



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/11/2006

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
28/11/2006	CRD1 2007/02/01			Index Future	107.3040	106.7740	(0.494)	0.0000	0.0000	10
28/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	3,982.0000	5,612.0000	40.934	0	0	0
28/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	17,022.0000	13,352.0000	(21.560)	0	0	0
28/11/2006	GOVI 2007/02/01			jGovi	250.0810	249.1790	(0.361)	0.0000	0.0000	71
28/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
28/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	200,810.0000	191,790.0000	(4.492)	0	0	0
28/11/2006	GOVI 2007/05/03			jGovi	255.5460	254.6230	(0.361)	0.0000	0.0000	118
28/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	205,468.0000	196,244.0000	(4.489)	0	0	0
28/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	8.0000	14.0000	75.000	0	0	0
28/11/2006	GOVI 2007/08/02			jGovi	260.9960	260.0540	(0.361)	0.0000	0.0000	0
28/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	205,097.0000	195,731.0000	(4.567)	0	0	0
28/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	137.0000	191.0000	39.416	0	0	0
28/11/2006	ILBI 2007/02/01			Index Future	272.5490	272.5710	0.008	0.0000	0.0000	0
28/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,487.0000	2,395.0000	(3.699)	0	0	0
28/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	77,977.0000	78,105.0000	0.164	0	0	0
28/11/2006	J153 2010/08/31			jSwap	8.6600	8.7180	0.670	0.0000	0.0000	0
28/11/2006	J157 2015/09/15			jSwap	8.3350	8.3970	0.744	0.0000	0.0000	0
28/11/2006	J186 2026/12/21			jSwap	7.7910	7.8140	0.295	0.0000	0.0000	0

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28/11/2006	J194	2008/02/28			jSwap	8.9430	8.9660	0.257	0.0000	0.0000	0
28/11/2006	J201	2014/12/22			jSwap	8.3340	8.3940	0.720	0.0000	0.0000	0
28/11/2006	J203	2017/09/15			jSwap	8.2420	8.2870	0.546	0.0000	0.0000	0
28/11/2006	J204	2018/12/21			jSwap	8.1600	8.1890	0.355	0.0000	0.0000	0
28/11/2006	J207	2020/01/15			jSwap	8.1160	8.1390	0.283	0.0000	0.0000	0
28/11/2006	JBAR	2005/12/21			jBar	0.0000	8.8710	100.000	0.0000	0.0000	0
28/11/2006	JFRA	2007/02/01			jFra	8.9920	9.0020	0.111	0.0000	0.0000	0
28/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
28/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,643.0000	3,667.0000	0.659	0	0	0
28/11/2006	JFRA	2007/05/03			jFra	9.0740	9.1030	0.320	0.0000	0.0000	0
28/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	58.0000	54.0000	(6.897)	0	0	0
28/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,896.0000	3,962.0000	1.694	0	0	0
28/11/2006	JFRA	2007/08/02			jFra	8.9940	9.0440	0.556	0.0000	0.0000	0
28/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,815.0000	3,922.0000	2.805	0	0	0
28/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	172.0000	157.0000	(8.721)	0	0	0
28/11/2006	JFRA	2007/11/01			jFra	8.9700	8.9930	0.256	0.0000	0.0000	0
28/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	292.0000	282.0000	(3.425)	0	0	0
28/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,146.0000	4,196.0000	1.206	0	0	0
28/11/2006	JFRA	2008/02/07			jFra	8.8070	8.8720	0.738	0.0000	0.0000	0
28/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,421.0000	23,476.0000	0.235	0	0	0
28/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,230.0000	20,129.0000	(0.499)	0	0	0
28/11/2006	JN02	2007/02/01			jNote	8.8250	8.8650	0.453	0.0000	0.0000	0
28/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,188.0000	9,717.0000	(4.623)	0	0	0

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28/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	6,994.0000	7,253.0000	3.703	0	0	0
28/11/2006	JN02	2007/05/03			jNote	8.7470	8.7960	0.560	0.0000	0.0000	0
28/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,242.0000	17,652.0000	(3.234)	0	0	0
28/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,057.0000	9,366.0000	3.412	0	0	0
28/11/2006	JN02	2007/08/02			jNote	8.6500	8.7080	0.671	0.0000	0.0000	0
28/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,590.0000	21,911.0000	(3.006)	0	0	0
28/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,623.0000	12,009.0000	3.321	0	0	0
28/11/2006	JN05	2007/02/01			jNote	8.4550	8.5150	0.710	0.0000	0.0000	0
28/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	657.0000	817.0000	24.353	0	0	0
28/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	32,703.0000	30,405.0000	(7.027)	0	0	0
28/11/2006	JN05	2007/05/03			jNote	8.4050	8.4650	0.714	0.0000	0.0000	0
28/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,659.0000	3,022.0000	13.652	0	0	0
28/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	36,769.0000	34,664.0000	(5.725)	0	0	0
28/11/2006	JN05	2007/08/02			jNote	8.3470	8.4070	0.719	0.0000	0.0000	0
28/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	40,964.0000	38,944.0000	(4.931)	0	0	0
28/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,449.0000	4,906.0000	10.272	0	0	0
28/11/2006	JN10	2007/02/01			jNote	8.1690	8.2260	0.698	0.0000	0.0000	0
28/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	36.0000	58.0000	61.111	0	0	0
28/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	56,038.0000	52,079.0000	(7.065)	0	0	0
28/11/2006	JN10	2007/05/03			jNote	8.1260	8.1800	0.665	0.0000	0.0000	0
28/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	547.0000	702.0000	28.336	0	0	0
28/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	59,571.0000	55,926.0000	(6.119)	0	0	0
28/11/2006	JN10	2007/08/02			jNote	8.0790	8.1290	0.619	0.0000	0.0000	0
28/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	63,689.0000	60,387.0000	(5.185)	0	0	0
28/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,340.0000	1,589.0000	18.582	0	0	0
28/11/2006	JROD	2006/11/30			jRod	7.8790	7.8790	-	0.0000	0.0000	0

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28/11/2006	JROD	2006/12/29			jRod	8.1440	8.1350	(0.111)	0.0000	0.0000	0
28/11/2006	JROD	2007/01/31			jRod	8.5380	8.5220	(0.187)	0.0000	0.0000	0
28/11/2006	JROD	2007/02/28			jRod	8.3800	8.3740	(0.072)	0.0000	0.0000	0
28/11/2006	JROD	2007/03/30			jRod	8.6420	8.6430	0.012	0.0000	0.0000	0
28/11/2006	JROD	2007/04/30			jRod	8.8660	8.8800	0.158	0.0000	0.0000	0
28/11/2006	JROD	2007/05/31			jRod	8.6470	8.6630	0.185	0.0000	0.0000	0
28/11/2006	OTH1	2007/02/01			Index Future	246.5310	245.7210	(0.329)	0.0000	0.0000	15
28/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	9,278.0000	11,635.0000	25.404	0	0	0
28/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	38,788.0000	33,045.0000	(14.806)	0	0	0
28/11/2006	R153	2007/02/01			Bond Future	8.1150	8.1850	0.863	0.0000	0.0000	67
28/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,865.0000	11,195.0000	13.482	0	0	0
28/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,040.0000	5,049.0000	(16.407)	0	0	0
28/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,322.0000	15,550.0000	(10.230)	0	0	0
28/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,385.0000	3,991.0000	17.903	0	0	0
28/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,075.0000	14,360.0000	(10.669)	0	0	0
28/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	3,810.0000	4,476.0000	17.480	0	0	0
28/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,798.0000	2,156.0000	19.911	0	0	0
28/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,632.0000	20,670.0000	(8.669)	0	0	0
28/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	2,997.0000	3,546.0000	18.318	0	0	0
28/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,862.0000	13,207.0000	(11.136)	0	0	0
28/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,964.0000	6,904.0000	15.761	0	0	0
28/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	29,711.0000	31,882.0000	7.307	0	0	0
28/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,823.0000	27,701.0000	(7.115)	0	0	0
28/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,434.0000	9,054.0000	(13.226)	0	0	0
28/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,012.0000	2,402.0000	(20.252)	0	0	0
28/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,209.0000	16,919.0000	11.243	0	0	0
28/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,367.0000	1,040.0000	(23.921)	0	0	0
28/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	538.0000	388.0000	(27.881)	0	0	0
28/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,013.0000	24,007.0000	9.058	0	0	0

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28/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	918.0000	1,117.0000	21.678	0	0	0
28/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	181.0000	124.0000	(31.492)	0	0	0
28/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	37,961.0000	40,224.0000	5.961	0	0	0
28/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
28/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	52.0000	33.0000	(36.538)	0	0	0
28/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	55,245.0000	57,560.0000	4.190	0	0	0
28/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	461.0000	566.0000	22.777	0	0	0
28/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	46,517.0000	48,819.0000	4.949	0	0	0
28/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	37,363.0000	35,148.0000	(5.928)	0	0	0
28/11/2006	R153	2007/05/03			Bond Future	8.0600	8.1300	0.868	0.0000	0.0000	0
28/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	6,937.0000	7,641.0000	10.148	0	0	0
28/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,517.0000	19,047.0000	(7.165)	0	0	0
28/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	27,033.0000	25,350.0000	(6.226)	0	0	0
28/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	24,768.0000	23,152.0000	(6.525)	0	0	0
28/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,083.0000	5,641.0000	10.978	0	0	0
28/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,311.0000	4,803.0000	11.413	0	0	0
28/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,890.0000	24,240.0000	(6.373)	0	0	0
28/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,685.0000	5,209.0000	11.185	0	0	0
28/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,041.0000	3,415.0000	12.299	0	0	0
28/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	31,805.0000	30,005.0000	(5.659)	0	0	0
28/11/2006	R153	2007/08/02			Bond Future	7.8830	7.9590	0.964	0.0000	0.0000	0
28/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	8,816.0000	9,523.0000	8.020	0	0	0
28/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,564.0000	25,066.0000	(5.639)	0	0	0
28/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,046.0000	7,645.0000	8.501	0	0	0
28/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,473.0000	28,866.0000	(5.274)	0	0	0
28/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,649.0000	7,223.0000	8.633	0	0	0
28/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,269.0000	6,818.0000	8.757	0	0	0
28/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,489.0000	29,857.0000	(5.183)	0	0	0
28/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,521.0000	30,864.0000	(5.095)	0	0	0
28/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,788.0000	35,037.0000	(4.760)	0	0	0
28/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	4,914.0000	5,369.0000	9.259	0	0	0
28/11/2006	R157	2007/02/01			Bond Future	7.8900	7.9700	1.014	0.0000	0.0000	0
28/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,636.0000	9,272.0000	21.425	0	0	0

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28/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	101.0000	132.0000	30.693	0	0	0
28/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	117,610.0000	111,670.0000	(5.051)	0	0	0
28/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	81,066.0000	75,340.0000	(7.063)	0	0	0
28/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	52,148.0000	57,372.0000	10.018	0	0	0
28/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	12,448.0000	10,033.0000	(19.401)	0	0	0
28/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,374.0000	4,901.0000	(23.110)	0	0	0
28/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	34,346.0000	29,984.0000	(12.700)	0	0	0
28/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	457.0000	592.0000	29.540	0	0	0
28/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,978.0000	4,939.0000	24.158	0	0	0
28/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	216.0000	282.0000	30.556	0	0	0
28/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	186.0000	243.0000	30.645	0	0	150
28/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,964.0000	2,486.0000	26.578	0	0	0
28/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,098.0000	754.0000	(31.330)	0	0	0
28/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	42,831.0000	38,034.0000	(11.200)	0	0	150
28/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	959.0000	1,230.0000	28.259	0	0	0
28/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,850.0000	2,077.0000	(27.123)	0	0	0
28/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,019.0000	3,778.0000	25.141	0	0	0
28/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	114,310.0000	108,379.0000	(5.189)	0	0	0
28/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	55,017.0000	49,779.0000	(9.521)	0	0	0
28/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	130,725.0000	124,758.0000	(4.565)	0	0	0
28/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	70,306.0000	75,960.0000	8.042	0	0	0
28/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	48,818.0000	43,781.0000	(10.318)	0	0	0
28/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	64,601.0000	59,125.0000	(8.477)	0	0	0
28/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	97,714.0000	91,852.0000	(5.999)	0	0	0
28/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	51,895.0000	46,753.0000	(9.908)	0	0	0
28/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,793.0000	16,337.0000	18.444	0	0	0
28/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	36,133.0000	40,657.0000	12.520	0	0	0
28/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,030.0000	26,614.0000	15.562	0	0	0
28/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,202.0000	6,403.0000	23.087	0	0	0
28/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,469.0000	4,324.0000	24.647	0	0	0
28/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	22,030.0000	18,577.0000	(15.674)	0	0	0
28/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	58,179.0000	52,853.0000	(9.155)	0	0	0
28/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,621.0000	3,293.0000	25.639	0	0	0
28/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	17,832.0000	14,788.0000	(17.070)	0	0	250
28/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	17,081.0000	20,033.0000	17.282	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
28/11/2006	R157	2007/05/03			Bond Future	7.8550	7.9350	1.018	0.0000	0.0000	504
28/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	70,641.0000	65,803.0000	(6.849)	0	0	0
28/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,309.0000	7,261.0000	15.090	0	0	0
28/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	73,453.0000	68,540.0000	(6.689)	0	0	0
28/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	6,936.0000	7,962.0000	14.792	0	0	0
28/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	85,019.0000	79,845.0000	(6.086)	0	0	0
28/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,246.0000	4,937.0000	16.274	0	0	0
28/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,612.0000	8,716.0000	14.503	0	0	0
28/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	67,866.0000	63,106.0000	(7.014)	0	0	0
28/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	57,182.0000	52,770.0000	(7.716)	0	0	0
28/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	10,856.0000	12,309.0000	13.384	0	0	0
28/11/2006	R157	2007/08/02			Bond Future	7.7640	7.8500	1.108	0.0000	0.0000	0
28/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,392.0000	13,785.0000	11.241	0	0	0
28/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	80,246.0000	75,387.0000	(6.055)	0	0	0
28/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	74,628.0000	69,072.0000	(7.445)	0	0	0
28/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	77,684.0000	72,895.0000	(6.165)	0	0	0
28/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,587.0000	12,910.0000	11.418	0	0	0
28/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,164.0000	9,170.0000	12.322	0	0	0
28/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,613.0000	3,240.0000	23.995	0	0	0
28/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	93,482.0000	88,305.0000	(5.538)	0	0	0
28/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,061.0000	17,756.0000	10.554	0	0	0
28/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	67,764.0000	63,277.0000	(6.622)	0	0	0
28/11/2006	R186	2007/02/01			Bond Future	7.4890	7.5660	1.028	0.0000	0.0000	2
28/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	26,632.0000	21,725.0000	(18.425)	0	0	0
28/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,248.0000	29,984.0000	18.758	0	0	0
28/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	88,507.0000	79,844.0000	(9.788)	0	0	0
28/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,471.0000	3,210.0000	29.907	0	0	0
28/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	119,835.0000	110,609.0000	(7.699)	0	0	0
28/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	3,400.0000	4,379.0000	28.794	0	0	0
28/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,881.0000	3,729.0000	29.434	0	0	0
28/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	98,870.0000	89,965.0000	(9.007)	0	0	0
28/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	134,641.0000	144,048.0000	6.987	0	0	0
28/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,330.0000	1,747.0000	31.353	0	0	0
28/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	44,355.0000	50,908.0000	14.774	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
28/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	13,313.0000	16,304.0000	22.467	0	0	0
28/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,728.0000	10,638.0000	(22.509)	0	0	0
28/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	45,569.0000	38,917.0000	(14.598)	0	0	0
28/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	68,457.0000	60,491.0000	(11.637)	0	0	0
28/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	230.0000	311.0000	35.217	0	0	0
28/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	6,419.0000	8,096.0000	26.126	0	0	0
28/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,003.0000	4,381.0000	(27.020)	0	0	0
28/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	171,354.0000	161,792.0000	(5.580)	0	0	0
28/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	69,829.0000	77,850.0000	11.487	0	0	0
28/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	93,653.0000	84,859.0000	(9.390)	0	0	0
28/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,177.0000	1,484.0000	(31.833)	0	0	0
28/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	641.0000	405.0000	(36.817)	0	0	0
28/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	100,442.0000	109,393.0000	8.912	0	0	0
28/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	551.0000	737.0000	33.757	0	0	0
28/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	145,827.0000	136,369.0000	(6.486)	0	0	0
28/11/2006	R186	2007/05/03			Bond Future	7.4480	7.5250	1.034	0.0000	0.0000	0
28/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	12,287.0000	14,080.0000	14.593	0	0	0
28/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	107,587.0000	99,749.0000	(7.285)	0	0	0
28/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	8,270.0000	9,577.0000	15.804	0	0	0
28/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	7,459.0000	8,662.0000	16.128	0	0	0
28/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	125,696.0000	117,373.0000	(6.622)	0	0	0
28/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	153,819.0000	144,957.0000	(5.761)	0	0	0
28/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	130,321.0000	121,893.0000	(6.467)	0	0	0
28/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,344.0000	5,113.0000	17.703	0	0	0
28/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,717.0000	7,821.0000	16.436	0	0	0
28/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	134,976.0000	126,449.0000	(6.317)	0	0	0
28/11/2006	R186	2007/08/02			Bond Future	7.4130	7.4880	1.012	0.0000	0.0000	0
28/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	19,115.0000	21,178.0000	10.793	0	0	0
28/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	118,137.0000	110,841.0000	(6.176)	0	0	0
28/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	161,534.0000	153,278.0000	(5.111)	0	0	0
28/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,670.0000	9,773.0000	12.722	0	0	0
28/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	12,043.0000	13,481.0000	11.941	0	0	0
28/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	135,114.0000	127,385.0000	(5.720)	0	0	0
28/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	143,818.0000	135,896.0000	(5.508)	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
28/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	14,106.0000	15,736.0000	11.555	0	0	0
28/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	139,451.0000	131,623.0000	(5.613)	0	0	0
28/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	13,040.0000	14,572.0000	11.748	0	0	0
28/11/2006	R194	2007/02/01			Bond Future	8.5740	8.7260	1.773	0.0000	0.0000	0
28/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,072.0000	2,727.0000	31.612	0	0	0
28/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,372.0000	933.0000	(31.997)	0	0	0
28/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,839.0000	2,967.0000	(22.714)	0	0	0
28/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,386.0000	27,912.0000	5.783	0	0	0
28/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	110.0000	57.0000	(48.182)	0	0	0
28/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,484.0000	14,990.0000	11.169	0	0	0
28/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,997.0000	12,470.0000	13.395	0	0	0
28/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,778.0000	25,305.0000	6.422	0	0	0
28/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,614.0000	10,019.0000	16.311	0	0	0
28/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,181.0000	22,707.0000	7.205	0	0	0
28/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	674.0000	420.0000	(37.685)	0	0	0
28/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
28/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,470.0000	7,744.0000	19.691	0	0	0
28/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,530.0000	2,700.0000	(23.513)	0	0	0
28/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,026.0000	17,546.0000	9.485	0	0	0
28/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,638.0000	5,726.0000	23.458	0	0	0
28/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,596.0000	20,120.0000	8.195	0	0	0
28/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	39.0000	18.0000	(53.846)	0	0	0
28/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,469.0000	3,209.0000	29.972	0	0	0
28/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
28/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	277.0000	155.0000	(44.043)	0	0	0
28/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,264.0000	2,961.0000	30.786	0	0	0
28/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,233.0000	2,446.0000	(24.343)	0	0	0
28/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,426.0000	1,772.0000	(26.958)	0	0	0
28/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,171.0000	4,043.0000	27.499	0	0	0
28/11/2006	R194	2007/05/03			Bond Future	8.3940	8.5690	2.085	0.0000	0.0000	0
28/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,227.0000	2,677.0000	20.207	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
28/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,771.0000	2,152.0000	21.513	0	0	0
28/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,485.0000	2,971.0000	19.557	0	0	0
28/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,326.0000	6,412.0000	(12.476)	0	0	0
28/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,810.0000	5,931.0000	(12.907)	0	0	0
28/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,416.0000	7,433.0000	(11.680)	0	0	0
28/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,354.0000	2,822.0000	19.881	0	0	0
28/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,065.0000	6,169.0000	(12.682)	0	0	0
28/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,065.0000	3,626.0000	18.303	0	0	0
28/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,837.0000	5,034.0000	(13.757)	0	0	0
28/11/2006	R194	2007/08/02			Bond Future	8.1730	8.3640	2.337	0.0000	0.0000	0
28/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,950.0000	8,257.0000	(7.743)	0	0	0
28/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,080.0000	3,433.0000	11.461	0	0	0
28/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,463.0000	3,846.0000	11.060	0	0	0
28/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	8,077.0000	7,422.0000	(8.109)	0	0	0
28/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,564.0000	3,955.0000	10.971	0	0	0
28/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,667.0000	4,065.0000	10.854	0	0	0
28/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,248.0000	7,585.0000	(8.038)	0	0	0
28/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,908.0000	7,261.0000	(8.182)	0	0	0
28/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,252.0000	6,637.0000	(8.480)	0	0	0
28/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,099.0000	4,530.0000	10.515	0	0	0
28/11/2006	R201	2007/02/01			Bond Future	7.8630	7.9520	1.132	0.0000	0.0000	0
28/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	10,280.0000	8,088.0000	(21.323)	0	0	0
28/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,060.0000	20,171.0000	18.236	0	0	0
28/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	18,104.0000	14,978.0000	(17.267)	0	0	0
28/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	47,446.0000	42,678.0000	(10.049)	0	0	0
28/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,723.0000	2,258.0000	31.050	0	0	0
28/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	597.0000	803.0000	34.506	0	0	0
28/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,957.0000	12,132.0000	21.844	0	0	0
28/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	65,836.0000	60,740.0000	(7.740)	0	0	0
28/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	69,566.0000	74,755.0000	7.459	0	0	0
28/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	44,897.0000	40,204.0000	(10.453)	0	0	0
28/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	275.0000	374.0000	36.000	0	0	0
28/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,003.0000	2,612.0000	30.404	0	0	0
28/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,256.0000	3,920.0000	(25.419)	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
28/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,688.0000	3,468.0000	29.018	0	0	0
28/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,266.0000	1,674.0000	32.227	0	0	0
28/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	27,237.0000	31,203.0000	14.561	0	0	0
28/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,323.0000	3,014.0000	29.746	0	0	0
28/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	39,894.0000	35,373.0000	(11.333)	0	0	0
28/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	42,379.0000	37,767.0000	(10.883)	0	0	0
28/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	28,185.0000	24,254.0000	(13.947)	0	0	0
28/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,378.0000	6,748.0000	25.474	0	0	0
28/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	52,615.0000	47,721.0000	(9.302)	0	0	0
28/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,339.0000	1,642.0000	(29.799)	0	0	0
28/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	290.0000	177.0000	(38.966)	0	0	0
28/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	39,799.0000	44,404.0000	11.571	0	0	0
28/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	54,117.0000	59,112.0000	9.230	0	0	0
28/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	894.0000	587.0000	(34.340)	0	0	0
28/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	79,158.0000	73,956.0000	(6.572)	0	0	0
28/11/2006	R201	2007/05/03			Bond Future	7.8090	7.8980	1.140	0.0000	0.0000	0
28/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,354.0000	9,598.0000	14.891	0	0	0
28/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	47,839.0000	43,889.0000	(8.257)	0	0	0
28/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	5,874.0000	6,821.0000	16.122	0	0	0
28/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	56,435.0000	52,189.0000	(7.524)	0	0	0
28/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	70,183.0000	65,585.0000	(6.551)	0	0	0
28/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	60,919.0000	56,543.0000	(7.183)	0	0	0
28/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,295.0000	3,891.0000	18.088	0	0	0
28/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,357.0000	6,238.0000	16.446	0	0	0
28/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	58,663.0000	54,350.0000	(7.352)	0	0	0
28/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,877.0000	5,695.0000	16.773	0	0	0
28/11/2006	R201	2007/08/02			Bond Future	7.7640	7.8500	1.108	0.0000	0.0000	0
28/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,266.0000	13,594.0000	10.827	0	0	0
28/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	53,356.0000	49,775.0000	(6.712)	0	0	0
28/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,393.0000	10,477.0000	11.541	0	0	0
28/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	63,347.0000	59,467.0000	(6.125)	0	0	0
28/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	61,295.0000	57,472.0000	(6.237)	0	0	0
28/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	8,764.0000	9,793.0000	11.741	0	0	0
28/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	73,955.0000	69,821.0000	(5.590)	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
28/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,170.0000	9,144.0000	11.922	0	0	0
28/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	65,424.0000	61,490.0000	(6.013)	0	0	0
28/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,106.0000	6,880.0000	12.676	0	0	0
28/11/2006	R203	2007/02/01			Bond Future	7.7520	7.8400	1.135	0.0000	0.0000	0
28/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	443.0000	694.0000	56.659	0	0	0
28/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	63,220.0000	56,967.0000	(9.891)	0	0	0
28/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	86,166.0000	79,780.0000	(7.411)	0	0	0
28/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,572.0000	45,243.0000	14.331	0	0	0
28/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	56,659.0000	50,506.0000	(10.860)	0	0	0
28/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	246.0000	398.0000	61.789	0	0	0
28/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,017.0000	1,283.0000	(36.391)	0	0	0
28/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	23.0000	41.0000	78.261	0	0	0
28/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,663.0000	3,961.0000	(30.055)	0	0	0
28/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,681.0000	7,617.0000	34.079	0	0	0
28/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	585.0000	903.0000	54.359	0	0	0
28/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	57,481.0000	63,647.0000	10.727	0	0	0
28/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	23,597.0000	19,129.0000	(18.935)	0	0	0
28/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	558.0000	319.0000	(42.832)	0	0	0
28/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	59,935.0000	53,726.0000	(10.360)	0	0	0
28/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	76,867.0000	83,214.0000	8.257	0	0	0
28/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	332.0000	528.0000	59.036	0	0	0
28/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	37,608.0000	32,094.0000	(14.662)	0	0	0
28/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,041.0000	2,932.0000	43.655	0	0	0
28/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
28/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	53,399.0000	47,313.0000	(11.397)	0	0	0
28/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,296.0000	28,999.0000	19.357	0	0	0
28/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	97,065.0000	103,460.0000	6.588	0	0	0
28/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	117.0000	59.0000	(49.573)	0	0	0
28/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	69,802.0000	63,484.0000	(9.051)	0	0	0
28/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	132.0000	219.0000	65.909	0	0	0
28/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	12,711.0000	9,642.0000	(24.144)	0	0	0
28/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,857.0000	16,193.0000	25.947	0	0	0
28/11/2006	R203	2007/05/03			Bond Future	7.7040	7.7920	1.142	0.0000	0.0000	0
28/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	516.0000	705.0000	36.628	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
28/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	70,289.0000	64,424.0000	(8.344)	0	0	0
28/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	73,352.0000	67,426.0000	(8.079)	0	0	0
28/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,064.0000	1,416.0000	33.083	0	0	0
28/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,263.0000	1,669.0000	32.146	0	0	0
28/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	76,432.0000	70,451.0000	(7.825)	0	0	0
28/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	88,850.0000	82,707.0000	(6.914)	0	0	0
28/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,493.0000	1,960.0000	31.279	0	0	0
28/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	58,279.0000	52,731.0000	(9.520)	0	0	0
28/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,804.0000	3,588.0000	27.960	0	0	0
28/11/2006	R203	2007/08/02			Bond Future	7.6620	7.7480	1.122	0.0000	0.0000	0
28/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,562.0000	6,607.0000	18.788	0	0	0
28/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	63,154.0000	58,089.0000	(8.020)	0	0	0
28/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,826.0000	3,433.0000	21.479	0	0	0
28/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,723.0000	2,124.0000	23.273	0	0	0
28/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	91,693.0000	85,984.0000	(6.226)	0	0	0
28/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	80,017.0000	74,513.0000	(6.879)	0	0	0
28/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,181.0000	3,849.0000	21.000	0	0	0
28/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	74,288.0000	68,912.0000	(7.237)	0	0	0
28/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,573.0000	4,307.0000	20.543	0	0	0
28/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	77,141.0000	71,699.0000	(7.055)	0	0	0
28/11/2006	R204	2007/02/01			Bond Future	7.7380	7.8210	1.073	0.0000	0.0000	0
28/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,817.0000	14,552.0000	(18.325)	0	0	0
28/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,884.0000	20,050.0000	18.751	0	0	0
28/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,901.0000	69,805.0000	(8.032)	0	0	0
28/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	92,667.0000	86,401.0000	(6.762)	0	0	0
28/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,071.0000	1,405.0000	31.186	0	0	0
28/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,900.0000	1,320.0000	(30.526)	0	0	0
28/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	499.0000	662.0000	32.665	0	0	0
28/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,713.0000	7,570.0000	(22.063)	0	0	0
28/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,456.0000	32,743.0000	15.065	0	0	0
28/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,994.0000	2,576.0000	29.188	0	0	0
28/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	65,928.0000	60,006.0000	(8.983)	0	0	0
28/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	102,880.0000	109,234.0000	6.176	0	0	0
28/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	69,239.0000	63,251.0000	(8.648)	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
28/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	61,537.0000	67,388.0000	9.508	0	0	0
28/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,467.0000	1,910.0000	30.198	0	0	0
28/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	193.0000	117.0000	(39.378)	0	0	0
28/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,630.0000	3,419.0000	(26.156)	0	0	0
28/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	43,558.0000	48,778.0000	11.984	0	0	0
28/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	662.0000	430.0000	(35.045)	0	0	0
28/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	81,546.0000	87,745.0000	7.602	0	0	0
28/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,837.0000	6,069.0000	25.470	0	0	0
28/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	43,653.0000	38,455.0000	(11.908)	0	0	0
28/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	62,636.0000	56,787.0000	(9.338)	0	0	0
28/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,318.0000	2,982.0000	28.645	0	0	0
28/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	59,368.0000	53,601.0000	(9.714)	0	0	0
28/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	29,502.0000	25,151.0000	(14.748)	0	0	0
28/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	9,388.0000	11,467.0000	22.145	0	0	0
28/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,712.0000	2,220.0000	29.673	0	0	0
28/11/2006	R204	2007/05/03			Bond Future	7.6940	7.7770	1.079	0.0000	0.0000	0
28/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,829.0000	10,107.0000	14.475	0	0	0
28/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	68,539.0000	63,445.0000	(7.432)	0	0	0
28/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,105.0000	7,061.0000	15.659	0	0	0
28/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	79,906.0000	74,488.0000	(6.780)	0	0	0
28/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	85,770.0000	80,214.0000	(6.478)	0	0	0
28/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,028.0000	5,845.0000	16.249	0	0	0
28/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,545.0000	6,429.0000	15.942	0	0	0
28/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	97,765.0000	91,976.0000	(5.921)	0	0	0
28/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	82,825.0000	77,336.0000	(6.627)	0	0	0
28/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,345.0000	3,929.0000	17.459	0	0	0
28/11/2006	R204	2007/08/02			Bond Future	7.6570	7.7380	1.058	0.0000	0.0000	0
28/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,297.0000	11,468.0000	11.372	0	0	0
28/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	85,961.0000	80,974.0000	(5.801)	0	0	0
28/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	102,599.0000	97,259.0000	(5.205)	0	0	0
28/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	91,418.0000	86,304.0000	(5.594)	0	0	0
28/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	75,380.0000	70,676.0000	(6.240)	0	0	0
28/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,576.0000	10,681.0000	11.539	0	0	0
28/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,560.0000	7,378.0000	12.470	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
28/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,896.0000	9,939.0000	11.724	0	0	0
28/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	88,677.0000	83,625.0000	(5.697)	0	0	0
28/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,633.0000	15,086.0000	10.658	0	0	0
28/11/2006	R206	2007/02/01			Bond Future	7.8950	7.9840	1.127	0.0000	0.0000	0
28/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	6,400.0000	4,734.0000	(26.031)	0	0	0
28/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	13,973.0000	16,919.0000	21.084	0	0	0
28/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	21,347.0000	17,826.0000	(16.494)	0	0	0
28/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,108.0000	4,200.0000	35.135	0	0	0
28/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	12,619.0000	9,980.0000	(20.913)	0	0	0
28/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,180.0000	9,153.0000	27.479	0	0	0
28/11/2006	R206	2007/05/03			Bond Future	7.8410	7.9310	1.148	0.0000	0.0000	0
28/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	19,126.0000	16,488.0000	(13.793)	0	0	0
28/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,098.0000	13,014.0000	17.264	0	0	0
28/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	6,649.0000	7,990.0000	20.168	0	0	0
28/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	27,137.0000	23,923.0000	(11.844)	0	0	0
28/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	12,658.0000	10,637.0000	(15.966)	0	0	0
28/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	17,290.0000	19,823.0000	14.650	0	0	0
28/11/2006	R206	2007/08/02			Bond Future	7.7960	7.8820	1.103	0.0000	0.0000	0
28/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	17,109.0000	15,077.0000	(11.877)	0	0	0
28/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	19,386.0000	21,593.0000	11.385	0	0	0
28/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	13,541.0000	15,293.0000	12.938	0	0	0
28/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	23,561.0000	21,074.0000	(10.556)	0	0	0
28/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,058.0000	10,383.0000	14.628	0	0	0
28/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	31,186.0000	28,271.0000	(9.347)	0	0	0
28/11/2006	R207	2007/02/01			Bond Future	7.6620	7.7500	1.149	0.0000	0.0000	0
28/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	551.0000	852.0000	54.628	0	0	0
28/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	253.0000	136.0000	(46.245)	0	0	0
28/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	60,456.0000	53,807.0000	(10.998)	0	0	0
28/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	76,405.0000	83,238.0000	8.943	0	0	0
28/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	46,721.0000	40,478.0000	(13.362)	0	0	0
28/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,853.0000	42,660.0000	15.757	0	0	0
28/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	17,782.0000	13,878.0000	(21.955)	0	0	0

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28/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	313.0000	497.0000	58.786	0	0	0
28/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,563.0000	62,091.0000	11.749	0	0	0
28/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	10,832.0000	13,878.0000	28.120	0	0	0
28/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	232.0000	374.0000	61.207	0	0	0
28/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	417.0000	654.0000	56.835	0	0	0
28/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,059.0000	636.0000	(39.943)	0	0	0
28/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,627.0000	6,254.0000	(27.507)	0	0	0
28/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,403.0000	2,260.0000	(33.588)	0	0	0
28/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	21,598.0000	26,175.0000	21.192	0	0	0
28/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	98,782.0000	91,844.0000	(7.024)	0	0	0
28/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	70,967.0000	64,160.0000	(9.592)	0	0	0
28/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,520.0000	6,167.0000	36.438	0	0	0
28/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	45.0000	22.0000	(51.111)	0	0	0
28/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	74,477.0000	67,636.0000	(9.185)	0	0	0
28/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,535.0000	2,241.0000	45.993	0	0	0
28/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	171.0000	279.0000	63.158	0	0	0
28/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	63,952.0000	57,239.0000	(10.497)	0	0	0
28/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	15.0000	27.0000	80.000	0	0	0
28/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	90.0000	151.0000	67.778	0	0	0
28/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	30,850.0000	25,548.0000	(17.186)	0	0	0
28/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	67,457.0000	60,692.0000	(10.029)	0	0	0
28/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	98,457.0000	105,383.0000	7.035	0	0	0
28/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	81,479.0000	74,591.0000	(8.454)	0	0	0
28/11/2006	R207	2007/05/03			Bond Future	7.6210	7.7090	1.155	0.0000	0.0000	0
28/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	68,942.0000	62,804.0000	(8.903)	0	0	0
28/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,844.0000	3,610.0000	26.934	0	0	0
28/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	101,565.0000	94,856.0000	(6.606)	0	0	0
28/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	563.0000	758.0000	34.636	0	0	0
28/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,122.0000	1,475.0000	31.462	0	0	0
28/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	88,385.0000	81,834.0000	(7.412)	0	0	0
28/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	85,104.0000	78,606.0000	(7.635)	0	0	0
28/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,321.0000	1,727.0000	30.734	0	0	0
28/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	81,834.0000	75,394.0000	(7.870)	0	0	0
28/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,551.0000	2,015.0000	29.916	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
28/11/2006	R207	2007/08/02			Bond Future	7.5850	7.6720	1.147	0.0000	0.0000	0
28/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	85,582.0000	79,522.0000	(7.081)	0	0	0
28/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,990.0000	3,636.0000	21.605	0	0	0
28/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,652.0000	3,237.0000	22.059	0	0	0
28/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	88,673.0000	82,547.0000	(6.909)	0	0	0
28/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	73,452.0000	67,702.0000	(7.828)	0	0	0
28/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,275.0000	6,297.0000	19.374	0	0	0
28/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,607.0000	1,992.0000	23.958	0	0	0
28/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	104,341.0000	97,954.0000	(6.121)	0	0	0
28/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,364.0000	4,075.0000	21.136	0	0	0
28/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	91,781.0000	85,594.0000	(6.741)	0	0	0
28/11/2006	TRT1	2007/02/01			Index Future	247.1190	246.2270	(0.361)	0.0000	0.0000	500
28/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	7,779.0000	10,088.0000	29.682	0	0	0
28/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	42,969.0000	36,358.0000	(15.386)	0	0	0
<b>Grand Total:</b>											<b>1,837</b>