



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/11/2006

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
23/11/2006	CRD1 2007/02/01			Index Future	107.0990	107.1400	0.038	0.0000	0.0000	10
23/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,886.0000	4,698.0000	(3.848)	0	0	0
23/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	15,876.0000	16,098.0000	1.398	0	0	0
23/11/2006	GOVI 2007/02/01			jGovi	249.5350	249.6450	0.044	0.0000	0.0000	71
23/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	195,350.0000	196,450.0000	0.563	0	0	0
23/11/2006	GOVI 2007/05/03			jGovi	254.9930	255.1030	0.043	0.0000	0.0000	121
23/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	199,944.0000	201,043.0000	0.550	0	0	0
23/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	14.0000	13.0000	(7.143)	0	0	0
23/11/2006	GOVI 2007/08/02			jGovi	260.4290	260.5430	0.044	0.0000	0.0000	0
23/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	199,475.0000	200,604.0000	0.566	0	0	0
23/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	185.0000	174.0000	(5.946)	0	0	0
23/11/2006	ILBI 2007/02/01			Index Future	272.2660	272.2870	0.008	0.0000	0.0000	0
23/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,146.0000	3,045.0000	(3.210)	0	0	0
23/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	75,806.0000	75,915.0000	0.144	0	0	0
23/11/2006	J153 2010/08/31			jSwap	8.6860	8.6790	(0.081)	0.0000	0.0000	0
23/11/2006	J157 2015/09/15			jSwap	8.3730	8.3640	(0.107)	0.0000	0.0000	0
23/11/2006	J186 2026/12/21			jSwap	7.8510	7.8410	(0.127)	0.0000	0.0000	0

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23/11/2006	J194	2008/02/28			jSwap	8.9690	8.9680	(0.011)	0.0000	0.0000	0
23/11/2006	J201	2014/12/22			jSwap	8.3620	8.3620	-	0.0000	0.0000	0
23/11/2006	J203	2017/09/15			jSwap	8.2810	8.2570	(0.290)	0.0000	0.0000	0
23/11/2006	J204	2018/12/21			jSwap	8.2120	8.1690	(0.524)	0.0000	0.0000	0
23/11/2006	J207	2020/01/15			jSwap	8.1890	8.1260	(0.769)	0.0000	0.0000	0
23/11/2006	JBAR	2005/12/21			jBar	8.8670	8.8670	-	0.0000	0.0000	0
23/11/2006	JFRA	2007/02/01			jFra	9.0190	9.0260	0.078	0.0000	0.0000	0
23/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	6.0000	5.0000	(16.667)	0	0	0
23/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,709.0000	3,726.0000	0.458	0	0	0
23/11/2006	JFRA	2007/05/03			jFra	9.0880	9.0840	(0.044)	0.0000	0.0000	0
23/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	61.0000	61.0000	-	0	0	0
23/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,932.0000	3,922.0000	(0.254)	0	0	0
23/11/2006	JFRA	2007/08/02			jFra	9.0230	9.0260	0.033	0.0000	0.0000	0
23/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	170.0000	168.0000	(1.176)	0	0	0
23/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,883.0000	3,889.0000	0.155	0	0	0
23/11/2006	JFRA	2007/11/01			jFra	9.0000	9.0010	0.011	0.0000	0.0000	0
23/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,219.0000	4,220.0000	0.024	0	0	0
23/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	287.0000	285.0000	(0.697)	0	0	0
23/11/2006	JFRA	2008/02/07			jFra	8.8200	8.8280	0.091	0.0000	0.0000	0
23/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,338.0000	20,304.0000	(0.167)	0	0	0
23/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,563.0000	23,548.0000	(0.064)	0	0	0
23/11/2006	JN02	2007/02/01			jNote	8.8510	8.8490	(0.023)	0.0000	0.0000	0
23/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,236.0000	10,194.0000	(0.410)	0	0	0

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23/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,516.0000	7,438.0000	(1.038)	0	0	0
23/11/2006	JN02	2007/05/03			jNote	8.7730	8.7670	(0.068)	0.0000	0.0000	0
23/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,150.0000	18,177.0000	0.149	0	0	0
23/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,442.0000	9,359.0000	(0.879)	0	0	0
23/11/2006	JN02	2007/08/02			jNote	8.6790	8.6700	(0.104)	0.0000	0.0000	0
23/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,992.0000	11,895.0000	(0.809)	0	0	0
23/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,426.0000	22,494.0000	0.303	0	0	0
23/11/2006	JN05	2007/02/01			jNote	8.4760	8.4700	(0.071)	0.0000	0.0000	0
23/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	835.0000	792.0000	(5.150)	0	0	0
23/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	32,016.0000	32,219.0000	0.634	0	0	0
23/11/2006	JN05	2007/05/03			jNote	8.4220	8.4170	(0.059)	0.0000	0.0000	0
23/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	36,299.0000	36,449.0000	0.413	0	0	0
23/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,895.0000	2,836.0000	(2.038)	0	0	0
23/11/2006	JN05	2007/08/02			jNote	8.3640	8.3590	(0.060)	0.0000	0.0000	0
23/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,699.0000	4,636.0000	(1.341)	0	0	0
23/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	40,507.0000	40,652.0000	0.358	0	0	0
23/11/2006	JN10	2007/02/01			jNote	8.2040	8.1910	(0.158)	0.0000	0.0000	0
23/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	53,654.0000	54,524.0000	1.622	0	0	0
23/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	68.0000	57.0000	(16.176)	0	0	0
23/11/2006	JN10	2007/05/03			jNote	8.1620	8.1450	(0.208)	0.0000	0.0000	0
23/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	705.0000	642.0000	(8.936)	0	0	0
23/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	57,236.0000	58,329.0000	1.910	0	0	0
23/11/2006	JN10	2007/08/02			jNote	8.1180	8.0950	(0.283)	0.0000	0.0000	0
23/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,600.0000	1,468.0000	(8.250)	0	0	0
23/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	61,241.0000	62,677.0000	2.345	0	0	0
23/11/2006	JROD	2006/11/30			jRod	7.8850	7.8840	(0.013)	0.0000	0.0000	0

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23/11/2006	JROD	2006/12/29			jRod	8.1830	8.1750	(0.098)	0.0000	0.0000	0
23/11/2006	JROD	2007/01/31			jRod	8.5940	8.5820	(0.140)	0.0000	0.0000	0
23/11/2006	JROD	2007/02/28			jRod	8.4100	8.4030	(0.083)	0.0000	0.0000	0
23/11/2006	JROD	2007/03/30			jRod	8.6680	8.6640	(0.046)	0.0000	0.0000	0
23/11/2006	JROD	2007/04/30			jRod	8.8920	8.8890	(0.034)	0.0000	0.0000	0
23/11/2006	JROD	2007/05/31			jRod	8.6650	8.6640	(0.012)	0.0000	0.0000	0
23/11/2006	OTH1	2007/02/01			Index Future	246.0720	246.1600	0.036	0.0000	0.0000	15
23/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	36,253.0000	36,719.0000	1.285	0	0	0
23/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,333.0000	10,919.0000	(3.653)	0	0	0
23/11/2006	R153	2007/02/01			Bond Future	8.1350	8.1350	-	0.0000	0.0000	67
23/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,338.0000	10,281.0000	(0.551)	0	0	0
23/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,532.0000	6,474.0000	(0.888)	0	0	0
23/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,070.0000	17,021.0000	(0.287)	0	0	0
23/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,363.0000	29,334.0000	(0.099)	0	0	0
23/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,431.0000	1,400.0000	(2.166)	0	0	0
23/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,928.0000	15,883.0000	(0.283)	0	0	0
23/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,067.0000	3,022.0000	(1.467)	0	0	0
23/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,533.0000	10,478.0000	(0.522)	0	0	0
23/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,044.0000	5,989.0000	(0.910)	0	0	0
23/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,741.0000	22,710.0000	(0.136)	0	0	0
23/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,121.0000	1,093.0000	(2.498)	0	0	0
23/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,421.0000	30,403.0000	(0.059)	0	0	0
23/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	584.0000	566.0000	(3.082)	0	0	0
23/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,664.0000	14,611.0000	(0.361)	0	0	0
23/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,410.0000	3,360.0000	(1.466)	0	0	0
23/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,276.0000	4,223.0000	(1.239)	0	0	0
23/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,850.0000	15,799.0000	(0.322)	0	0	0
23/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,824.0000	3,773.0000	(1.334)	0	0	0
23/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,107.0000	2,067.0000	(1.898)	0	0	0

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23/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,278.0000	22,238.0000	(0.180)	0	0	0
23/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	63.0000	60.0000	(4.762)	0	0	0
23/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	55,912.0000	55,911.0000	(0.002)	0	0	0
23/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
23/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	38,650.0000	38,641.0000	(0.023)	0	0	0
23/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,192.0000	47,189.0000	(0.006)	0	0	0
23/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,826.0000	36,807.0000	(0.052)	0	0	0
23/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	207.0000	198.0000	(4.348)	0	0	0
23/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	587.0000	568.0000	(3.237)	0	0	0
23/11/2006	R153	2007/05/03			Bond Future	8.0800	8.0800	-	0.0000	0.0000	0
23/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,285.0000	20,248.0000	(0.182)	0	0	0
23/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,326.0000	7,290.0000	(0.491)	0	0	0
23/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,583.0000	25,551.0000	(0.125)	0	0	0
23/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,000.0000	4,968.0000	(0.640)	0	0	0
23/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	24,476.0000	24,443.0000	(0.135)	0	0	0
23/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,413.0000	5,380.0000	(0.610)	0	0	0
23/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,611.0000	4,580.0000	(0.672)	0	0	0
23/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	26,711.0000	26,680.0000	(0.116)	0	0	0
23/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	31,427.0000	31,400.0000	(0.086)	0	0	0
23/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,284.0000	3,258.0000	(0.792)	0	0	0
23/11/2006	R153	2007/08/02			Bond Future	7.8990	7.8960	(0.038)	0.0000	0.0000	0
23/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,115.0000	9,057.0000	(0.636)	0	0	0
23/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,399.0000	26,428.0000	0.110	0	0	0
23/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,519.0000	6,471.0000	(0.736)	0	0	0
23/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,306.0000	32,344.0000	0.118	0	0	0
23/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,908.0000	6,857.0000	(0.738)	0	0	0
23/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,283.0000	31,319.0000	0.115	0	0	0
23/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,274.0000	30,310.0000	0.119	0	0	0
23/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,313.0000	7,261.0000	(0.711)	0	0	0
23/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,540.0000	36,585.0000	0.123	0	0	0
23/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,132.0000	5,089.0000	(0.838)	0	0	0
23/11/2006	R157	2007/02/01			Bond Future	7.9300	7.9200	(0.126)	0.0000	0.0000	0
23/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,098.0000	54,378.0000	(1.307)	0	0	0

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23/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,818.0000	3,629.0000	(4.950)	0	0	0
23/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	73,320.0000	72,577.0000	(1.013)	0	0	0
23/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,937.0000	4,710.0000	(4.598)	0	0	0
23/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	94,913.0000	95,614.0000	0.739	0	0	0
23/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	62,194.0000	62,802.0000	0.978	0	0	0
23/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	659.0000	610.0000	(7.436)	0	0	0
23/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,560.0000	2,418.0000	(5.547)	0	0	0
23/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	111,419.0000	112,142.0000	0.649	0	0	0
23/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	78,417.0000	79,083.0000	0.849	0	0	0
23/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	46,773.0000	47,297.0000	1.120	0	0	0
23/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,797.0000	2,827.0000	1.073	0	0	0
23/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,313.0000	1,229.0000	(6.398)	0	0	0
23/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,108.0000	1,115.0000	0.632	0	0	0
23/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,455.0000	24,877.0000	(2.271)	0	0	0
23/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	52,813.0000	53,374.0000	1.062	0	0	0
23/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	161.0000	146.0000	(9.317)	0	0	0
23/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,141.0000	6,223.0000	1.335	0	0	0
23/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,346.0000	4,139.0000	(4.763)	0	0	0
23/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	127,782.0000	128,517.0000	0.575	0	0	0
23/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	11,869.0000	12,041.0000	1.449	0	0	0
23/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	329.0000	301.0000	(8.511)	0	0	0
23/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,903.0000	38,235.0000	(1.717)	0	0	0
23/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	49,769.0000	50,312.0000	1.091	0	0	0
23/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	114,706.0000	115,432.0000	0.633	0	0	0
23/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,348.0000	3,176.0000	(5.137)	0	0	0
23/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	55,902.0000	56,481.0000	1.036	0	0	0
23/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	285.0000	261.0000	(8.421)	0	0	150
23/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,743.0000	15,282.0000	(2.928)	0	0	0
23/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	40,963.0000	41,445.0000	1.177	0	0	150
23/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	6,338.0000	6,070.0000	(4.228)	0	0	0
23/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,770.0000	33,183.0000	1.260	0	0	0
23/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,064.0000	8,727.0000	(3.718)	0	0	0
23/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	20,977.0000	21,266.0000	1.378	0	0	0
23/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	16,980.0000	17,220.0000	1.413	0	0	250
23/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	19,232.0000	18,721.0000	(2.657)	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
23/11/2006	R157	2007/05/03			Bond Future	7.8950	7.8850	(0.127)	0.0000	0.0000	512
23/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	71,299.0000	71,846.0000	0.767	0	0	0
23/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,092.0000	6,906.0000	(2.623)	0	0	0
23/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,770.0000	7,572.0000	(2.548)	0	0	0
23/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,499.0000	8,288.0000	(2.483)	0	0	0
23/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	65,817.0000	66,339.0000	0.793	0	0	0
23/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	68,539.0000	69,074.0000	0.781	0	0	0
23/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,842.0000	4,700.0000	(2.933)	0	0	0
23/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	82,677.0000	83,269.0000	0.716	0	0	0
23/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,971.0000	11,706.0000	(2.214)	0	0	0
23/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	55,360.0000	55,828.0000	0.845	0	0	0
23/11/2006	R157	2007/08/02			Bond Future	7.7980	7.7860	(0.154)	0.0000	0.0000	0
23/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,960.0000	2,850.0000	(3.716)	0	0	0
23/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,235.0000	12,978.0000	(1.942)	0	0	0
23/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	72,525.0000	73,279.0000	1.040	0	0	0
23/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	76,078.0000	76,684.0000	0.797	0	0	0
23/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	78,605.0000	79,222.0000	0.785	0	0	0
23/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	91,672.0000	92,343.0000	0.732	0	0	0
23/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,803.0000	8,610.0000	(2.192)	0	0	0
23/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,394.0000	12,148.0000	(1.985)	0	0	0
23/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,054.0000	16,749.0000	(1.788)	0	0	0
23/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	66,309.0000	66,866.0000	0.840	0	0	0
23/11/2006	R186	2007/02/01			Bond Future	7.5230	7.5180	(0.066)	0.0000	0.0000	2
23/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	15,556.0000	15,172.0000	(2.469)	0	0	0
23/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	85,192.0000	85,644.0000	0.531	0	0	0
23/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	25,436.0000	25,557.0000	0.476	0	0	0
23/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,356.0000	4,181.0000	(4.017)	0	0	0
23/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	43,541.0000	43,785.0000	0.560	0	0	0
23/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,323.0000	27,817.0000	(1.787)	0	0	0
23/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	65,642.0000	66,010.0000	0.561	0	0	0
23/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	95,364.0000	95,849.0000	0.509	0	0	0
23/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,237.0000	3,095.0000	(4.387)	0	0	0
23/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	7,875.0000	7,617.0000	(3.276)	0	0	0
23/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	116,051.0000	116,585.0000	0.460	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
23/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,817.0000	1,724.0000	(5.118)	0	0	0
23/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	676.0000	663.0000	(1.923)	0	0	0
23/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,220.0000	13,249.0000	0.219	0	0	0
23/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	138,947.0000	138,308.0000	(0.460)	0	0	0
23/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,118.0000	47,520.0000	(1.243)	0	0	0
23/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,198.0000	2,178.0000	(0.910)	0	0	0
23/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	141,805.0000	142,383.0000	0.408	0	0	0
23/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	73,982.0000	73,341.0000	(0.866)	0	0	0
23/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	800.0000	751.0000	(6.125)	0	0	0
23/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	355.0000	329.0000	(7.324)	0	0	0
23/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	104,735.0000	104,088.0000	(0.618)	0	0	0
23/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	90,235.0000	90,705.0000	0.521	0	0	0
23/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	167,208.0000	167,809.0000	0.359	0	0	0
23/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,734.0000	3,577.0000	(4.205)	0	0	0
23/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,885.0000	5,871.0000	(0.238)	0	0	0
23/11/2006	R186	2007/05/03			Bond Future	7.4820	7.4760	(0.080)	0.0000	0.0000	0
23/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,283.0000	9,090.0000	(2.079)	0	0	0
23/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	13,608.0000	13,359.0000	(1.830)	0	0	0
23/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	104,643.0000	105,144.0000	0.479	0	0	0
23/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	122,444.0000	123,002.0000	0.456	0	0	0
23/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,403.0000	8,223.0000	(2.142)	0	0	0
23/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	150,195.0000	150,822.0000	0.417	0	0	0
23/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	126,999.0000	127,570.0000	0.450	0	0	0
23/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,985.0000	4,862.0000	(2.467)	0	0	0
23/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,594.0000	7,426.0000	(2.212)	0	0	0
23/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	131,587.0000	132,171.0000	0.444	0	0	0
23/11/2006	R186	2007/08/02			Bond Future	7.4470	7.4410	(0.081)	0.0000	0.0000	0
23/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	115,273.0000	115,763.0000	0.425	0	0	0
23/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	20,506.0000	20,247.0000	(1.263)	0	0	0
23/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,242.0000	15,029.0000	(1.397)	0	0	0
23/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	131,995.0000	132,532.0000	0.407	0	0	0
23/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	158,088.0000	158,684.0000	0.377	0	0	0
23/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,478.0000	9,326.0000	(1.604)	0	0	0
23/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	13,062.0000	12,871.0000	(1.462)	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
23/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	136,272.0000	136,820.0000	0.402	0	0	0
23/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	140,582.0000	141,140.0000	0.397	0	0	0
23/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	14,117.0000	13,915.0000	(1.431)	0	0	0
23/11/2006	R194	2007/02/01			Bond Future	8.5950	8.5940	(0.012)	0.0000	0.0000	0
23/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	45.0000	43.0000	(4.444)	0	0	0
23/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	123.0000	119.0000	(3.252)	0	0	0
23/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,597.0000	26,587.0000	(0.038)	0	0	0
23/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,221.0000	11,207.0000	(0.125)	0	0	0
23/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,395.0000	1,381.0000	(1.004)	0	0	0
23/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,393.0000	21,382.0000	(0.051)	0	0	0
23/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	699.0000	688.0000	(1.574)	0	0	0
23/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,990.0000	23,979.0000	(0.046)	0	0	0
23/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,702.0000	13,690.0000	(0.088)	0	0	0
23/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,808.0000	18,797.0000	(0.058)	0	0	0
23/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
23/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
23/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,872.0000	4,848.0000	(0.493)	0	0	0
23/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,240.0000	16,229.0000	(0.068)	0	0	0
23/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,515.0000	3,500.0000	(0.427)	0	0	0
23/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,707.0000	6,686.0000	(0.313)	0	0	0
23/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,460.0000	2,435.0000	(1.016)	0	0	0
23/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,844.0000	8,827.0000	(0.192)	0	0	0
23/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	296.0000	289.0000	(2.365)	0	0	0
23/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,433.0000	2,418.0000	(0.617)	0	0	0
23/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,389.0000	3,363.0000	(0.767)	0	0	0
23/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,818.0000	3,804.0000	(0.367)	0	0	0
23/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,224.0000	3,209.0000	(0.465)	0	0	0
23/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,262.0000	2,237.0000	(1.105)	0	0	0
23/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,672.0000	2,646.0000	(0.973)	0	0	0
23/11/2006	R194	2007/05/03			Bond Future	8.4140	8.3980	(0.190)	0.0000	0.0000	0
23/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,359.0000	8,439.0000	0.957	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
23/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,870.0000	1,825.0000	(2.406)	0	0	0
23/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,281.0000	7,354.0000	1.003	0	0	0
23/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,338.0000	2,286.0000	(2.224)	0	0	0
23/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,771.0000	6,840.0000	1.019	0	0	0
23/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,193.0000	3,130.0000	(1.973)	0	0	0
23/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,024.0000	7,094.0000	0.997	0	0	0
23/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,602.0000	2,546.0000	(2.152)	0	0	0
23/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,468.0000	2,414.0000	(2.188)	0	0	0
23/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,809.0000	5,871.0000	1.067	0	0	0
23/11/2006	R194	2007/08/02			Bond Future	8.1960	8.1650	(0.378)	0.0000	0.0000	0
23/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,917.0000	9,020.0000	1.155	0	0	0
23/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,173.0000	3,106.0000	(2.112)	0	0	0
23/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	8,051.0000	8,147.0000	1.192	0	0	0
23/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,561.0000	3,489.0000	(2.022)	0	0	0
23/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,220.0000	8,318.0000	1.192	0	0	0
23/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,663.0000	3,590.0000	(1.993)	0	0	0
23/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,883.0000	7,978.0000	1.205	0	0	0
23/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,767.0000	3,692.0000	(1.991)	0	0	0
23/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,232.0000	7,322.0000	1.244	0	0	0
23/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,205.0000	4,125.0000	(1.902)	0	0	0
23/11/2006	R201	2007/02/01			Bond Future	7.8910	7.8820	(0.114)	0.0000	0.0000	0
23/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	17,614.0000	17,829.0000	1.221	0	0	0
23/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,612.0000	1,522.0000	(5.583)	0	0	0
23/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,476.0000	2,353.0000	(4.968)	0	0	0
23/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	41,228.0000	41,629.0000	0.973	0	0	0
23/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	51,289.0000	51,736.0000	0.872	0	0	0
23/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,139.0000	10,816.0000	(2.900)	0	0	0
23/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,844.0000	2,708.0000	(4.782)	0	0	0
23/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	43,698.0000	44,112.0000	0.947	0	0	0
23/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	10,066.0000	10,193.0000	1.262	0	0	0
23/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,260.0000	3,110.0000	(4.601)	0	0	0
23/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	38,795.0000	39,181.0000	0.995	0	0	0
23/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,151.0000	2,039.0000	(5.207)	0	0	0
23/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,243.0000	6,012.0000	(3.700)	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
23/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,519.0000	18,108.0000	(2.219)	0	0	0
23/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	387.0000	358.0000	(7.494)	0	0	0
23/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	27,379.0000	27,685.0000	1.118	0	0	0
23/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	41,514.0000	40,997.0000	(1.245)	0	0	0
23/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	46,201.0000	46,627.0000	0.922	0	0	0
23/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	77,599.0000	78,106.0000	0.653	0	0	0
23/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	64,366.0000	64,851.0000	0.754	0	0	0
23/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,382.0000	2,402.0000	0.840	0	0	0
23/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	28,879.0000	28,401.0000	(1.655)	0	0	0
23/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	71,268.0000	70,730.0000	(0.755)	0	0	0
23/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,225.0000	5,284.0000	1.129	0	0	0
23/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	942.0000	946.0000	0.425	0	0	0
23/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	799.0000	746.0000	(6.633)	0	0	0
23/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	320.0000	319.0000	(0.313)	0	0	0
23/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	55,837.0000	55,304.0000	(0.955)	0	0	0
23/11/2006	R201	2007/05/03			Bond Future	7.8370	7.8260	(0.140)	0.0000	0.0000	0
23/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	55,349.0000	55,821.0000	0.853	0	0	0
23/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	46,889.0000	47,315.0000	0.909	0	0	0
23/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,425.0000	6,254.0000	(2.661)	0	0	0
23/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,040.0000	8,824.0000	(2.389)	0	0	0
23/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	59,770.0000	60,262.0000	0.823	0	0	0
23/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	68,921.0000	69,449.0000	0.766	0	0	0
23/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,671.0000	3,556.0000	(3.133)	0	0	0
23/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,366.0000	5,215.0000	(2.814)	0	0	0
23/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	57,545.0000	58,027.0000	0.838	0	0	0
23/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,876.0000	5,715.0000	(2.740)	0	0	0
23/11/2006	R201	2007/08/02			Bond Future	7.7930	7.7800	(0.167)	0.0000	0.0000	0
23/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,961.0000	12,707.0000	(1.960)	0	0	0
23/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	52,392.0000	52,881.0000	0.933	0	0	0
23/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,981.0000	9,769.0000	(2.124)	0	0	0
23/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	60,225.0000	60,756.0000	0.882	0	0	0
23/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	62,252.0000	62,793.0000	0.869	0	0	0
23/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	72,740.0000	73,326.0000	0.806	0	0	0
23/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,707.0000	8,515.0000	(2.205)	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
23/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,549.0000	6,392.0000	(2.397)	0	0	0
23/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,327.0000	9,125.0000	(2.166)	0	0	0
23/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	64,304.0000	64,854.0000	0.855	0	0	0
23/11/2006	R203	2007/02/01			Bond Future	7.7860	7.7770	(0.116)	0.0000	0.0000	0
23/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	83,705.0000	84,355.0000	0.777	0	0	0
23/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	43.0000	37.0000	(13.953)	0	0	0
23/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	21.0000	21.0000	-	0	0	0
23/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,952.0000	1,985.0000	1.691	0	0	0
23/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,486.0000	25,931.0000	(2.095)	0	0	0
23/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	59,964.0000	59,315.0000	(1.082)	0	0	0
23/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,372.0000	5,473.0000	1.880	0	0	0
23/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,988.0000	41,365.0000	(1.484)	0	0	0
23/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	560.0000	567.0000	1.250	0	0	0
23/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	377.0000	343.0000	(9.019)	0	0	0
23/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	79,355.0000	78,699.0000	(0.827)	0	0	0
23/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	99,549.0000	98,893.0000	(0.659)	0	0	0
23/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	60,870.0000	61,492.0000	1.022	0	0	0
23/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	124.0000	124.0000	-	0	0	0
23/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,649.0000	2,497.0000	(5.738)	0	0	0
23/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	646.0000	595.0000	(7.895)	0	0	0
23/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,599.0000	14,163.0000	(2.987)	0	0	0
23/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	54,382.0000	54,986.0000	1.111	0	0	0
23/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	35,735.0000	36,239.0000	1.410	0	0	0
23/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	51,169.0000	51,762.0000	1.159	0	0	0
23/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	57,618.0000	58,232.0000	1.066	0	0	0
23/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	212.0000	191.0000	(9.906)	0	0	0
23/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	67,401.0000	68,036.0000	0.942	0	0	0
23/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	836.0000	772.0000	(7.656)	0	0	0
23/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,831.0000	6,545.0000	(4.187)	0	0	0
23/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	22,267.0000	22,637.0000	1.662	0	0	0
23/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	496.0000	454.0000	(8.468)	0	0	0
23/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	11,972.0000	12,192.0000	1.838	0	0	0
23/11/2006	R203	2007/05/03			Bond Future	7.7380	7.7270	(0.142)	0.0000	0.0000	0
23/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	641.0000	605.0000	(5.616)	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
23/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	86,523.0000	87,279.0000	0.874	0	0	0
23/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	71,152.0000	71,872.0000	1.012	0	0	0
23/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,516.0000	1,443.0000	(4.815)	0	0	0
23/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,286.0000	1,222.0000	(4.977)	0	0	0
23/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	74,201.0000	74,929.0000	0.981	0	0	0
23/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,780.0000	1,697.0000	(4.663)	0	0	0
23/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	68,123.0000	68,833.0000	1.042	0	0	0
23/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	56,283.0000	56,943.0000	1.173	0	0	0
23/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,261.0000	3,128.0000	(4.079)	0	0	0
23/11/2006	R203	2007/08/02			Bond Future	7.6970	7.6850	(0.156)	0.0000	0.0000	0
23/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,966.0000	1,892.0000	(3.764)	0	0	0
23/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	89,444.0000	90,223.0000	0.871	0	0	0
23/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,570.0000	3,450.0000	(3.361)	0	0	0
23/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	72,219.0000	72,942.0000	1.001	0	0	0
23/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,996.0000	3,866.0000	(3.253)	0	0	0
23/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	75,037.0000	75,771.0000	0.978	0	0	0
23/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,182.0000	3,073.0000	(3.426)	0	0	0
23/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	77,880.0000	78,624.0000	0.955	0	0	0
23/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,145.0000	5,964.0000	(2.945)	0	0	0
23/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	61,244.0000	61,917.0000	1.099	0	0	0
23/11/2006	R204	2007/02/01			Bond Future	7.7670	7.7570	(0.129)	0.0000	0.0000	0
23/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,408.0000	1,317.0000	(6.463)	0	0	0
23/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,985.0000	74,670.0000	0.926	0	0	0
23/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,320.0000	17,581.0000	1.507	0	0	0
23/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	42,324.0000	42,844.0000	1.229	0	0	0
23/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,761.0000	5,505.0000	(4.444)	0	0	0
23/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,590.0000	28,986.0000	1.385	0	0	0
23/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,895.0000	2,738.0000	(5.423)	0	0	0
23/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,640.0000	18,125.0000	(2.763)	0	0	0
23/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,515.0000	2,373.0000	(5.646)	0	0	0
23/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	64,144.0000	64,792.0000	1.010	0	0	0
23/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,181.0000	2,053.0000	(5.869)	0	0	0
23/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	60,904.0000	61,538.0000	1.041	0	0	0
23/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	57,692.0000	58,311.0000	1.073	0	0	0

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23/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,728.0000	10,348.0000	(3.542)	0	0	0
23/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,541.0000	29,908.0000	(2.073)	0	0	0
23/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	67,407.0000	68,069.0000	0.982	0	0	0
23/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	45,819.0000	45,105.0000	(1.558)	0	0	0
23/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,888.0000	1,774.0000	(6.038)	0	0	0
23/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,638.0000	4,700.0000	1.337	0	0	0
23/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,545.0000	9,688.0000	1.498	0	0	0
23/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	689.0000	638.0000	(7.402)	0	0	0
23/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	90,605.0000	91,330.0000	0.800	0	0	0
23/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	219.0000	218.0000	(0.457)	0	0	0
23/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,959.0000	1,979.0000	1.021	0	0	0
23/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	105,159.0000	104,382.0000	(0.739)	0	0	0
23/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	63,849.0000	63,093.0000	(1.184)	0	0	0
23/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	710.0000	714.0000	0.563	0	0	0
23/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	83,848.0000	83,075.0000	(0.922)	0	0	0
23/11/2006	R204	2007/05/03			Bond Future	7.7230	7.7120	(0.142)	0.0000	0.0000	0
23/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	9,631.0000	9,385.0000	(2.554)	0	0	0
23/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	67,109.0000	67,709.0000	0.894	0	0	0
23/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,583.0000	5,416.0000	(2.991)	0	0	0
23/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	84,092.0000	84,771.0000	0.807	0	0	0
23/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,737.0000	6,546.0000	(2.835)	0	0	0
23/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	78,305.0000	78,960.0000	0.836	0	0	0
23/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	95,950.0000	96,671.0000	0.751	0	0	0
23/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,762.0000	3,638.0000	(3.296)	0	0	0
23/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,138.0000	5,958.0000	(2.933)	0	0	0
23/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	81,185.0000	81,852.0000	0.822	0	0	0
23/11/2006	R204	2007/08/02			Bond Future	7.6860	7.6740	(0.156)	0.0000	0.0000	0
23/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	73,995.0000	74,627.0000	0.854	0	0	0
23/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	14,458.0000	14,177.0000	(1.944)	0	0	0
23/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,521.0000	9,312.0000	(2.195)	0	0	0
23/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,232.0000	10,012.0000	(2.150)	0	0	0
23/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	89,833.0000	90,537.0000	0.784	0	0	0
23/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	87,123.0000	87,817.0000	0.797	0	0	0
23/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	84,440.0000	85,122.0000	0.808	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
23/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,068.0000	6,899.0000	(2.391)	0	0	0
23/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	100,897.0000	101,642.0000	0.738	0	0	0
23/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,986.0000	10,754.0000	(2.112)	0	0	0
23/11/2006	R206	2007/02/01			Bond Future	7.9060	7.9200	0.177	0.0000	0.0000	0
23/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	6,526.0000	6,188.0000	(5.179)	0	0	0
23/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	21,178.0000	20,570.0000	(2.871)	0	0	0
23/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,511.0000	3,630.0000	3.389	0	0	0
23/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	14,671.0000	15,060.0000	2.651	0	0	0
23/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	12,634.0000	12,146.0000	(3.863)	0	0	0
23/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,767.0000	8,005.0000	3.064	0	0	0
23/11/2006	R206	2007/05/03			Bond Future	7.8510	7.8640	0.166	0.0000	0.0000	0
23/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	19,055.0000	18,625.0000	(2.257)	0	0	0
23/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	26,974.0000	26,468.0000	(1.876)	0	0	0
23/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	6,994.0000	7,147.0000	2.188	0	0	0
23/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,534.0000	11,763.0000	1.985	0	0	0
23/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	12,660.0000	12,317.0000	(2.709)	0	0	0
23/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	17,799.0000	18,115.0000	1.775	0	0	0
23/11/2006	R206	2007/08/02			Bond Future	7.8050	7.8170	0.154	0.0000	0.0000	0
23/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	13,899.0000	14,107.0000	1.497	0	0	0
23/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	23,474.0000	23,089.0000	(1.640)	0	0	0
23/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	31,038.0000	30,597.0000	(1.421)	0	0	0
23/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,355.0000	9,507.0000	1.625	0	0	0
23/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	17,075.0000	16,752.0000	(1.892)	0	0	0
23/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	19,796.0000	20,066.0000	1.364	0	0	0
23/11/2006	R207	2007/02/01			Bond Future	7.6960	7.6870	(0.117)	0.0000	0.0000	0
23/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	101,155.0000	100,443.0000	(0.704)	0	0	0
23/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,048.0000	1,062.0000	1.336	0	0	0
23/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,507.0000	12,090.0000	(3.334)	0	0	0
23/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	58,245.0000	57,548.0000	(1.197)	0	0	0
23/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,763.0000	17,059.0000	1.766	0	0	0
23/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,163.0000	8,314.0000	1.850	0	0	0
23/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	50.0000	50.0000	-	0	0	0

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23/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
23/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	96,102.0000	96,811.0000	0.738	0	0	0
23/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	358.0000	326.0000	(8.939)	0	0	0
23/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,413.0000	38,757.0000	(1.664)	0	0	0
23/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	78,846.0000	79,542.0000	0.883	0	0	0
23/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	263.0000	264.0000	0.380	0	0	0
23/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	149.0000	134.0000	(10.067)	0	0	0
23/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,269.0000	3,326.0000	1.744	0	0	0
23/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	79,108.0000	78,397.0000	(0.899)	0	0	0
23/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	23,828.0000	23,266.0000	(2.359)	0	0	0
23/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	68,400.0000	69,079.0000	0.993	0	0	0
23/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	71,883.0000	72,569.0000	0.954	0	0	0
23/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	471.0000	431.0000	(8.493)	0	0	0
23/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	64,923.0000	65,594.0000	1.034	0	0	0
23/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	58,007.0000	58,657.0000	1.121	0	0	0
23/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	5,555.0000	5,298.0000	(4.626)	0	0	0
23/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,045.0000	1,917.0000	(6.259)	0	0	0
23/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	44,538.0000	45,123.0000	1.313	0	0	0
23/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	270.0000	244.0000	(9.630)	0	0	0
23/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	615.0000	564.0000	(8.293)	0	0	0
23/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	61,456.0000	62,118.0000	1.077	0	0	0
23/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	29,192.0000	29,647.0000	1.559	0	0	0
23/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	795.0000	733.0000	(7.799)	0	0	0
23/11/2006	R207	2007/05/03			Bond Future	7.6550	7.6440	(0.144)	0.0000	0.0000	0
23/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,582.0000	1,507.0000	(4.741)	0	0	0
23/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	82,689.0000	83,479.0000	0.955	0	0	0
23/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	79,454.0000	80,233.0000	0.980	0	0	0
23/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	66,728.0000	67,460.0000	1.097	0	0	0
23/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,306.0000	3,173.0000	(4.023)	0	0	0
23/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	99,023.0000	99,850.0000	0.835	0	0	0
23/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	697.0000	659.0000	(5.452)	0	0	0
23/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,845.0000	1,761.0000	(4.553)	0	0	0
23/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,352.0000	1,286.0000	(4.882)	0	0	0
23/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	85,940.0000	86,738.0000	0.929	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
23/11/2006	R207	2007/08/02			Bond Future	7.6200	7.6080	(0.157)	0.0000	0.0000	0
23/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	101,843.0000	102,708.0000	0.849	0	0	0
23/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	71,291.0000	72,050.0000	1.065	0	0	0
23/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	86,318.0000	87,138.0000	0.950	0	0	0
23/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,846.0000	5,670.0000	(3.011)	0	0	0
23/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	89,393.0000	90,223.0000	0.928	0	0	0
23/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,996.0000	2,891.0000	(3.505)	0	0	0
23/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	83,261.0000	84,071.0000	0.973	0	0	0
23/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,841.0000	1,770.0000	(3.857)	0	0	0
23/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,775.0000	3,648.0000	(3.364)	0	0	0
23/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,367.0000	3,251.0000	(3.445)	0	0	0
23/11/2006	TRT1	2007/02/01			Index Future	246.5830	246.6900	0.043	0.0000	0.0000	500
23/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	9,850.0000	9,417.0000	(4.396)	0	0	0
23/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	39,680.0000	40,317.0000	1.605	0	0	0

Grand Total: **1,848**