113.0000	31,943.0000	(11.547)	0	0	0
16/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,694.0000	2,174.0000	28.335	0	0	0
16/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,167.0000	9,862.0000	20.754	0	0	0
16/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,090.0000	106,299.0000	(5.166)	0	0	0
16/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	628.0000	831.0000	32.325	0	0	0
16/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	70,533.0000	65,149.0000	(7.633)	0	0	0
16/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	200.0000	274.0000	37.000	0	0	0
16/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	90,715.0000	85,054.0000	(6.240)	0	0	0
16/11/2006	R204	2007/05/03			Bond Future	7.8230	7.7440	(1.010)	0.0000	0.0000	0
16/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	61,706.0000	66,262.0000	7.383	0	0	0
16/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	11,878.0000	10,397.0000	(12.468)	0	0	0
16/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	7,788.0000	6,720.0000	(13.713)	0	0	0
16/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	75,185.0000	80,154.0000	6.609	0	0	0
16/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,923.0000	4,184.0000	(15.011)	0	0	0
16/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	8,498.0000	7,354.0000	(13.462)	0	0	0
16/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	72,417.0000	77,310.0000	6.757	0	0	0
16/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	89,461.0000	94,759.0000	5.922	0	0	0
16/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	77,986.0000	83,027.0000	6.464	0	0	0
16/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	7,126.0000	6,131.0000	(13.963)	0	0	0
16/11/2006	R204	2007/08/02			Bond Future	7.7900	7.7100	(1.027)	0.0000	0.0000	0
16/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	16,921.0000	15,267.0000	(9.775)	0	0	0
16/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,584.0000	72,980.0000	6.410	0	0	0
16/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	83,807.0000	88,634.0000	5.760	0	0	0
16/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	12,177.0000	10,887.0000	(10.594)	0	0	0
16/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	81,194.0000	85,954.0000	5.863	0	0	0
16/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	94,516.0000	99,587.0000	5.365	0	0	0
16/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	8,562.0000	7,583.0000	(11.434)	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
16/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	78,609.0000	83,301.0000	5.969	0	0	0
16/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	13,029.0000	11,671.0000	(10.423)	0	0	0
16/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	11,370.0000	10,147.0000	(10.756)	0	0	0
16/11/2006	R207	2007/02/01			Bond Future	7.7910	7.7150	(0.975)	0.0000	0.0000	0
16/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	814.0000	1,144.0000	40.541	0	0	0
16/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	64,738.0000	70,499.0000	8.899	0	0	0
16/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	207.0000	307.0000	48.309	0	0	0
16/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	764.0000	503.0000	(34.162)	0	0	0
16/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	88,687.0000	94,622.0000	6.692	0	0	0
16/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,545.0000	3,396.0000	33.438	0	0	0
16/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	46,160.0000	41,040.0000	(11.092)	0	0	0
16/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	356.0000	224.0000	(37.079)	0	0	0
16/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,598.0000	25,373.0000	(14.275)	0	0	0
16/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,462.0000	8,208.0000	27.019	0	0	0
16/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	108,617.0000	102,670.0000	(5.475)	0	0	0
16/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	71,581.0000	77,420.0000	8.157	0	0	0
16/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	86,524.0000	80,653.0000	(6.785)	0	0	0
16/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	61,334.0000	67,044.0000	9.310	0	0	0
16/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	85.0000	49.0000	(42.353)	0	0	0
16/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	41.0000	65.0000	58.537	0	0	0
16/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	65,483.0000	59,842.0000	(8.614)	0	0	0
16/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	597.0000	387.0000	(35.176)	0	0	0
16/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	1,223.0000	829.0000	(32.216)	0	0	0
16/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	54,592.0000	60,170.0000	10.218	0	0	0
16/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,470.0000	28,573.0000	16.767	0	0	0
16/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	51,270.0000	56,764.0000	10.716	0	0	0
16/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,530.0000	1,053.0000	(31.176)	0	0	0
16/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	38,503.0000	43,527.0000	13.048	0	0	0
16/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	970.0000	648.0000	(33.196)	0	0	0
16/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,623.0000	16,544.0000	21.442	0	0	0
16/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,304.0000	6,436.0000	(22.495)	0	0	0
16/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	57,950.0000	63,599.0000	9.748	0	0	0
16/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	3,482.0000	2,534.0000	(27.226)	0	0	0
16/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,838.0000	13,788.0000	(18.114)	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
16/11/2006	R207	2007/05/03			Bond Future	7.7590	7.6800	(1.018)	0.0000	0.0000	0
16/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	75,345.0000	80,995.0000	7.499	0	0	0
16/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	91,311.0000	97,206.0000	6.456	0	0	0
16/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	2,360.0000	1,848.0000	(21.695)	0	0	0
16/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,720.0000	2,143.0000	(21.213)	0	0	0
16/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,107.0000	840.0000	(24.119)	0	0	0
16/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	2,041.0000	1,588.0000	(22.195)	0	0	0
16/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	78,507.0000	84,216.0000	7.272	0	0	0
16/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	72,206.0000	77,790.0000	7.733	0	0	0
16/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	59,957.0000	65,217.0000	8.773	0	0	0
16/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	4,656.0000	3,756.0000	(19.330)	0	0	0
16/11/2006	R207	2007/08/02			Bond Future	7.7280	7.6480	(1.035)	0.0000	0.0000	0
16/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	76,116.0000	81,488.0000	7.058	0	0	0
16/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	94,180.0000	99,903.0000	6.077	0	0	0
16/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,543.0000	2,079.0000	(18.246)	0	0	0
16/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,995.0000	4,180.0000	(16.316)	0	0	0
16/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	4,020.0000	3,339.0000	(16.940)	0	0	0
16/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	82,052.0000	87,558.0000	6.710	0	0	0
16/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	79,071.0000	84,512.0000	6.881	0	0	0
16/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	4,486.0000	3,739.0000	(16.652)	0	0	0
16/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	7,532.0000	6,397.0000	(15.069)	0	0	0
16/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	64,611.0000	69,664.0000	7.821	0	0	0
16/11/2006	TRT1	2007/02/01			Index Future	245.6780	246.5150	0.341	0.0000	0.0000	500
16/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	34,454.0000	39,972.0000	16.016	0	0	0
16/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	13,674.0000	10,822.0000	(20.857)	0	0	0

Grand Total: **1,848**