



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/11/2006

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
30/11/2006	CRD1 2007/02/01			Index Future	106.9980	106.5800	(0.391)	0.0000	0.0000	10
30/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,782.0000	6,210.0000	29.862	0	0	0
30/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,762.0000	12,010.0000	(18.642)	0	0	0
30/11/2006	GOVI 2007/02/01			jGovi	249.2660	248.2750	(0.398)	0.0000	0.0000	71
30/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	192,660.0000	182,750.0000	(5.144)	0	0	0
30/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
30/11/2006	GOVI 2007/05/03			jGovi	254.7070	253.6930	(0.398)	0.0000	0.0000	118
30/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	197,083.0000	186,951.0000	(5.141)	0	0	0
30/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	13.0000	21.0000	61.538	0	0	0
30/11/2006	GOVI 2007/08/02			jGovi	260.1420	259.1060	(0.398)	0.0000	0.0000	0
30/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	182.0000	260.0000	42.857	0	0	0
30/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	196,602.0000	186,320.0000	(5.230)	0	0	0
30/11/2006	ILBI 2007/02/01			Index Future	272.5710	272.9360	0.134	0.0000	0.0000	0
30/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	78,034.0000	81,318.0000	4.208	0	0	0
30/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,324.0000	1,958.0000	(15.749)	0	0	0
30/11/2006	J153 2010/08/31			jSwap	8.7100	8.8250	1.320	0.0000	0.0000	0
30/11/2006	J157 2015/09/15			jSwap	8.3960	8.4570	0.727	0.0000	0.0000	0
30/11/2006	J186 2026/12/21			jSwap	7.8380	7.8810	0.549	0.0000	0.0000	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
30/11/2006	J194	2008/02/28			jSwap	8.9830	9.0720	0.991	0.0000	0.0000	0
30/11/2006	J201	2014/12/22			jSwap	8.3920	8.4630	0.846	0.0000	0.0000	0
30/11/2006	J203	2017/09/15			jSwap	8.2820	8.3450	0.761	0.0000	0.0000	0
30/11/2006	J204	2018/12/21			jSwap	8.1910	8.2440	0.647	0.0000	0.0000	0
30/11/2006	J207	2020/01/15			jSwap	8.1460	8.1940	0.589	0.0000	0.0000	0
30/11/2006	JBAR	2005/12/21			jBar	8.8930	8.9180	0.281	0.0000	0.0000	0
30/11/2006	JFRA	2007/02/01			jFra	9.0390	9.1800	1.560	0.0000	0.0000	0
30/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,756.0000	4,096.0000	9.052	0	0	0
30/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	3.0000	2.0000	(33.333)	0	0	0
30/11/2006	JFRA	2007/05/03			jFra	9.1320	9.2360	1.139	0.0000	0.0000	0
30/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	49.0000	37.0000	(24.490)	0	0	0
30/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,028.0000	4,268.0000	5.958	0	0	0
30/11/2006	JFRA	2007/08/02			jFra	9.0640	9.1840	1.324	0.0000	0.0000	0
30/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	151.0000	122.0000	(19.205)	0	0	0
30/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,964.0000	4,226.0000	6.609	0	0	0
30/11/2006	JFRA	2007/11/01			jFra	9.0150	9.1700	1.719	0.0000	0.0000	0
30/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	272.0000	218.0000	(19.853)	0	0	0
30/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,244.0000	4,594.0000	8.247	0	0	0
30/11/2006	JFRA	2008/02/07			jFra	8.8800	8.9850	1.182	0.0000	0.0000	0
30/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,462.0000	23,571.0000	0.465	0	0	0
30/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,094.0000	19,943.0000	(0.751)	0	0	0
30/11/2006	JN02	2007/02/01			jNote	8.8840	9.0150	1.475	0.0000	0.0000	0
30/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,345.0000	8,422.0000	14.663	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
30/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,462.0000	8,151.0000	(13.855)	0	0	0
30/11/2006	JN02	2007/05/03			jNote	8.8080	8.9380	1.476	0.0000	0.0000	0
30/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,478.0000	16,034.0000	(8.262)	0	0	0
30/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,412.0000	10,347.0000	9.934	0	0	0
30/11/2006	JN02	2007/08/02			jNote	8.7110	8.8450	1.538	0.0000	0.0000	0
30/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,844.0000	20,360.0000	(6.794)	0	0	0
30/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,999.0000	12,972.0000	8.109	0	0	0
30/11/2006	JN05	2007/02/01			jNote	8.5000	8.6280	1.506	0.0000	0.0000	0
30/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	744.0000	1,212.0000	62.903	0	0	0
30/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	30,938.0000	26,174.0000	(15.399)	0	0	0
30/11/2006	JN05	2007/05/03			jNote	8.4460	8.5710	1.480	0.0000	0.0000	0
30/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,870.0000	3,758.0000	30.941	0	0	0
30/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	35,284.0000	31,049.0000	(12.003)	0	0	0
30/11/2006	JN05	2007/08/02			jNote	8.3870	8.5100	1.467	0.0000	0.0000	0
30/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,719.0000	5,773.0000	22.335	0	0	0
30/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	39,575.0000	35,567.0000	(10.128)	0	0	0
30/11/2006	JN10	2007/02/01			jNote	8.2180	8.2860	0.827	0.0000	0.0000	0
30/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	51.0000	91.0000	78.431	0	0	0
30/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	52,633.0000	47,895.0000	(9.002)	0	0	0
30/11/2006	JN10	2007/05/03			jNote	8.1720	8.2360	0.783	0.0000	0.0000	0
30/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	56,458.0000	52,161.0000	(7.611)	0	0	0
30/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	664.0000	891.0000	34.187	0	0	0
30/11/2006	JN10	2007/08/02			jNote	8.1210	8.1810	0.739	0.0000	0.0000	0
30/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	60,908.0000	56,980.0000	(6.449)	0	0	0
30/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,531.0000	1,878.0000	22.665	0	0	0
30/11/2006	JROD	2006/11/30			jRod	7.8790	7.8790	-	0.0000	0.0000	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
30/11/2006	JROD	2006/12/29			jRod	8.1330	8.1300	(0.037)	0.0000	0.0000	0
30/11/2006	JROD	2007/01/31			jRod	8.5260	8.5310	0.059	0.0000	0.0000	0
30/11/2006	JROD	2007/02/28			jRod	8.3820	8.9180	6.395	0.0000	0.0000	0
30/11/2006	JROD	2007/03/30			jRod	8.6560	8.6730	0.196	0.0000	0.0000	0
30/11/2006	JROD	2007/04/30			jRod	8.8960	8.9210	0.281	0.0000	0.0000	0
30/11/2006	JROD	2007/05/31			jRod	8.6750	9.1170	5.095	0.0000	0.0000	0
30/11/2006	OTH1	2007/02/01			Index Future	245.7900	244.8330	(0.389)	0.0000	0.0000	15
30/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	33,360.0000	27,117.0000	(18.714)	0	0	0
30/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,260.0000	14,587.0000	29.547	0	0	0
30/11/2006	R153	2007/02/01			Bond Future	8.1650	8.3050	1.715	0.0000	0.0000	26
30/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,359.0000	6,923.0000	(26.028)	0	0	0
30/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,548.0000	8,738.0000	33.445	0	0	0
30/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,315.0000	4,657.0000	40.483	0	0	0
30/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,730.0000	13,705.0000	27.726	0	0	0
30/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,247.0000	3,594.0000	(31.504)	0	0	0
30/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,599.0000	10,575.0000	(22.237)	0	0	0
30/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,205.0000	5,808.0000	38.121	0	0	0
30/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,170.0000	17,446.0000	(17.591)	0	0	0
30/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,981.0000	12,697.0000	(20.549)	0	0	0
30/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,994.0000	2,896.0000	45.236	0	0	0
30/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,740.0000	5,210.0000	39.305	0	0	0
30/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,771.0000	11,615.0000	(21.366)	0	0	0
30/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,019.0000	1,534.0000	50.540	0	0	0
30/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,265.0000	24,155.0000	(14.541)	0	0	0
30/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,089.0000	619.0000	(43.159)	0	0	0
30/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	407.0000	209.0000	(48.649)	0	0	0
30/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,238.0000	35,667.0000	14.178	0	0	0
30/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	35.0000	14.0000	(60.000)	0	0	0
30/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,158.0000	52,765.0000	9.566	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
30/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	509.0000	790.0000	55.206	0	0	0
30/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,753.0000	31,407.0000	(12.156)	0	0	0
30/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	16,364.0000	20,044.0000	22.488	0	0	0
30/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,509.0000	1,562.0000	(37.744)	0	0	0
30/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	23,393.0000	27,550.0000	17.770	0	0	0
30/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
30/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	56,898.0000	61,520.0000	8.123	0	0	0
30/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	129.0000	60.0000	(53.488)	0	0	0
30/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,567.0000	44,124.0000	11.517	0	0	0
30/11/2006	R153	2007/05/03			Bond Future	8.1100	8.2500	1.726	0.0000	0.0000	0
30/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,617.0000	5,739.0000	24.301	0	0	0
30/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,413.0000	16,648.0000	(14.243)	0	0	0
30/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,386.0000	8,957.0000	21.270	0	0	0
30/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,785.0000	22,571.0000	(12.465)	0	0	0
30/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,013.0000	6,204.0000	23.758	0	0	0
30/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,664.0000	21,520.0000	(12.747)	0	0	0
30/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,565.0000	20,493.0000	(13.036)	0	0	0
30/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,434.0000	6,697.0000	23.243	0	0	0
30/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,480.0000	27,009.0000	(11.388)	0	0	0
30/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,269.0000	4,134.0000	26.461	0	0	0
30/11/2006	R153	2007/08/02			Bond Future	7.9290	8.0760	1.854	0.0000	0.0000	0
30/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,610.0000	22,835.0000	(10.836)	0	0	0
30/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,197.0000	10,677.0000	16.092	0	0	0
30/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,954.0000	8,165.0000	17.414	0	0	0
30/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	29,456.0000	26,465.0000	(10.154)	0	0	0
30/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,365.0000	8,629.0000	17.162	0	0	0
30/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	30,458.0000	27,415.0000	(9.991)	0	0	0
30/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,152.0000	6,121.0000	18.808	0	0	0
30/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,560.0000	7,720.0000	17.683	0	0	0
30/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,690.0000	32,404.0000	(9.207)	0	0	0
30/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	31,475.0000	28,381.0000	(9.830)	0	0	0
30/11/2006	R157	2007/02/01			Bond Future	7.9500	8.0200	0.881	0.0000	0.0000	0
30/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	60,400.0000	55,678.0000	(7.818)	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
30/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,450.0000	8,535.0000	(18.325)	0	0	0
30/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,534.0000	28,845.0000	12.967	0	0	0
30/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,264.0000	2,768.0000	22.261	0	0	0
30/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	790.0000	554.0000	(29.873)	0	0	0
30/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,472.0000	4,204.0000	21.083	0	0	0
30/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	74,500.0000	79,490.0000	6.698	0	0	0
30/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	39,382.0000	43,486.0000	10.421	0	0	0
30/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	50,969.0000	46,474.0000	(8.819)	0	0	0
30/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,975.0000	60,640.0000	8.334	0	0	0
30/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	211.0000	265.0000	25.592	0	0	150
30/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,175.0000	1,614.0000	(25.793)	0	0	0
30/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	113,134.0000	107,962.0000	(4.572)	0	0	0
30/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	93,280.0000	88,184.0000	(5.463)	0	0	0
30/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,122.0000	3,999.0000	(21.925)	0	0	0
30/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	109,839.0000	104,675.0000	(4.701)	0	0	0
30/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	114.0000	143.0000	25.439	0	0	0
30/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	76,710.0000	71,746.0000	(6.471)	0	0	0
30/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	525.0000	654.0000	24.571	0	0	0
30/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,105.0000	1,366.0000	23.620	0	0	0
30/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	247.0000	309.0000	25.101	0	0	0
30/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,952.0000	7,103.0000	19.338	0	0	0
30/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	126,236.0000	121,039.0000	(4.117)	0	0	0
30/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	30,897.0000	27,229.0000	(11.872)	0	0	0
30/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	8,689.0000	10,248.0000	17.942	0	0	0
30/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,017.0000	3,666.0000	21.511	0	0	0
30/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,505.0000	17,897.0000	15.427	0	0	0
30/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,986.0000	4,809.0000	20.647	0	0	0
30/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,903.0000	40,601.0000	(9.581)	0	0	0
30/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	54,074.0000	49,496.0000	(8.466)	0	0	0
30/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	19,100.0000	21,857.0000	14.435	0	0	0
30/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,350.0000	12,881.0000	(16.085)	0	0	250
30/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	47,910.0000	43,507.0000	(9.190)	0	0	0
30/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,241.0000	16,406.0000	(14.734)	0	0	0
30/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,565.0000	5,489.0000	20.241	0	0	0
30/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	39,079.0000	35,004.0000	(10.428)	0	0	150

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
30/11/2006	R157	2007/05/03			Bond Future	7.9150	7.9850	0.884	0.0000	0.0000	504
30/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	66,921.0000	62,764.0000	(6.212)	0	0	0
30/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,617.0000	8,572.0000	12.538	0	0	0
30/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	69,680.0000	65,456.0000	(6.062)	0	0	0
30/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	64,200.0000	60,115.0000	(6.363)	0	0	0
30/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,348.0000	9,374.0000	12.290	0	0	0
30/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	53,762.0000	49,994.0000	(7.009)	0	0	0
30/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,838.0000	13,181.0000	11.345	0	0	0
30/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,939.0000	7,826.0000	12.783	0	0	0
30/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	81,067.0000	76,602.0000	(5.508)	0	0	0
30/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,696.0000	5,343.0000	13.778	0	0	0
30/11/2006	R157	2007/08/02			Bond Future	7.8210	7.8820	0.780	0.0000	0.0000	0
30/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,377.0000	13,337.0000	7.756	0	0	0
30/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	76,934.0000	73,523.0000	(4.434)	0	0	0
30/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,973.0000	86,333.0000	(4.046)	0	0	0
30/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,900.0000	67,006.0000	(5.492)	0	0	0
30/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,987.0000	3,465.0000	16.003	0	0	0
30/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	74,416.0000	71,055.0000	(4.517)	0	0	0
30/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,226.0000	14,237.0000	7.644	0	0	0
30/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	64,687.0000	61,543.0000	(4.860)	0	0	0
30/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,086.0000	18,313.0000	7.181	0	0	0
30/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,757.0000	9,488.0000	8.348	0	0	0
30/11/2006	R186	2007/02/01			Bond Future	7.5460	7.6070	0.808	0.0000	0.0000	2
30/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,455.0000	32,433.0000	13.980	0	0	0
30/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	15,248.0000	17,798.0000	16.724	0	0	0
30/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	40,356.0000	35,320.0000	(12.479)	0	0	0
30/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	22,691.0000	19,083.0000	(15.901)	0	0	0
30/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,892.0000	3,530.0000	22.061	0	0	0
30/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	3,972.0000	4,818.0000	21.299	0	0	0
30/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	81,931.0000	75,192.0000	(8.225)	0	0	0
30/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	92,142.0000	85,194.0000	(7.541)	0	0	0
30/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	62,337.0000	56,195.0000	(9.853)	0	0	0
30/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,771.0000	131,343.0000	(5.353)	0	0	0
30/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	7,448.0000	8,891.0000	19.374	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
30/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,569.0000	1,128.0000	(28.107)	0	0	0
30/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	643.0000	802.0000	24.728	0	0	0
30/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	112,911.0000	105,684.0000	(6.401)	0	0	0
30/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,555.0000	1,913.0000	23.023	0	0	0
30/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	75,597.0000	82,087.0000	8.585	0	0	0
30/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	106,984.0000	114,128.0000	6.678	0	0	0
30/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,622.0000	3,527.0000	(23.691)	0	0	0
30/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,949.0000	54,346.0000	11.026	0	0	0
30/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	164,243.0000	156,725.0000	(4.577)	0	0	0
30/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	141,577.0000	149,022.0000	5.259	0	0	0
30/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,370.0000	4,103.0000	21.751	0	0	0
30/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	86,994.0000	80,142.0000	(7.876)	0	0	0
30/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,173.0000	8,985.0000	(19.583)	0	0	0
30/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	428.0000	288.0000	(32.710)	0	0	0
30/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	267.0000	335.0000	25.468	0	0	0
30/11/2006	R186	2007/05/03			Bond Future	7.5040	7.5640	0.800	0.0000	0.0000	0
30/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	101,725.0000	95,730.0000	(5.893)	0	0	0
30/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	13,440.0000	14,898.0000	10.848	0	0	0
30/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,409.0000	8,312.0000	12.188	0	0	0
30/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	147,278.0000	140,455.0000	(4.633)	0	0	0
30/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,217.0000	9,199.0000	11.951	0	0	0
30/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	128,653.0000	122,103.0000	(5.091)	0	0	0
30/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	124,064.0000	117,593.0000	(5.216)	0	0	0
30/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	119,508.0000	113,123.0000	(5.343)	0	0	0
30/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,817.0000	5,448.0000	13.099	0	0	0
30/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,097.0000	10,164.0000	11.729	0	0	0
30/11/2006	R186	2007/08/02			Bond Future	7.4660	7.5240	0.777	0.0000	0.0000	0
30/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	20,443.0000	22,086.0000	8.037	0	0	0
30/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	14,013.0000	15,237.0000	8.735	0	0	0
30/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	112,840.0000	107,292.0000	(4.917)	0	0	0
30/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	133,799.0000	127,831.0000	(4.460)	0	0	0
30/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,144.0000	16,445.0000	8.591	0	0	0
30/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	138,104.0000	132,061.0000	(4.376)	0	0	0
30/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,361.0000	10,244.0000	9.433	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
30/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	12,954.0000	14,103.0000	8.870	0	0	0
30/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	129,528.0000	123,637.0000	(4.548)	0	0	0
30/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	155,601.0000	149,292.0000	(4.055)	0	0	0
30/11/2006	R194	2007/02/01			Bond Future	8.7200	8.9040	2.110	0.0000	0.0000	0
30/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,245.0000	27,088.0000	7.300	0	0	0
30/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,852.0000	29,696.0000	6.621	0	0	0
30/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,060.0000	21,903.0000	9.187	0	0	0
30/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
30/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,647.0000	24,491.0000	8.142	0	0	0
30/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,408.0000	14,219.0000	14.595	0	0	0
30/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	55.0000	23.0000	(58.182)	0	0	0
30/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	17.0000	6.0000	(64.706)	0	0	0
30/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,930.0000	16,762.0000	12.271	0	0	0
30/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,486.0000	19,326.0000	10.523	0	0	0
30/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,155.0000	4,223.0000	33.851	0	0	0
30/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,957.0000	11,717.0000	17.676	0	0	0
30/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,452.0000	1,677.0000	(31.607)	0	0	0
30/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	932.0000	552.0000	(40.773)	0	0	0
30/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,985.0000	5,210.0000	30.740	0	0	0
30/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,664.0000	7,128.0000	25.847	0	0	0
30/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,774.0000	1,155.0000	(34.893)	0	0	0
30/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	417.0000	220.0000	(47.242)	0	0	0
30/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,676.0000	3,638.0000	35.949	0	0	0
30/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,681.0000	9,327.0000	21.430	0	0	0
30/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	153.0000	70.0000	(54.248)	0	0	0
30/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,908.0000	3,923.0000	34.904	0	0	0
30/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,976.0000	2,095.0000	(29.603)	0	0	0
30/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,707.0000	1,879.0000	(30.587)	0	0	0
30/11/2006	R194	2007/05/03			Bond Future	8.5530	8.7670	2.502	0.0000	0.0000	0
30/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,507.0000	6,384.0000	(14.959)	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
30/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,479.0000	5,445.0000	(15.959)	0	0	0
30/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,102.0000	2,643.0000	25.737	0	0	0
30/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,619.0000	3,250.0000	24.093	0	0	0
30/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,995.0000	5,007.0000	(16.480)	0	0	0
30/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,910.0000	3,587.0000	23.265	0	0	0
30/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,762.0000	3,416.0000	23.678	0	0	0
30/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,234.0000	5,223.0000	(16.218)	0	0	0
30/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,557.0000	4,329.0000	21.704	0	0	0
30/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,089.0000	4,197.0000	(17.528)	0	0	0
30/11/2006	R194	2007/08/02			Bond Future	8.3360	8.5800	2.927	0.0000	0.0000	0
30/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,668.0000	6,864.0000	(10.485)	0	0	0
30/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,776.0000	4,305.0000	14.010	0	0	0
30/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,883.0000	4,422.0000	13.881	0	0	0
30/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,504.0000	6,710.0000	(10.581)	0	0	0
30/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,993.0000	4,542.0000	13.749	0	0	0
30/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,342.0000	6,558.0000	(10.678)	0	0	0
30/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,713.0000	5,970.0000	(11.068)	0	0	0
30/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,452.0000	5,043.0000	13.275	0	0	0
30/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,345.0000	7,501.0000	(10.114)	0	0	0
30/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,367.0000	3,856.0000	14.523	0	0	0
30/11/2006	R201	2007/02/01			Bond Future	7.9310	7.9980	0.845	0.0000	0.0000	0
30/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,052.0000	2,494.0000	21.540	0	0	0
30/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	43,721.0000	40,187.0000	(8.083)	0	0	0
30/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,464.0000	13,222.0000	15.335	0	0	0
30/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,184.0000	3,827.0000	20.195	0	0	0
30/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,557.0000	13,340.0000	(14.251)	0	0	0
30/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	36,336.0000	33,005.0000	(9.167)	0	0	0
30/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,289.0000	7,410.0000	17.825	0	0	0
30/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,289.0000	21,761.0000	12.816	0	0	0
30/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,454.0000	6,952.0000	(17.767)	0	0	0
30/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,151.0000	33,247.0000	10.268	0	0	0
30/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	25,043.0000	22,189.0000	(11.396)	0	0	0
30/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	186.0000	124.0000	(33.333)	0	0	0
30/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,116.0000	3,236.0000	(21.380)	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
30/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	57,896.0000	61,689.0000	6.551	0	0	0
30/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	43,244.0000	46,782.0000	8.181	0	0	0
30/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	73,516.0000	77,429.0000	5.323	0	0	0
30/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	328.0000	409.0000	24.695	0	0	0
30/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,729.0000	1,293.0000	(25.217)	0	0	0
30/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	619.0000	437.0000	(29.402)	0	0	0
30/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	75,157.0000	71,263.0000	(5.181)	0	0	0
30/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	61,899.0000	58,093.0000	(6.149)	0	0	0
30/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,512.0000	1,849.0000	22.288	0	0	0
30/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,382.0000	2,884.0000	21.075	0	0	0
30/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	48,807.0000	45,169.0000	(7.454)	0	0	0
30/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	41,222.0000	37,749.0000	(8.425)	0	0	0
30/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,758.0000	3,327.0000	20.631	0	0	0
30/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,759.0000	35,354.0000	(8.785)	0	0	0
30/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	714.0000	883.0000	23.669	0	0	0
30/11/2006	R201	2007/05/03			Bond Future	7.8760	7.9410	0.825	0.0000	0.0000	0
30/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	44,775.0000	41,946.0000	(6.318)	0	0	0
30/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,203.0000	10,152.0000	10.312	0	0	0
30/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	53,160.0000	50,108.0000	(5.741)	0	0	0
30/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	57,553.0000	54,402.0000	(5.475)	0	0	0
30/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,424.0000	6,052.0000	11.578	0	0	0
30/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,512.0000	7,238.0000	11.149	0	0	0
30/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,688.0000	4,147.0000	12.446	0	0	0
30/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	66,663.0000	63,343.0000	(4.980)	0	0	0
30/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,948.0000	6,624.0000	11.365	0	0	0
30/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	55,341.0000	52,239.0000	(5.605)	0	0	0
30/11/2006	R201	2007/08/02			Bond Future	7.8260	7.8880	0.792	0.0000	0.0000	0
30/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	50,698.0000	48,155.0000	(5.016)	0	0	0
30/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,610.0000	7,187.0000	8.729	0	0	0
30/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	70,918.0000	67,968.0000	(4.160)	0	0	0
30/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,150.0000	14,134.0000	7.483	0	0	0
30/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,442.0000	10,206.0000	8.092	0	0	0
30/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	60,483.0000	57,721.0000	(4.567)	0	0	0
30/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	62,523.0000	59,720.0000	(4.483)	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
30/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	58,470.0000	55,749.0000	(4.654)	0	0	0
30/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,109.0000	10,915.0000	7.973	0	0	0
30/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,810.0000	9,534.0000	8.218	0	0	0
30/11/2006	R203	2007/02/01			Bond Future	7.8200	7.8860	0.844	0.0000	0.0000	0
30/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	58,358.0000	53,718.0000	(7.951)	0	0	0
30/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	33.0000	50.0000	51.515	0	0	0
30/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	81,222.0000	76,461.0000	(5.862)	0	0	0
30/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,376.0000	948.0000	(31.105)	0	0	0
30/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,221.0000	66,872.0000	7.475	0	0	0
30/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,885.0000	48,235.0000	9.912	0	0	0
30/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
30/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	598.0000	825.0000	37.960	0	0	0
30/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	102,010.0000	106,784.0000	4.680	0	0	0
30/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	183.0000	263.0000	43.716	0	0	0
30/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,804.0000	31,508.0000	13.322	0	0	0
30/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	64,899.0000	60,201.0000	(7.239)	0	0	0
30/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,217.0000	3,143.0000	(25.468)	0	0	0
30/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	51,861.0000	47,310.0000	(8.775)	0	0	0
30/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	343.0000	216.0000	(37.026)	0	0	0
30/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	64.0000	37.0000	(42.188)	0	0	0
30/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,768.0000	86,519.0000	5.810	0	0	0
30/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	338.0000	476.0000	40.828	0	0	0
30/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	48,645.0000	44,153.0000	(9.234)	0	0	0
30/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	452.0000	630.0000	39.381	0	0	0
30/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	55,101.0000	50,501.0000	(8.348)	0	0	0
30/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	785.0000	1,071.0000	36.433	0	0	0
30/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,030.0000	8,665.0000	23.257	0	0	0
30/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,633.0000	3,411.0000	29.548	0	0	0
30/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,174.0000	8,113.0000	(20.258)	0	0	0
30/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,993.0000	16,850.0000	(15.721)	0	0	0
30/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,274.0000	17,991.0000	17.788	0	0	0
30/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	33,246.0000	29,246.0000	(12.032)	0	0	0
30/11/2006	R203	2007/05/03			Bond Future	7.7700	7.8360	0.849	0.0000	0.0000	0
30/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	68,868.0000	64,485.0000	(6.364)	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
30/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,532.0000	1,875.0000	22.389	0	0	0
30/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	65,846.0000	61,514.0000	(6.579)	0	0	0
30/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	71,910.0000	67,482.0000	(6.158)	0	0	0
30/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,804.0000	2,197.0000	21.785	0	0	0
30/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,296.0000	1,594.0000	22.994	0	0	0
30/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	54,056.0000	49,982.0000	(7.537)	0	0	0
30/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,335.0000	3,986.0000	19.520	0	0	0
30/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	638.0000	800.0000	25.392	0	0	0
30/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	84,218.0000	79,655.0000	(5.418)	0	0	0
30/11/2006	R203	2007/08/02			Bond Future	7.7250	7.7880	0.816	0.0000	0.0000	0
30/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,629.0000	4,156.0000	14.522	0	0	0
30/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	73,108.0000	69,179.0000	(5.374)	0	0	0
30/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,232.0000	3,711.0000	14.821	0	0	0
30/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	75,941.0000	71,965.0000	(5.236)	0	0	0
30/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,066.0000	4,644.0000	14.215	0	0	0
30/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	59,383.0000	55,744.0000	(6.128)	0	0	0
30/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	70,300.0000	66,423.0000	(5.515)	0	0	0
30/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,272.0000	7,089.0000	13.026	0	0	0
30/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,988.0000	2,308.0000	16.097	0	0	0
30/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	87,478.0000	83,342.0000	(4.728)	0	0	0
30/11/2006	R204	2007/02/01			Bond Future	7.8010	7.8670	0.846	0.0000	0.0000	0
30/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,138.0000	12,731.0000	(15.900)	0	0	0
30/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,091.0000	21,769.0000	14.028	0	0	0
30/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	54,884.0000	50,378.0000	(8.210)	0	0	0
30/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,720.0000	3,299.0000	21.287	0	0	0
30/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	61,343.0000	56,701.0000	(7.567)	0	0	0
30/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	39,554.0000	35,538.0000	(10.153)	0	0	0
30/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,624.0000	6,693.0000	19.008	0	0	0
30/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	26,009.0000	22,709.0000	(12.688)	0	0	0
30/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,780.0000	12,565.0000	16.558	0	0	0
30/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,695.0000	112,737.0000	4.682	0	0	0
30/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	58,098.0000	53,520.0000	(7.880)	0	0	0
30/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	451.0000	310.0000	(31.264)	0	0	0
30/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,222.0000	91,166.0000	5.734	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
30/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,262.0000	1,553.0000	23.059	0	0	0
30/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	122.0000	79.0000	(35.246)	0	0	0
30/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	71,206.0000	66,412.0000	(6.733)	0	0	0
30/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	47,398.0000	51,658.0000	8.988	0	0	0
30/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,386.0000	1,012.0000	(26.984)	0	0	0
30/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,342.0000	2,849.0000	21.648	0	0	0
30/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,013.0000	2,456.0000	22.007	0	0	0
30/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	586.0000	727.0000	24.061	0	0	0
30/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	87,869.0000	82,925.0000	(5.627)	0	0	0
30/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,909.0000	70,620.0000	7.148	0	0	0
30/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	31,538.0000	35,098.0000	11.288	0	0	0
30/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,909.0000	6,384.0000	(19.282)	0	0	0
30/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	64,612.0000	59,913.0000	(7.273)	0	0	0
30/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,726.0000	2,112.0000	22.364	0	0	0
30/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,584.0000	2,759.0000	(23.019)	0	0	0
30/11/2006	R204	2007/05/03			Bond Future	7.7550	7.8210	0.851	0.0000	0.0000	0
30/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	64,687.0000	60,712.0000	(6.145)	0	0	0
30/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	9,665.0000	10,731.0000	11.029	0	0	0
30/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	93,443.0000	88,893.0000	(4.869)	0	0	0
30/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,712.0000	4,203.0000	13.227	0	0	0
30/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,550.0000	6,235.0000	12.342	0	0	0
30/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,112.0000	6,853.0000	12.124	0	0	0
30/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	81,603.0000	77,247.0000	(5.338)	0	0	0
30/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	75,832.0000	71,591.0000	(5.593)	0	0	0
30/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	78,703.0000	74,403.0000	(5.464)	0	0	0
30/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,721.0000	7,520.0000	11.888	0	0	0
30/11/2006	R204	2007/08/02			Bond Future	7.7150	7.7780	0.817	0.0000	0.0000	0
30/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	98,708.0000	94,602.0000	(4.160)	0	0	0
30/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,083.0000	7,743.0000	9.318	0	0	0
30/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	14,585.0000	15,751.0000	7.995	0	0	0
30/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	84,979.0000	81,103.0000	(4.561)	0	0	0
30/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	71,918.0000	68,318.0000	(5.006)	0	0	0
30/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,291.0000	11,182.0000	8.658	0	0	0
30/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	87,677.0000	83,752.0000	(4.477)	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
30/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,057.0000	11,999.0000	8.519	0	0	0
30/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	82,307.0000	78,483.0000	(4.646)	0	0	0
30/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,570.0000	10,410.0000	8.777	0	0	0
30/11/2006	R206	2007/02/01			Bond Future	7.9590	8.0260	0.842	0.0000	0.0000	0
30/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	10,590.0000	8,747.0000	(17.403)	0	0	0
30/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	8,471.0000	10,088.0000	19.089	0	0	0
30/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	18,709.0000	16,167.0000	(13.587)	0	0	0
30/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,974.0000	18,322.0000	14.699	0	0	0
30/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,790.0000	4,708.0000	24.222	0	0	0
30/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	5,081.0000	3,969.0000	(21.885)	0	0	0
30/11/2006	R206	2007/05/03			Bond Future	7.9030	7.9690	0.835	0.0000	0.0000	0
30/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	12,334.0000	13,811.0000	11.975	0	0	0
30/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	17,222.0000	15,370.0000	(10.754)	0	0	0
30/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,952.0000	20,883.0000	10.189	0	0	0
30/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	11,180.0000	9,782.0000	(12.504)	0	0	0
30/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	24,846.0000	22,561.0000	(9.197)	0	0	0
30/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,498.0000	8,543.0000	13.937	0	0	0
30/11/2006	R206	2007/08/02			Bond Future	7.8530	7.9140	0.777	0.0000	0.0000	0
30/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,845.0000	20,131.0000	(7.846)	0	0	0
30/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,784.0000	22,392.0000	7.737	0	0	0
30/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,638.0000	15,923.0000	8.779	0	0	0
30/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,694.0000	14,305.0000	(8.851)	0	0	0
30/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,877.0000	10,854.0000	9.892	0	0	0
30/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	29,192.0000	27,171.0000	(6.923)	0	0	0
30/11/2006	R207	2007/02/01			Bond Future	7.7250	7.7910	0.854	0.0000	0.0000	0
30/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	103,418.0000	108,589.0000	5.000	0	0	0
30/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	26,894.0000	23,096.0000	(14.122)	0	0	0
30/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	14,791.0000	12,092.0000	(18.248)	0	0	0
30/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	5,546.0000	6,931.0000	24.973	0	0	0
30/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	24.0000	13.0000	(45.833)	0	0	0
30/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	55,642.0000	50,722.0000	(8.842)	0	0	0
30/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,823.0000	15,307.0000	19.371	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
30/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	66,061.0000	61,004.0000	(7.655)	0	0	0
30/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	21.0000	32.0000	52.381	0	0	0
30/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	719.0000	982.0000	36.579	0	0	0
30/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	308.0000	434.0000	40.909	0	0	0
30/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	81,286.0000	86,408.0000	6.301	0	0	0
30/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	60,189.0000	65,132.0000	8.212	0	0	0
30/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,154.0000	37,581.0000	(10.848)	0	0	0
30/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	703.0000	462.0000	(34.282)	0	0	0
30/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,950.0000	2,559.0000	31.231	0	0	0
30/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,903.0000	45,382.0000	10.950	0	0	0
30/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,470.0000	1,767.0000	(28.462)	0	0	0
30/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,706.0000	28,329.0000	14.664	0	0	0
30/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,805.0000	88,634.0000	(5.512)	0	0	0
30/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	151.0000	91.0000	(39.735)	0	0	0
30/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,752.0000	5,193.0000	(23.089)	0	0	0
30/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	547.0000	755.0000	38.026	0	0	0
30/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	69,552.0000	64,465.0000	(7.314)	0	0	0
30/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	59,100.0000	54,125.0000	(8.418)	0	0	0
30/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	62,575.0000	57,555.0000	(8.022)	0	0	0
30/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	413.0000	575.0000	39.225	0	0	0
30/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	228.0000	324.0000	42.105	0	0	0
30/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	121.0000	176.0000	45.455	0	0	0
30/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	76,528.0000	71,401.0000	(6.700)	0	0	0
30/11/2006	R207	2007/05/03			Bond Future	7.6820	7.7470	0.846	0.0000	0.0000	0
30/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	96,886.0000	91,973.0000	(5.071)	0	0	0
30/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	677.0000	837.0000	23.634	0	0	0
30/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,313.0000	3,928.0000	18.563	0	0	0
30/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	64,618.0000	60,161.0000	(6.897)	0	0	0
30/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,829.0000	2,205.0000	20.558	0	0	0
30/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,332.0000	1,619.0000	21.547	0	0	0
30/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	77,320.0000	72,624.0000	(6.073)	0	0	0
30/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,563.0000	1,892.0000	21.049	0	0	0
30/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	80,553.0000	75,810.0000	(5.888)	0	0	0
30/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	83,802.0000	79,017.0000	(5.710)	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
30/11/2006	R207	2007/08/02			Bond Future	7.6440	7.7070	0.824	0.0000	0.0000	0
30/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	87,538.0000	83,112.0000	(5.056)	0	0	0
30/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,008.0000	3,461.0000	15.060	0	0	0
30/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,908.0000	6,693.0000	13.287	0	0	0
30/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,838.0000	2,138.0000	16.322	0	0	0
30/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	99,973.0000	95,393.0000	(4.581)	0	0	0
30/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	69,485.0000	65,391.0000	(5.892)	0	0	0
30/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	84,468.0000	80,088.0000	(5.185)	0	0	0
30/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	81,418.0000	77,088.0000	(5.318)	0	0	0
30/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,799.0000	4,348.0000	14.451	0	0	0
30/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,384.0000	3,883.0000	14.746	0	0	0
30/11/2006	TRT1	2007/02/01			Index Future	246.3160	245.3370	(0.397)	0.0000	0.0000	500
30/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	9,684.0000	12,748.0000	31.640	0	0	0
30/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	36,844.0000	30,118.0000	(18.255)	0	0	0

Grand Total: **1,796**