



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/11/2006

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
20/11/2006	CRD1 2007/02/01			Index Future	106.8270	106.8680	0.038	0.0000	0.0000	10
20/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,377.0000	14,459.0000	0.570	0	0	0
20/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	6,107.0000	5,779.0000	(5.371)	0	0	0
20/11/2006	GOVI 2007/02/01			jGovi	248.6990	248.8050	0.043	0.0000	0.0000	71
20/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	186,990.0000	188,050.0000	0.567	0	0	0
20/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/11/2006	GOVI 2007/05/03			jGovi	254.1455	254.2530	0.042	0.0000	0.0000	121
20/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	191,482.0000	192,553.0000	0.559	0	0	0
20/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	27.0000	23.0000	(14.815)	0	0	0
20/11/2006	GOVI 2007/08/02			jGovi	259.5615	259.6720	0.043	0.0000	0.0000	0
20/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	272.0000	250.0000	(8.088)	0	0	0
20/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	190,887.0000	191,970.0000	0.567	0	0	0
20/11/2006	ILBI 2007/02/01			Index Future	272.4820	272.4610	(0.008)	0.0000	0.0000	0
20/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	78,118.0000	77,702.0000	(0.533)	0	0	0
20/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,298.0000	3,092.0000	(6.246)	0	0	0
20/11/2006	J153 2010/08/31			jSwap	8.7440	8.7630	0.217	0.0000	0.0000	0
20/11/2006	J157 2015/09/15			jSwap	8.4510	8.4660	0.177	0.0000	0.0000	0
20/11/2006	J186 2026/12/21			jSwap	7.9720	7.9830	0.138	0.0000	0.0000	0

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20/11/2006	J194	2008/02/28			jSwap	8.9800	8.9750	(0.056)	0.0000	0.0000	0
20/11/2006	J201	2014/12/22			jSwap	8.4390	8.4490	0.118	0.0000	0.0000	0
20/11/2006	J203	2017/09/15			jSwap	8.3710	8.3820	0.131	0.0000	0.0000	0
20/11/2006	J204	2018/12/21			jSwap	8.2850	8.2930	0.097	0.0000	0.0000	0
20/11/2006	J207	2020/01/15			jSwap	8.2650	8.2750	0.121	0.0000	0.0000	0
20/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
20/11/2006	JFRA	2007/02/01			jFra	9.0340	9.0210	(0.144)	0.0000	0.0000	0
20/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	7.0000	6.0000	(14.286)	0	0	0
20/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,747.0000	3,715.0000	(0.854)	0	0	0
20/11/2006	JFRA	2007/05/03			jFra	9.0960	9.0940	(0.022)	0.0000	0.0000	0
20/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,955.0000	3,948.0000	(0.177)	0	0	0
20/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	64.0000	62.0000	(3.125)	0	0	0
20/11/2006	JFRA	2007/08/02			jFra	9.0590	9.0540	(0.055)	0.0000	0.0000	0
20/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,967.0000	3,952.0000	(0.378)	0	0	0
20/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	166.0000	164.0000	(1.205)	0	0	0
20/11/2006	JFRA	2007/11/01			jFra	9.0540	9.0580	0.044	0.0000	0.0000	0
20/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,346.0000	4,351.0000	0.115	0	0	0
20/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	272.0000	267.0000	(1.838)	0	0	0
20/11/2006	JFRA	2008/02/07			jFra	8.8900	8.8910	0.011	0.0000	0.0000	0
20/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,773.0000	23,700.0000	(0.307)	0	0	0
20/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,378.0000	20,303.0000	(0.368)	0	0	0
20/11/2006	JN02	2007/02/01			jNote	8.9030	8.9070	0.045	0.0000	0.0000	0
20/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,252.0000	8,105.0000	(1.781)	0	0	0

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20/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,023.0000	9,803.0000	(2.195)	0	0	0
20/11/2006	JN02	2007/05/03			jNote	8.8390	8.8500	0.124	0.0000	0.0000	0
20/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,621.0000	17,383.0000	(1.351)	0	0	0
20/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,122.0000	10,084.0000	(0.375)	0	0	0
20/11/2006	JN02	2007/08/02			jNote	8.7610	8.7780	0.194	0.0000	0.0000	0
20/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,755.0000	12,786.0000	0.243	0	0	0
20/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,684.0000	21,404.0000	(1.291)	0	0	0
20/11/2006	JN05	2007/02/01			jNote	8.5440	8.5660	0.257	0.0000	0.0000	0
20/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	29,624.0000	28,739.0000	(2.987)	0	0	0
20/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,227.0000	1,237.0000	0.815	0	0	0
20/11/2006	JN05	2007/05/03			jNote	8.4930	8.5180	0.294	0.0000	0.0000	0
20/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,012.0000	33,098.0000	(2.687)	0	0	0
20/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,524.0000	3,630.0000	3.008	0	0	0
20/11/2006	JN05	2007/08/02			jNote	8.4370	8.4650	0.332	0.0000	0.0000	0
20/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,434.0000	5,610.0000	3.239	0	0	0
20/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,230.0000	37,260.0000	(2.537)	0	0	0
20/11/2006	JN10	2007/02/01			jNote	8.3030	8.3190	0.193	0.0000	0.0000	0
20/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	197.0000	196.0000	(0.508)	0	0	0
20/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	46,948.0000	45,833.0000	(2.375)	0	0	0
20/11/2006	JN10	2007/05/03			jNote	8.2640	8.2780	0.169	0.0000	0.0000	0
20/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	50,656.0000	49,696.0000	(1.895)	0	0	0
20/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,196.0000	1,225.0000	2.425	0	0	0
20/11/2006	JN10	2007/08/02			jNote	8.2200	8.2340	0.170	0.0000	0.0000	0
20/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,332.0000	2,392.0000	2.573	0	0	0
20/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,861.0000	53,926.0000	(1.704)	0	0	0
20/11/2006	JROD	2006/11/30			jRod	7.8910	7.8870	(0.051)	0.0000	0.0000	0

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20/11/2006	JROD	2006/12/29			jRod	8.1870	8.1700	(0.208)	0.0000	0.0000	0
20/11/2006	JROD	2007/01/31			jRod	8.5670	8.5450	(0.257)	0.0000	0.0000	0
20/11/2006	JROD	2007/02/28			jRod	8.3870	8.3750	(0.143)	0.0000	0.0000	0
20/11/2006	JROD	2007/03/30			jRod	8.6530	8.6380	(0.173)	0.0000	0.0000	0
20/11/2006	JROD	2007/04/30			jRod	8.8980	8.8790	(0.214)	0.0000	0.0000	0
20/11/2006	JROD	2007/05/31			jRod	8.6850	8.6700	(0.173)	0.0000	0.0000	0
20/11/2006	OTH1	2007/02/01			Index Future	245.4160	245.4730	0.023	0.0000	0.0000	15
20/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	32,628.0000	32,572.0000	(0.172)	0	0	0
20/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	14,268.0000	13,642.0000	(4.387)	0	0	0
20/11/2006	R153	2007/02/01			Bond Future	8.2200	8.2200	-	0.0000	0.0000	67
20/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,062.0000	12,898.0000	(1.256)	0	0	0
20/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,087.0000	7,916.0000	(2.115)	0	0	0
20/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,078.0000	8,908.0000	(1.873)	0	0	0
20/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,489.0000	5,325.0000	(2.988)	0	0	0
20/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,037.0000	26,936.0000	(0.374)	0	0	0
20/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,462.0000	4,306.0000	(3.496)	0	0	0
20/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,212.0000	5,056.0000	(2.993)	0	0	0
20/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,167.0000	14,006.0000	(1.136)	0	0	0
20/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,516.0000	12,360.0000	(1.246)	0	0	0
20/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
20/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,956.0000	4,795.0000	(3.249)	0	0	0
20/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,610.0000	1,510.0000	(6.211)	0	0	0
20/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,228.0000	20,095.0000	(0.658)	0	0	0
20/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,599.0000	2,479.0000	(4.617)	0	0	0
20/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,872.0000	2,739.0000	(4.631)	0	0	0
20/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,275.0000	18,155.0000	(0.657)	0	0	0
20/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,205.0000	1,125.0000	(6.639)	0	0	0
20/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,308.0000	15,152.0000	(1.019)	0	0	0
20/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	41,434.0000	41,412.0000	(0.053)	0	0	0

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20/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	176.0000	154.0000	(12.500)	0	0	0
20/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	33,144.0000	33,099.0000	(0.136)	0	0	0
20/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	492.0000	447.0000	(9.146)	0	0	0
20/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	25,330.0000	25,249.0000	(0.320)	0	0	0
20/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	58,725.0000	58,722.0000	(0.005)	0	0	0
20/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	54.0000	46.0000	(14.815)	0	0	0
20/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,312.0000	34,241.0000	(0.207)	0	0	0
20/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	49,999.0000	49,990.0000	(0.018)	0	0	0
20/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	888.0000	817.0000	(7.995)	0	0	0
20/11/2006	R153	2007/05/03			Bond Future	8.8155	8.1550	(7.492)	0.0000	0.0000	0
20/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	12,558.0000	25,033.0000	99.339	0	0	0
20/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	13,028.0000	5,260.0000	(59.625)	0	0	0
20/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	18,217.0000	8,218.0000	(54.888)	0	0	0
20/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	8,605.0000	18,849.0000	119.047	0	0	0
20/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	11,132.0000	22,875.0000	105.489	0	0	0
20/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	11,831.0000	23,943.0000	102.375	0	0	0
20/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,638.0000	6,139.0000	(58.061)	0	0	0
20/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,818.0000	5,687.0000	(58.844)	0	0	0
20/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,165.0000	3,793.0000	(62.686)	0	0	0
20/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	15,737.0000	29,608.0000	88.143	0	0	0
20/11/2006	R153	2007/08/02			Bond Future	8.0030	8.0100	0.087	0.0000	0.0000	0
20/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,571.0000	24,351.0000	(0.895)	0	0	0
20/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,302.0000	10,284.0000	(0.175)	0	0	0
20/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,340.0000	8,317.0000	(0.276)	0	0	0
20/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,241.0000	30,014.0000	(0.751)	0	0	0
20/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,470.0000	7,446.0000	(0.321)	0	0	0
20/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,286.0000	28,061.0000	(0.795)	0	0	0
20/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,896.0000	7,872.0000	(0.304)	0	0	0
20/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,256.0000	29,030.0000	(0.772)	0	0	0
20/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,938.0000	5,911.0000	(0.455)	0	0	0
20/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,331.0000	34,102.0000	(0.667)	0	0	0
20/11/2006	R157	2007/02/01			Bond Future	8.0050	8.0050	-	0.0000	0.0000	0
20/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,398.0000	10,062.0000	(3.231)	0	0	0

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20/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,645.0000	45,365.0000	(0.613)	0	0	0
20/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,347.0000	5,085.0000	(4.900)	0	0	0
20/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	971.0000	878.0000	(9.578)	0	0	0
20/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,533.0000	51,283.0000	(0.485)	0	0	0
20/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	78,790.0000	78,697.0000	(0.118)	0	0	0
20/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,585.0000	4,335.0000	(5.453)	0	0	0
20/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,591.0000	29,255.0000	(1.135)	0	0	0
20/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	122,291.0000	122,253.0000	(0.031)	0	0	0
20/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,935.0000	1,781.0000	(7.959)	0	0	0
20/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	89,670.0000	89,570.0000	(0.112)	0	0	0
20/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,609.0000	57,389.0000	(0.382)	0	0	0
20/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	73,432.0000	73,278.0000	(0.210)	0	0	0
20/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,023.0000	923.0000	(9.775)	0	0	0
20/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	109,285.0000	109,228.0000	(0.052)	0	0	0
20/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	43,716.0000	43,454.0000	(0.599)	0	0	0
20/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	537.0000	474.0000	(11.732)	0	0	0
20/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	471.0000	414.0000	(12.102)	0	0	150
20/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	106,021.0000	105,958.0000	(0.059)	0	0	0
20/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,582.0000	3,362.0000	(6.142)	0	0	0
20/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	60,343.0000	60,172.0000	(0.283)	0	0	0
20/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	278.0000	240.0000	(13.669)	0	0	0
20/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	5,175.0000	4,909.0000	(5.140)	0	0	0
20/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,434.0000	2,264.0000	(6.984)	0	0	0
20/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,563.0000	48,298.0000	(0.546)	0	0	0
20/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,829.0000	5,549.0000	(4.804)	0	0	0
20/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,554.0000	6,259.0000	(4.501)	0	0	0
20/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,784.0000	42,489.0000	(0.690)	0	0	0
20/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	37,265.0000	36,942.0000	(0.867)	0	0	150
20/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,457.0000	11,101.0000	(3.107)	0	0	0
20/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	8,247.0000	7,924.0000	(3.917)	0	0	0
20/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	19,021.0000	18,646.0000	(1.972)	0	0	0
20/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,649.0000	18,273.0000	(2.016)	0	0	0
20/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,556.0000	29,200.0000	(1.204)	0	0	0
20/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,005.0000	14,638.0000	(2.446)	0	0	250
20/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	22,864.0000	22,497.0000	(1.605)	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
20/11/2006	R157	2007/05/03			Bond Future	7.9650	7.9650	-	0.0000	0.0000	512
20/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,759.0000	64,567.0000	(0.296)	0	0	0
20/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	8,349.0000	8,165.0000	(2.204)	0	0	0
20/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	62,122.0000	61,923.0000	(0.320)	0	0	0
20/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	67,437.0000	67,253.0000	(0.273)	0	0	0
20/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,923.0000	9,724.0000	(2.005)	0	0	0
20/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	9,109.0000	8,917.0000	(2.108)	0	0	0
20/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	13,759.0000	13,532.0000	(1.650)	0	0	0
20/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	52,029.0000	51,802.0000	(0.436)	0	0	0
20/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	78,517.0000	78,364.0000	(0.195)	0	0	0
20/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,800.0000	5,647.0000	(2.638)	0	0	0
20/11/2006	R157	2007/08/02			Bond Future	7.8900	7.8900	-	0.0000	0.0000	0
20/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	71,398.0000	71,222.0000	(0.247)	0	0	0
20/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	10,240.0000	10,091.0000	(1.455)	0	0	0
20/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	66,813.0000	66,741.0000	(0.108)	0	0	0
20/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	86,513.0000	86,364.0000	(0.172)	0	0	0
20/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,843.0000	3,772.0000	(1.848)	0	0	0
20/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	15,151.0000	14,975.0000	(1.162)	0	0	0
20/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	14,225.0000	14,053.0000	(1.209)	0	0	0
20/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,840.0000	73,667.0000	(0.234)	0	0	0
20/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,987.0000	61,794.0000	(0.311)	0	0	0
20/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	19,328.0000	19,136.0000	(0.993)	0	0	0
20/11/2006	R186	2007/02/01			Bond Future	7.6140	7.6140	-	0.0000	0.0000	2
20/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	21,136.0000	20,596.0000	(2.555)	0	0	0
20/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,352.0000	34,813.0000	(1.525)	0	0	0
20/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	37,229.0000	36,684.0000	(1.464)	0	0	0
20/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,573.0000	20,028.0000	(2.649)	0	0	0
20/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,919.0000	2,691.0000	(7.811)	0	0	0
20/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	105,824.0000	105,596.0000	(0.215)	0	0	0
20/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	85,753.0000	85,442.0000	(0.363)	0	0	0
20/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	57,551.0000	57,093.0000	(0.796)	0	0	0
20/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	76,003.0000	75,644.0000	(0.472)	0	0	0
20/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	11,114.0000	10,655.0000	(4.130)	0	0	0
20/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	6,496.0000	6,136.0000	(5.542)	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
20/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	4,956.0000	4,644.0000	(6.295)	0	0	0
20/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	5,647.0000	5,313.0000	(5.915)	0	0	0
20/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	535.0000	468.0000	(12.523)	0	0	0
20/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	156,178.0000	156,099.0000	(0.051)	0	0	0
20/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	150,136.0000	150,068.0000	(0.045)	0	0	0
20/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	80,819.0000	80,485.0000	(0.413)	0	0	0
20/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	56,976.0000	56,529.0000	(0.785)	0	0	0
20/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	654.0000	575.0000	(12.080)	0	0	0
20/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,705.0000	4,406.0000	(6.355)	0	0	0
20/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	84,131.0000	83,833.0000	(0.354)	0	0	0
20/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,381.0000	1,243.0000	(9.993)	0	0	0
20/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,749.0000	10,302.0000	(4.159)	0	0	0
20/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	131,056.0000	130,918.0000	(0.105)	0	0	0
20/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,740.0000	1,581.0000	(9.138)	0	0	0
20/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	115,607.0000	115,447.0000	(0.138)	0	0	0
20/11/2006	R186	2007/05/03			Bond Future	7.5790	7.5790	-	0.0000	0.0000	0
20/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	95,707.0000	95,382.0000	(0.340)	0	0	0
20/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	16,729.0000	16,403.0000	(1.949)	0	0	0
20/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	121,588.0000	121,339.0000	(0.205)	0	0	0
20/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	9,650.0000	9,401.0000	(2.580)	0	0	0
20/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	112,768.0000	112,493.0000	(0.244)	0	0	0
20/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	11,663.0000	11,388.0000	(2.358)	0	0	0
20/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	139,641.0000	139,442.0000	(0.143)	0	0	0
20/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	117,157.0000	116,896.0000	(0.223)	0	0	0
20/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,487.0000	6,288.0000	(3.068)	0	0	0
20/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	10,617.0000	10,355.0000	(2.468)	0	0	0
20/11/2006	R186	2007/08/02			Bond Future	7.5460	7.5460	-	0.0000	0.0000	0
20/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	23,959.0000	23,686.0000	(1.139)	0	0	0
20/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	106,452.0000	106,179.0000	(0.256)	0	0	0
20/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	122,523.0000	122,282.0000	(0.197)	0	0	0
20/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	18,044.0000	17,802.0000	(1.341)	0	0	0
20/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	15,568.0000	15,343.0000	(1.445)	0	0	0
20/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	126,650.0000	126,416.0000	(0.185)	0	0	0
20/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	16,769.0000	16,535.0000	(1.395)	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
20/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	130,814.0000	130,589.0000	(0.172)	0	0	0
20/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	147,791.0000	147,599.0000	(0.130)	0	0	0
20/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	11,456.0000	11,263.0000	(1.685)	0	0	0
20/11/2006	R194	2007/02/01			Bond Future	8.6840	8.6940	0.115	0.0000	0.0000	0
20/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
20/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,588.0000	5,613.0000	0.447	0	0	0
20/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,287.0000	22,387.0000	0.449	0	0	0
20/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,702.0000	19,801.0000	0.502	0	0	0
20/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	603.0000	553.0000	(8.292)	0	0	0
20/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,884.0000	24,984.0000	0.402	0	0	0
20/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,695.0000	9,768.0000	0.753	0	0	0
20/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	106.0000	91.0000	(14.151)	0	0	0
20/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,491.0000	27,591.0000	0.364	0	0	0
20/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,590.0000	14,684.0000	0.644	0	0	0
20/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
20/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,133.0000	17,230.0000	0.566	0	0	0
20/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	39.0000	33.0000	(15.385)	0	0	0
20/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,097.0000	12,183.0000	0.711	0	0	0
20/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	253.0000	225.0000	(11.067)	0	0	0
20/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,217.0000	1,142.0000	(6.163)	0	0	0
20/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,505.0000	7,555.0000	0.666	0	0	0
20/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,873.0000	2,764.0000	(3.794)	0	0	0
20/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,000.0000	4,003.0000	0.075	0	0	0
20/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,151.0000	2,053.0000	(4.556)	0	0	0
20/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,214.0000	3,206.0000	(0.249)	0	0	0
20/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,758.0000	2,743.0000	(0.544)	0	0	0
20/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,420.0000	3,305.0000	(3.363)	0	0	0
20/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,979.0000	2,968.0000	(0.369)	0	0	0
20/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,140.0000	3,028.0000	(3.567)	0	0	0
20/11/2006	R194	2007/05/03			Bond Future	8.5780	8.5870	0.105	0.0000	0.0000	0
20/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,843.0000	2,831.0000	(0.422)	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
20/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,508.0000	6,426.0000	(1.260)	0	0	0
20/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,267.0000	6,186.0000	(1.292)	0	0	0
20/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,142.0000	3,131.0000	(0.350)	0	0	0
20/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,990.0000	2,979.0000	(0.368)	0	0	0
20/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,032.0000	5,951.0000	(1.343)	0	0	0
20/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,517.0000	7,434.0000	(1.104)	0	0	0
20/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,307.0000	2,293.0000	(0.607)	0	0	0
20/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,143.0000	5,064.0000	(1.536)	0	0	0
20/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,805.0000	3,797.0000	(0.210)	0	0	0
20/11/2006	R194	2007/08/02			Bond Future	8.4280	8.4360	0.095	0.0000	0.0000	0
20/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,102.0000	4,088.0000	(0.341)	0	0	0
20/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,151.0000	8,092.0000	(0.724)	0	0	0
20/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,492.0000	7,434.0000	(0.774)	0	0	0
20/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,676.0000	3,661.0000	(0.408)	0	0	0
20/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,214.0000	4,200.0000	(0.332)	0	0	0
20/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,328.0000	4,314.0000	(0.323)	0	0	0
20/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,174.0000	7,116.0000	(0.808)	0	0	0
20/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,332.0000	7,274.0000	(0.791)	0	0	0
20/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,805.0000	4,792.0000	(0.271)	0	0	0
20/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,562.0000	6,506.0000	(0.853)	0	0	0
20/11/2006	R201	2007/02/01			Bond Future	7.9680	7.9700	0.025	0.0000	0.0000	0
20/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,567.0000	15,213.0000	(2.274)	0	0	0
20/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,671.0000	13,436.0000	(1.719)	0	0	0
20/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,751.0000	8,441.0000	(3.542)	0	0	0
20/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,783.0000	21,592.0000	(0.877)	0	0	0
20/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,204.0000	59,989.0000	(0.357)	0	0	0
20/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,913.0000	3,732.0000	(4.626)	0	0	0
20/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	37,717.0000	37,417.0000	(0.795)	0	0	0
20/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,504.0000	4,267.0000	(5.262)	0	0	0
20/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,324.0000	2,184.0000	(6.024)	0	0	0
20/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	32,737.0000	32,619.0000	(0.360)	0	0	0
20/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	623.0000	562.0000	(9.791)	0	0	0
20/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,216.0000	1,120.0000	(7.895)	0	0	0
20/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,421.0000	47,162.0000	(0.546)	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
20/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,807.0000	75,889.0000	0.108	0	0	0
20/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,288.0000	60,324.0000	0.060	0	0	0
20/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	40,088.0000	39,798.0000	(0.723)	0	0	0
20/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,255.0000	73,075.0000	(0.246)	0	0	0
20/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	813.0000	731.0000	(10.086)	0	0	0
20/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	280.0000	242.0000	(13.571)	0	0	0
20/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,047.0000	1,895.0000	(7.426)	0	0	0
20/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	45,759.0000	45,725.0000	(0.074)	0	0	0
20/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	3,446.0000	3,274.0000	(4.991)	0	0	0
20/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,600.0000	24,251.0000	(1.419)	0	0	0
20/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,499.0000	42,219.0000	(0.659)	0	0	0
20/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,434.0000	4,243.0000	(4.308)	0	0	0
20/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	3,028.0000	2,867.0000	(5.317)	0	0	0
20/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,389.0000	35,079.0000	(0.876)	0	0	0
20/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,043.0000	7,813.0000	(2.860)	0	0	0
20/11/2006	R201	2007/05/03			Bond Future	7.9250	7.9250	-	0.0000	0.0000	0
20/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,415.0000	43,233.0000	(0.419)	0	0	0
20/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	10,692.0000	10,511.0000	(1.693)	0	0	0
20/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	6,520.0000	6,373.0000	(2.255)	0	0	0
20/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,799.0000	55,651.0000	(0.265)	0	0	0
20/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,548.0000	4,426.0000	(2.682)	0	0	0
20/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,673.0000	64,550.0000	(0.190)	0	0	0
20/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,650.0000	53,497.0000	(0.285)	0	0	0
20/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	7,107.0000	6,954.0000	(2.153)	0	0	0
20/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,533.0000	51,374.0000	(0.309)	0	0	0
20/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,735.0000	7,576.0000	(2.056)	0	0	0
20/11/2006	R201	2007/08/02			Bond Future	7.8830	7.8830	-	0.0000	0.0000	0
20/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	14,699.0000	14,550.0000	(1.014)	0	0	0
20/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	10,031.0000	9,902.0000	(1.286)	0	0	0
20/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	49,003.0000	48,855.0000	(0.302)	0	0	0
20/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,501.0000	60,372.0000	(0.213)	0	0	0
20/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,629.0000	7,515.0000	(1.494)	0	0	0
20/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,694.0000	68,580.0000	(0.166)	0	0	0
20/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,716.0000	10,583.0000	(1.241)	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
20/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,514.0000	58,382.0000	(0.226)	0	0	0
20/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,555.0000	56,419.0000	(0.240)	0	0	0
20/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	11,436.0000	11,300.0000	(1.189)	0	0	0
20/11/2006	R203	2007/02/01			Bond Future	7.8630	7.8690	0.076	0.0000	0.0000	0
20/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	406.0000	373.0000	(8.128)	0	0	0
20/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	49,255.0000	48,760.0000	(1.005)	0	0	0
20/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	84,919.0000	85,335.0000	0.490	0	0	0
20/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,182.0000	47,460.0000	0.589	0	0	0
20/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,397.0000	1,327.0000	(5.011)	0	0	0
20/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	99.0000	81.0000	(18.182)	0	0	0
20/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,556.0000	1,401.0000	(9.961)	0	0	0
20/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	31,429.0000	30,892.0000	(1.709)	0	0	0
20/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	105,135.0000	105,564.0000	0.408	0	0	0
20/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,356.0000	4,059.0000	(6.818)	0	0	0
20/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	444.0000	382.0000	(13.964)	0	0	0
20/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	62,006.0000	61,539.0000	(0.753)	0	0	0
20/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,437.0000	65,809.0000	0.568	0	0	0
20/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,059.0000	31,196.0000	0.441	0	0	0
20/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	46,141.0000	45,637.0000	(1.092)	0	0	0
20/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
20/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,933.0000	3,829.0000	(2.644)	0	0	0
20/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	682.0000	636.0000	(6.745)	0	0	0
20/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,109.0000	1,047.0000	(5.591)	0	0	0
20/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	78,169.0000	77,723.0000	(0.571)	0	0	0
20/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	52,406.0000	51,919.0000	(0.929)	0	0	0
20/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	55,586.0000	55,106.0000	(0.864)	0	0	0
20/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	873.0000	820.0000	(6.071)	0	0	0
20/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	96.0000	84.0000	(12.500)	0	0	0
20/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,949.0000	9,508.0000	(4.433)	0	0	0
20/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	9,192.0000	9,098.0000	(1.023)	0	0	0
20/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,039.0000	18,511.0000	(2.773)	0	0	0
20/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,165.0000	18,158.0000	(0.039)	0	0	0
20/11/2006	R203	2007/05/03			Bond Future	7.8230	7.8290	0.077	0.0000	0.0000	0
20/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	80,724.0000	80,272.0000	(0.560)	0	0	0

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20/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	940.0000	917.0000	(2.447)	0	0	0
20/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,806.0000	1,774.0000	(1.772)	0	0	0
20/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,107.0000	2,072.0000	(1.661)	0	0	0
20/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,449.0000	2,413.0000	(1.470)	0	0	0
20/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	62,695.0000	62,230.0000	(0.742)	0	0	0
20/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	65,645.0000	65,183.0000	(0.704)	0	0	0
20/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	68,623.0000	68,162.0000	(0.672)	0	0	0
20/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,317.0000	4,276.0000	(0.950)	0	0	0
20/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	51,241.0000	50,772.0000	(0.915)	0	0	0
20/11/2006	R203	2007/08/02			Bond Future	7.7840	7.7900	0.077	0.0000	0.0000	0
20/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	72,538.0000	72,092.0000	(0.615)	0	0	0
20/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	69,771.0000	69,325.0000	(0.639)	0	0	0
20/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,972.0000	4,949.0000	(0.463)	0	0	0
20/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,530.0000	2,509.0000	(0.830)	0	0	0
20/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,465.0000	4,443.0000	(0.493)	0	0	0
20/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	67,033.0000	66,587.0000	(0.665)	0	0	0
20/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	4,002.0000	3,980.0000	(0.550)	0	0	0
20/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	83,847.0000	83,402.0000	(0.531)	0	0	0
20/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	56,424.0000	55,983.0000	(0.782)	0	0	0
20/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	7,486.0000	7,468.0000	(0.240)	0	0	0
20/11/2006	R204	2007/02/01			Bond Future	7.8430	7.8490	0.077	0.0000	0.0000	0
20/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,464.0000	24,819.0000	(2.533)	0	0	0
20/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,166.0000	14,596.0000	(3.758)	0	0	0
20/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,475.0000	13,292.0000	(1.358)	0	0	0
20/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	22,359.0000	22,250.0000	(0.487)	0	0	0
20/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	85,123.0000	84,579.0000	(0.639)	0	0	0
20/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,737.0000	2,598.0000	(5.079)	0	0	0
20/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	51,051.0000	51,211.0000	0.313	0	0	0
20/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,997.0000	3,696.0000	(7.531)	0	0	0
20/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,080.0000	998.0000	(7.593)	0	0	0
20/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	56,079.0000	55,461.0000	(1.102)	0	0	0
20/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,563.0000	3,407.0000	(4.378)	0	0	0
20/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,271.0000	7,824.0000	(5.404)	0	0	0
20/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,690.0000	1,518.0000	(10.178)	0	0	0

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20/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	38,311.0000	37,655.0000	(1.712)	0	0	0
20/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,055.0000	3,891.0000	(4.044)	0	0	0
20/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	62,383.0000	61,783.0000	(0.962)	0	0	0
20/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	3,125.0000	2,978.0000	(4.704)	0	0	0
20/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,453.0000	69,743.0000	0.418	0	0	0
20/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	35,140.0000	35,155.0000	0.043	0	0	0
20/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	59,215.0000	58,606.0000	(1.028)	0	0	0
20/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,979.0000	52,353.0000	(1.182)	0	0	0
20/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	68,794.0000	68,211.0000	(0.847)	0	0	0
20/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	194.0000	161.0000	(17.010)	0	0	0
20/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,089.0000	1,969.0000	(5.744)	0	0	0
20/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	619.0000	536.0000	(13.409)	0	0	0
20/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,621.0000	7,426.0000	(2.559)	0	0	0
20/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	111,007.0000	111,436.0000	0.386	0	0	0
20/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	89,629.0000	90,008.0000	0.423	0	0	0
20/11/2006	R204	2007/05/03			Bond Future	7.8060	7.8120	0.077	0.0000	0.0000	0
20/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	62,541.0000	61,975.0000	(0.905)	0	0	0
20/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	11,418.0000	11,309.0000	(0.955)	0	0	0
20/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	7,442.0000	7,341.0000	(1.357)	0	0	0
20/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	76,134.0000	75,576.0000	(0.733)	0	0	0
20/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	73,344.0000	72,784.0000	(0.764)	0	0	0
20/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	78,956.0000	78,400.0000	(0.704)	0	0	0
20/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	8,131.0000	8,028.0000	(1.267)	0	0	0
20/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,801.0000	6,703.0000	(1.441)	0	0	0
20/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	90,506.0000	89,964.0000	(0.599)	0	0	0
20/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,674.0000	4,588.0000	(1.840)	0	0	0
20/11/2006	R204	2007/08/02			Bond Future	7.7720	7.7780	0.077	0.0000	0.0000	0
20/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	69,451.0000	68,936.0000	(0.742)	0	0	0
20/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	16,431.0000	16,369.0000	(0.377)	0	0	0
20/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	82,158.0000	81,640.0000	(0.630)	0	0	0
20/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	11,784.0000	11,718.0000	(0.560)	0	0	0
20/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	12,617.0000	12,552.0000	(0.515)	0	0	0
20/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,995.0000	10,930.0000	(0.591)	0	0	0
20/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	79,554.0000	79,036.0000	(0.651)	0	0	0

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20/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	84,789.0000	84,271.0000	(0.611)	0	0	0
20/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	95,566.0000	95,051.0000	(0.539)	0	0	0
20/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	8,254.0000	8,192.0000	(0.751)	0	0	0
20/11/2006	R207	2007/02/01			Bond Future	7.7770	7.7780	0.013	0.0000	0.0000	0
20/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	64,392.0000	64,388.0000	(0.006)	0	0	0
20/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	819.0000	737.0000	(10.012)	0	0	0
20/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	517.0000	465.0000	(10.058)	0	0	0
20/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,647.0000	28,449.0000	(0.691)	0	0	0
20/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	40.0000	32.0000	(20.000)	0	0	0
20/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	72,625.0000	72,511.0000	(0.157)	0	0	0
20/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	205.0000	176.0000	(14.146)	0	0	0
20/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,607.0000	6,331.0000	(4.177)	0	0	0
20/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	1,083.0000	995.0000	(8.126)	0	0	0
20/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	70.0000	59.0000	(15.714)	0	0	0
20/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	667.0000	604.0000	(9.445)	0	0	0
20/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	55,549.0000	55,383.0000	(0.299)	0	0	0
20/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	89,768.0000	89,678.0000	(0.100)	0	0	0
20/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	854.0000	779.0000	(8.782)	0	0	0
20/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	85,426.0000	85,475.0000	0.057	0	0	0
20/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	39,299.0000	39,054.0000	(0.623)	0	0	0
20/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	107,520.0000	107,591.0000	0.066	0	0	0
20/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	58,930.0000	58,776.0000	(0.261)	0	0	0
20/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	65,755.0000	65,624.0000	(0.199)	0	0	0
20/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,588.0000	2,414.0000	(6.723)	0	0	0
20/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	3,181.0000	3,014.0000	(5.250)	0	0	0
20/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	52,201.0000	52,020.0000	(0.347)	0	0	0
20/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	45,107.0000	45,012.0000	(0.211)	0	0	0
20/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,364.0000	1,262.0000	(7.478)	0	0	0
20/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	62,334.0000	62,192.0000	(0.228)	0	0	0
20/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	304.0000	268.0000	(11.842)	0	0	0
20/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	7,777.0000	7,537.0000	(3.086)	0	0	0
20/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	25,039.0000	24,720.0000	(1.274)	0	0	0
20/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,073.0000	15,815.0000	(1.605)	0	0	0
20/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,954.0000	13,617.0000	(2.415)	0	0	0

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20/11/2006	R207	2007/05/03			Bond Future	7.7430	7.7430	-	0.0000	0.0000	0
20/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,020.0000	974.0000	(4.510)	0	0	0
20/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	76,430.0000	76,352.0000	(0.102)	0	0	0
20/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	92,468.0000	92,421.0000	(0.051)	0	0	0
20/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,543.0000	2,458.0000	(3.343)	0	0	0
20/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,899.0000	1,829.0000	(3.686)	0	0	0
20/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	79,609.0000	79,538.0000	(0.089)	0	0	0
20/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	2,201.0000	2,123.0000	(3.544)	0	0	0
20/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	73,273.0000	73,188.0000	(0.116)	0	0	0
20/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	4,392.0000	4,275.0000	(2.664)	0	0	0
20/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	60,936.0000	60,819.0000	(0.192)	0	0	0
20/11/2006	R207	2007/08/02			Bond Future	7.7100	7.7100	-	0.0000	0.0000	0
20/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,750.0000	4,664.0000	(1.811)	0	0	0
20/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	95,422.0000	95,365.0000	(0.060)	0	0	0
20/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	77,259.0000	77,173.0000	(0.111)	0	0	0
20/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	80,233.0000	80,152.0000	(0.101)	0	0	0
20/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,398.0000	2,341.0000	(2.377)	0	0	0
20/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	83,232.0000	83,156.0000	(0.091)	0	0	0
20/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,813.0000	3,737.0000	(1.993)	0	0	0
20/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	4,260.0000	4,179.0000	(1.901)	0	0	0
20/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	65,667.0000	65,560.0000	(0.163)	0	0	0
20/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	7,201.0000	7,093.0000	(1.500)	0	0	0
20/11/2006	TRT1	2007/02/01			Index Future	245.7630	245.8670	0.042	0.0000	0.0000	500
20/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	34,737.0000	35,013.0000	0.795	0	0	0
20/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	13,107.0000	12,343.0000	(5.829)	0	0	0

Grand Total: **1,848**