



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/11/2006

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
15/11/2006	CRD1 2007/02/01			Index Future	107.1890	106.8180	(0.346)	0.0000	0.0000	10
15/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,063.0000	6,260.0000	23.642	0	0	0
15/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	16,953.0000	14,440.0000	(14.823)	0	0	0
15/11/2006	GOVI 2007/02/01			jGovi	249.6460	248.6105	(0.415)	0.0000	0.0000	71
15/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	196,460.0000	186,105.0000	(5.271)	0	0	0
15/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
15/11/2006	GOVI 2007/05/03			jGovi	254.6600	254.1145	(0.214)	0.0000	0.0000	121
15/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	196,623.0000	191,174.0000	(2.771)	0	0	0
15/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	23.0000	29.0000	26.087	0	0	0
15/11/2006	GOVI 2007/08/02			jGovi	260.5610	259.9065	(0.251)	0.0000	0.0000	0
15/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	201.0000	249.0000	23.881	0	0	0
15/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	200,811.0000	194,314.0000	(3.235)	0	0	0
15/11/2006	J153 2010/08/31			jSwap	8.7220	8.8100	1.009	0.0000	0.0000	0
15/11/2006	J157 2015/09/15			jSwap	8.4500	8.5250	0.888	0.0000	0.0000	0
15/11/2006	J186 2026/12/21			jSwap	7.9960	8.0450	0.613	0.0000	0.0000	0
15/11/2006	J194 2008/02/28			jSwap	8.9850	9.0420	0.634	0.0000	0.0000	0
15/11/2006	J201 2014/12/22			jSwap	8.4380	8.5060	0.806	0.0000	0.0000	0

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15/11/2006	J203	2017/09/15			jSwap	8.3780	8.4450	0.800	0.0000	0.0000	0
15/11/2006	J204	2018/12/21			jSwap	8.3090	8.3690	0.722	0.0000	0.0000	0
15/11/2006	J207	2020/01/15			jSwap	8.2910	8.3520	0.736	0.0000	0.0000	0
15/11/2006	JBAR	2005/12/21			jBar	0.0000	8.7760	100.000	0.0000	0.0000	0
15/11/2006	JFRA	2007/02/01			jFra	9.0610	9.1130	0.574	0.0000	0.0000	0
15/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	7.0000	5.0000	(28.571)	0	0	0
15/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,813.0000	3,938.0000	3.278	0	0	0
15/11/2006	JFRA	2007/05/03			jFra	9.1080	9.1760	0.747	0.0000	0.0000	0
15/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,985.0000	4,140.0000	3.890	0	0	0
15/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	65.0000	55.0000	(15.385)	0	0	0
15/11/2006	JFRA	2007/08/02			jFra	9.0620	9.1540	1.015	0.0000	0.0000	0
15/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	168.0000	144.0000	(14.286)	0	0	0
15/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,977.0000	4,175.0000	4.979	0	0	0
15/11/2006	JFRA	2007/11/01			jFra	9.0220	9.1300	1.197	0.0000	0.0000	0
15/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,278.0000	4,520.0000	5.657	0	0	0
15/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	288.0000	248.0000	(13.889)	0	0	0
15/11/2006	JFRA	2008/02/07			jFra	8.8800	8.9790	1.115	0.0000	0.0000	0
15/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,464.0000	20,322.0000	(0.694)	0	0	0
15/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,834.0000	23,933.0000	0.415	0	0	0
15/11/2006	JN02	2007/02/01			jNote	8.8930	8.9820	1.001	0.0000	0.0000	0
15/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,345.0000	9,058.0000	8.544	0	0	0
15/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,298.0000	9,388.0000	(8.837)	0	0	0
15/11/2006	JN02	2007/05/03			jNote	8.8170	8.9130	1.089	0.0000	0.0000	0
15/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,979.0000	16,906.0000	(5.968)	0	0	0

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15/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,077.0000	10,762.0000	6.798	0	0	0
15/11/2006	JN02	2007/08/02			jNote	8.7260	8.8290	1.180	0.0000	0.0000	0
15/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,590.0000	13,335.0000	5.917	0	0	0
15/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,161.0000	21,016.0000	(5.167)	0	0	0
15/11/2006	JN05	2007/02/01			jNote	8.5270	8.6120	0.997	0.0000	0.0000	0
15/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,237.0000	1,624.0000	31.285	0	0	0
15/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	30,331.0000	27,243.0000	(10.181)	0	0	0
15/11/2006	JN05	2007/05/03			jNote	8.4760	8.5610	1.003	0.0000	0.0000	0
15/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,670.0000	31,827.0000	(8.200)	0	0	0
15/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,479.0000	4,122.0000	18.482	0	0	0
15/11/2006	JN05	2007/08/02			jNote	8.4210	8.5060	1.009	0.0000	0.0000	0
15/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,828.0000	36,087.0000	(7.059)	0	0	0
15/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,365.0000	6,122.0000	14.110	0	0	0
15/11/2006	JN10	2007/02/01			jNote	8.3030	8.3750	0.867	0.0000	0.0000	0
15/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	46,995.0000	42,158.0000	(10.293)	0	0	0
15/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	222.0000	362.0000	63.063	0	0	0
15/11/2006	JN10	2007/05/03			jNote	8.2650	8.3360	0.859	0.0000	0.0000	0
15/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	50,663.0000	46,142.0000	(8.924)	0	0	0
15/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,244.0000	1,654.0000	32.958	0	0	0
15/11/2006	JN10	2007/08/02			jNote	8.2250	8.2940	0.839	0.0000	0.0000	0
15/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,413.0000	2,978.0000	23.415	0	0	0
15/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,635.0000	50,382.0000	(7.784)	0	0	0
15/11/2006	JROD	2006/11/30			jRod	7.9020	7.9830	1.025	0.0000	0.0000	0
15/11/2006	JROD	2006/12/29			jRod	8.2160	8.2070	(0.110)	0.0000	0.0000	0
15/11/2006	JROD	2007/01/31			jRod	8.6120	8.5990	(0.151)	0.0000	0.0000	0

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15/11/2006	JROD	2007/02/28			jRod	8.4110	8.4060	(0.059)	0.0000	0.0000	0
15/11/2006	JROD	2007/03/30			jRod	8.6730	8.6710	(0.023)	0.0000	0.0000	0
15/11/2006	JROD	2007/04/30			jRod	8.9100	8.9130	0.034	0.0000	0.0000	0
15/11/2006	JROD	2007/05/31			jRod	8.6880	8.6940	0.069	0.0000	0.0000	0
15/11/2006	OTH1	2007/02/01			Index Future	246.1900	245.3920	(0.324)	0.0000	0.0000	15
15/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	12,019.0000	14,633.0000	21.749	0	0	0
15/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	38,119.0000	32,753.0000	(14.077)	0	0	0
15/11/2006	R153	2007/02/01			Bond Future	8.1300	8.2100	0.984	0.0000	0.0000	67
15/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,579.0000	15,639.0000	(11.036)	0	0	0
15/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,752.0000	4,463.0000	18.950	0	0	0
15/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,396.0000	2,888.0000	20.534	0	0	0
15/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,881.0000	9,364.0000	(13.942)	0	0	0
15/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,909.0000	8,042.0000	16.399	0	0	0
15/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,638.0000	5,478.0000	18.111	0	0	0
15/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	15,192.0000	13,381.0000	(11.921)	0	0	0
15/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,370.0000	14,493.0000	(11.466)	0	0	0
15/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,178.0000	4,951.0000	18.502	0	0	0
15/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,732.0000	20,575.0000	(9.489)	0	0	0
15/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,742.0000	27,389.0000	(7.911)	0	0	0
15/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,335.0000	1,632.0000	22.247	0	0	0
15/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	748.0000	543.0000	(27.406)	0	0	0
15/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,419.0000	32,864.0000	8.038	0	0	0
15/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,061.0000	49,677.0000	5.559	0	0	0
15/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	736.0000	909.0000	23.505	0	0	0
15/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	37,140.0000	34,663.0000	(6.669)	0	0	0
15/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,852.0000	25,095.0000	9.815	0	0	0
15/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	97.0000	64.0000	(34.021)	0	0	0
15/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	29.0000	18.0000	(37.931)	0	0	0
15/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	288.0000	199.0000	(30.903)	0	0	0
15/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	55,758.0000	58,398.0000	4.735	0	0	0

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15/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	38,566.0000	41,126.0000	6.638	0	0	0
15/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,708.0000	1,301.0000	(23.829)	0	0	0
15/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,466.0000	2,755.0000	(20.514)	0	0	0
15/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	16,161.0000	18,100.0000	11.998	0	0	0
15/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,871.0000	12,412.0000	14.175	0	0	0
15/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,548.0000	5,438.0000	(16.952)	0	0	0
15/11/2006	R153	2007/05/03			Bond Future	8.0650	8.1450	0.992	0.0000	0.0000	0
15/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,456.0000	8,289.0000	11.172	0	0	0
15/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,881.0000	19,229.0000	(7.911)	0	0	0
15/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	25,077.0000	23,263.0000	(7.234)	0	0	0
15/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,547.0000	6,217.0000	12.079	0	0	0
15/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	26,183.0000	24,331.0000	(7.073)	0	0	0
15/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,133.0000	5,765.0000	12.312	0	0	0
15/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,743.0000	5,338.0000	12.545	0	0	0
15/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	27,310.0000	25,421.0000	(6.917)	0	0	0
15/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	32,017.0000	29,993.0000	(6.322)	0	0	0
15/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,408.0000	3,868.0000	13.498	0	0	0
15/11/2006	R153	2007/08/02			Bond Future	7.9130	8.0080	1.201	0.0000	0.0000	0
15/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,363.0000	24,538.0000	(6.923)	0	0	0
15/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,486.0000	10,414.0000	9.783	0	0	0
15/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,648.0000	8,441.0000	10.369	0	0	0
15/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,203.0000	28,243.0000	(6.489)	0	0	0
15/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,202.0000	29,210.0000	(6.384)	0	0	0
15/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,233.0000	7,995.0000	10.535	0	0	0
15/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,836.0000	7,566.0000	10.679	0	0	0
15/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,216.0000	30,192.0000	(6.283)	0	0	0
15/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,413.0000	34,271.0000	(5.883)	0	0	0
15/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,411.0000	6,022.0000	11.292	0	0	0
15/11/2006	R157	2007/02/01			Bond Future	7.9550	8.0150	0.754	0.0000	0.0000	0
15/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,306.0000	3,834.0000	15.971	0	0	0
15/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	75,373.0000	79,560.0000	5.555	0	0	0
15/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	267.0000	316.0000	18.352	0	0	0
15/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	93,341.0000	89,029.0000	(4.620)	0	0	0

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15/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	61,067.0000	57,115.0000	(6.472)	0	0	0
15/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	57,243.0000	61,119.0000	6.771	0	0	0
15/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,069.0000	2,465.0000	(19.681)	0	0	0
15/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	12,084.0000	10,363.0000	(14.242)	0	0	0
15/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	41,084.0000	44,477.0000	8.259	0	0	0
15/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	77,029.0000	72,852.0000	(5.423)	0	0	0
15/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,289.0000	996.0000	(22.731)	0	0	0
15/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,543.0000	30,301.0000	10.013	0	0	0
15/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	109,728.0000	105,339.0000	(4.000)	0	0	0
15/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	112,997.0000	108,597.0000	(3.894)	0	0	0
15/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,450.0000	5,363.0000	(16.853)	0	0	0
15/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,798.0000	2,100.0000	16.796	0	0	0
15/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	959.0000	1,127.0000	17.518	0	0	0
15/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	509.0000	601.0000	18.075	0	0	0
15/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	448.0000	528.0000	17.857	0	0	150
15/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	126,015.0000	121,584.0000	(3.516)	0	0	0
15/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	21,195.0000	23,523.0000	10.984	0	0	0
15/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,767.0000	5,493.0000	15.230	0	0	0
15/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,033.0000	6,921.0000	14.719	0	0	0
15/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	51,890.0000	48,136.0000	(7.235)	0	0	0
15/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	45,998.0000	42,405.0000	(7.811)	0	0	0
15/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	40,343.0000	36,937.0000	(8.443)	0	0	150
15/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,591.0000	8,664.0000	14.135	0	0	0
15/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	17,071.0000	14,919.0000	(12.606)	0	0	250
15/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,387.0000	29,306.0000	(9.513)	0	0	0
15/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,594.0000	19,640.0000	11.629	0	0	0
15/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	20,956.0000	18,522.0000	(11.615)	0	0	0
15/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	48,918.0000	45,242.0000	(7.515)	0	0	0
15/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,553.0000	11,952.0000	13.257	0	0	0
15/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,226.0000	4,881.0000	15.499	0	0	0
15/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,368.0000	6,171.0000	14.959	0	0	0
15/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	54,908.0000	51,083.0000	(6.966)	0	0	0
15/11/2006	R157	2007/05/03			Bond Future	7.9150	7.9750	0.758	0.0000	0.0000	512
15/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,826.0000	8,619.0000	10.133	0	0	0
15/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	70,568.0000	66,978.0000	(5.087)	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
15/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,544.0000	9,394.0000	9.949	0	0	0
15/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	67,848.0000	64,314.0000	(5.209)	0	0	0
15/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,423.0000	6,013.0000	10.880	0	0	0
15/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	81,794.0000	78,001.0000	(4.637)	0	0	0
15/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,314.0000	10,223.0000	9.760	0	0	0
15/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	54,875.0000	51,664.0000	(5.851)	0	0	0
15/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,951.0000	14,123.0000	9.049	0	0	0
15/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	65,166.0000	61,693.0000	(5.329)	0	0	0
15/11/2006	R157	2007/08/02			Bond Future	7.8390	7.9090	0.893	0.0000	0.0000	0
15/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,460.0000	4,071.0000	17.659	0	0	0
15/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,627.0000	85,520.0000	(4.582)	0	0	0
15/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,081.0000	65,684.0000	(6.274)	0	0	0
15/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	76,779.0000	72,936.0000	(5.005)	0	0	0
15/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,513.0000	14,679.0000	8.629	0	0	0
15/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,703.0000	10,603.0000	9.275	0	0	0
15/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	18,410.0000	19,881.0000	7.990	0	0	0
15/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	64,720.0000	61,182.0000	(5.467)	0	0	0
15/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,401.0000	15,624.0000	8.492	0	0	0
15/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	74,299.0000	70,514.0000	(5.094)	0	0	0
15/11/2006	R186	2007/02/01			Bond Future	7.5960	7.6380	0.553	0.0000	0.0000	2
15/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	6,493.0000	7,237.0000	11.458	0	0	0
15/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,627.0000	37,419.0000	8.063	0	0	0
15/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	59,680.0000	55,655.0000	(6.744)	0	0	0
15/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	22,640.0000	20,240.0000	(10.601)	0	0	0
15/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	11,014.0000	12,181.0000	10.596	0	0	0
15/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	78,229.0000	73,781.0000	(5.686)	0	0	0
15/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	88,006.0000	83,400.0000	(5.234)	0	0	0
15/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	4,979.0000	5,565.0000	11.769	0	0	0
15/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	39,119.0000	35,824.0000	(8.423)	0	0	0
15/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,234.0000	22,131.0000	9.375	0	0	0
15/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,428.0000	1,609.0000	12.675	0	0	0
15/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	689.0000	779.0000	13.062	0	0	0
15/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	133,332.0000	128,322.0000	(3.758)	0	0	0
15/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	113,688.0000	118,501.0000	4.234	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
15/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	83,060.0000	78,527.0000	(5.458)	0	0	0
15/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	158,443.0000	153,340.0000	(3.221)	0	0	0
15/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,051.0000	1,672.0000	(18.479)	0	0	0
15/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	108,102.0000	103,270.0000	(4.470)	0	0	0
15/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	148,033.0000	153,082.0000	3.411	0	0	0
15/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,968.0000	3,328.0000	12.129	0	0	0
15/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	661.0000	518.0000	(21.634)	0	0	0
15/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	5,659.0000	6,318.0000	11.645	0	0	0
15/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,800.0000	10,275.0000	(12.924)	0	0	0
15/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,330.0000	4,501.0000	(15.553)	0	0	0
15/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	82,528.0000	86,891.0000	5.287	0	0	0
15/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	55,798.0000	59,465.0000	6.572	0	0	0
15/11/2006	R186	2007/05/03			Bond Future	7.5650	7.6050	0.529	0.0000	0.0000	0
15/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	97,360.0000	93,481.0000	(3.984)	0	0	0
15/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	11,634.0000	12,423.0000	6.782	0	0	0
15/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	114,468.0000	110,326.0000	(3.618)	0	0	0
15/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	16,652.0000	17,705.0000	6.324	0	0	0
15/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,496.0000	6,983.0000	7.497	0	0	0
15/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	141,380.0000	136,934.0000	(3.145)	0	0	0
15/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	118,867.0000	114,666.0000	(3.534)	0	0	0
15/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	9,637.0000	10,314.0000	7.025	0	0	0
15/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	10,597.0000	11,328.0000	6.898	0	0	0
15/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	123,305.0000	119,049.0000	(3.452)	0	0	0
15/11/2006	R186	2007/08/02			Bond Future	7.5360	7.5740	0.504	0.0000	0.0000	0
15/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	16,758.0000	17,619.0000	5.138	0	0	0
15/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	149,035.0000	144,996.0000	(2.710)	0	0	0
15/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	127,872.0000	124,060.0000	(2.981)	0	0	0
15/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	23,911.0000	25,048.0000	4.755	0	0	0
15/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	11,468.0000	12,100.0000	5.511	0	0	0
15/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	15,564.0000	16,375.0000	5.211	0	0	0
15/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	107,636.0000	104,101.0000	(3.284)	0	0	0
15/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	132,041.0000	128,180.0000	(2.924)	0	0	0
15/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	123,739.0000	119,979.0000	(3.039)	0	0	0
15/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	18,027.0000	18,939.0000	5.059	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
15/11/2006	R194	2007/02/01			Bond Future	8.5220	8.6620	1.643	0.0000	0.0000	0
15/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	205.0000	122.0000	(40.488)	0	0	0
15/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,007.0000	14,377.0000	10.533	0	0	0
15/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,097.0000	3,294.0000	(19.600)	0	0	0
15/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,568.0000	11,893.0000	12.538	0	0	0
15/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	84.0000	47.0000	(44.048)	0	0	0
15/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,308.0000	2,912.0000	26.170	0	0	0
15/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,234.0000	7,344.0000	17.806	0	0	0
15/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	448.0000	286.0000	(36.161)	0	0	0
15/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,080.0000	19,482.0000	7.754	0	0	0
15/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,523.0000	5,461.0000	20.738	0	0	0
15/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,780.0000	1,311.0000	(26.348)	0	0	0
15/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,660.0000	22,066.0000	6.805	0	0	0
15/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	961.0000	663.0000	(31.009)	0	0	0
15/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
15/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,788.0000	3,020.0000	(20.275)	0	0	0
15/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,863.0000	27,270.0000	5.440	0	0	0
15/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,256.0000	24,663.0000	6.050	0	0	0
15/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,417.0000	3,579.0000	(18.972)	0	0	0
15/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,127.0000	2,696.0000	26.751	0	0	0
15/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,262.0000	9,507.0000	15.069	0	0	0
15/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
15/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,522.0000	16,915.0000	8.974	0	0	0
15/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	31.0000	16.0000	(48.387)	0	0	0
15/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,936.0000	2,279.0000	(22.377)	0	0	0
15/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,501.0000	3,141.0000	25.590	0	0	0
15/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,157.0000	3,908.0000	23.788	0	0	0
15/11/2006	R194	2007/05/03			Bond Future	8.4090	8.5620	1.819	0.0000	0.0000	0
15/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,477.0000	7,626.0000	(10.039)	0	0	0
15/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,949.0000	2,291.0000	17.547	0	0	0
15/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,895.0000	6,133.0000	(11.051)	0	0	0
15/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,553.0000	2,968.0000	16.255	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
15/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,147.0000	6,370.0000	(10.872)	0	0	0
15/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,404.0000	6,612.0000	(10.697)	0	0	0
15/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,422.0000	2,823.0000	16.557	0	0	0
15/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,281.0000	3,775.0000	15.056	0	0	0
15/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,937.0000	5,238.0000	(11.774)	0	0	0
15/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,688.0000	3,119.0000	16.034	0	0	0
15/11/2006	R194	2007/08/02			Bond Future	8.2540	8.4200	2.011	0.0000	0.0000	0
15/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,868.0000	4,218.0000	9.049	0	0	0
15/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,937.0000	7,379.0000	(7.030)	0	0	0
15/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,133.0000	6,608.0000	(7.360)	0	0	0
15/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,423.0000	4,807.0000	8.682	0	0	0
15/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,772.0000	7,221.0000	(7.090)	0	0	0
15/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,975.0000	4,331.0000	8.956	0	0	0
15/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,790.0000	8,199.0000	(6.724)	0	0	0
15/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,363.0000	3,680.0000	9.426	0	0	0
15/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,104.0000	7,539.0000	(6.972)	0	0	0
15/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,763.0000	4,106.0000	9.115	0	0	0
15/11/2006	R201	2007/02/01			Bond Future	7.9040	7.9770	0.924	0.0000	0.0000	0
15/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	556.0000	689.0000	23.921	0	0	0
15/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,669.0000	3,228.0000	20.944	0	0	0
15/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,234.0000	14,115.0000	15.375	0	0	0
15/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	42,606.0000	46,322.0000	8.722	0	0	0
15/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	17,934.0000	15,477.0000	(13.700)	0	0	0
15/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	418.0000	292.0000	(30.144)	0	0	0
15/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	45,944.0000	42,165.0000	(8.225)	0	0	0
15/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	76,992.0000	72,787.0000	(5.462)	0	0	0
15/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	72,141.0000	76,354.0000	5.840	0	0	0
15/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,699.0000	2,077.0000	(23.046)	0	0	0
15/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	56,807.0000	60,844.0000	7.107	0	0	0
15/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,137.0000	836.0000	(26.473)	0	0	0
15/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,715.0000	22,299.0000	13.107	0	0	0
15/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,067.0000	33,291.0000	10.723	0	0	0
15/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	10,488.0000	8,733.0000	(16.733)	0	0	0
15/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,639.0000	4,524.0000	(19.773)	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
15/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	38,673.0000	35,109.0000	(9.216)	0	0	0
15/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,913.0000	4,687.0000	19.780	0	0	0
15/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	27,498.0000	24,417.0000	(11.204)	0	0	0
15/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,137.0000	8,394.0000	17.612	0	0	0
15/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	41,060.0000	37,418.0000	(8.870)	0	0	0
15/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	50,950.0000	47,056.0000	(7.643)	0	0	0
15/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,048.0000	2,492.0000	21.680	0	0	0
15/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,076.0000	1,324.0000	23.048	0	0	0
15/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	43,485.0000	39,772.0000	(8.539)	0	0	0
15/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	3,038.0000	3,663.0000	20.573	0	0	0
15/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	63,869.0000	59,778.0000	(6.405)	0	0	0
15/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,451.0000	4,148.0000	20.197	0	0	0
15/11/2006	R201	2007/05/03			Bond Future	7.8630	7.9360	0.928	0.0000	0.0000	0
15/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,127.0000	7,983.0000	12.011	0	0	0
15/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	54,533.0000	51,143.0000	(6.216)	0	0	0
15/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	46,223.0000	43,077.0000	(6.806)	0	0	0
15/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,892.0000	10,993.0000	11.130	0	0	0
15/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,542.0000	7,342.0000	12.229	0	0	0
15/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,996.0000	6,742.0000	12.442	0	0	0
15/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	58,882.0000	55,382.0000	(5.944)	0	0	0
15/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	56,693.0000	53,247.0000	(6.078)	0	0	0
15/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,166.0000	4,724.0000	13.394	0	0	0
15/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	67,899.0000	64,209.0000	(5.435)	0	0	0
15/11/2006	R201	2007/08/02			Bond Future	7.8260	7.8960	0.894	0.0000	0.0000	0
15/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	71,464.0000	68,170.0000	(4.609)	0	0	0
15/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,882.0000	15,024.0000	8.226	0	0	0
15/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	51,430.0000	48,591.0000	(5.520)	0	0	0
15/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	59,133.0000	56,095.0000	(5.138)	0	0	0
15/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,157.0000	7,842.0000	9.571	0	0	0
15/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,435.0000	10,287.0000	9.030	0	0	0
15/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	63,148.0000	60,019.0000	(4.955)	0	0	0
15/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,771.0000	11,715.0000	8.764	0	0	0
15/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,086.0000	10,983.0000	8.894	0	0	0
15/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	61,127.0000	58,044.0000	(5.044)	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
15/11/2006	R203	2007/02/01			Bond Future	7.8090	7.8770	0.871	0.0000	0.0000	0
15/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	59,392.0000	54,671.0000	(7.949)	0	0	0
15/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	573.0000	779.0000	35.951	0	0	0
15/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	65,855.0000	61,059.0000	(7.283)	0	0	0
15/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	935.0000	1,249.0000	33.583	0	0	0
15/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	52,997.0000	48,383.0000	(8.706)	0	0	0
15/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	340.0000	471.0000	38.529	0	0	0
15/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	34,785.0000	30,756.0000	(11.583)	0	0	0
15/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	56,183.0000	51,511.0000	(8.316)	0	0	0
15/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	656.0000	443.0000	(32.470)	0	0	0
15/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,373.0000	4,271.0000	26.623	0	0	0
15/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	31.0000	18.0000	(41.935)	0	0	0
15/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	735.0000	990.0000	34.694	0	0	0
15/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	101,233.0000	106,147.0000	4.854	0	0	0
15/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	21,797.0000	18,588.0000	(14.722)	0	0	0
15/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	161.0000	101.0000	(37.267)	0	0	0
15/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	61,733.0000	66,449.0000	7.639	0	0	0
15/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	49,840.0000	45,295.0000	(9.119)	0	0	0
15/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,066.0000	85,933.0000	6.004	0	0	0
15/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,034.0000	9,753.0000	21.397	0	0	0
15/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	80.0000	116.0000	45.000	0	0	0
15/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,180.0000	1,562.0000	32.373	0	0	0
15/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	82,068.0000	77,177.0000	(5.960)	0	0	0
15/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,310.0000	31,979.0000	12.960	0	0	0
15/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,523.0000	4,264.0000	(22.796)	0	0	0
15/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,116.0000	1,535.0000	(27.457)	0	0	0
15/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,826.0000	48,172.0000	9.916	0	0	0
15/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,214.0000	18,939.0000	16.806	0	0	0
15/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	11,914.0000	9,711.0000	(18.491)	0	0	0
15/11/2006	R203	2007/05/03			Bond Future	7.7730	7.8390	0.849	0.0000	0.0000	0
15/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,180.0000	2,622.0000	20.275	0	0	0
15/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	66,007.0000	61,725.0000	(6.487)	0	0	0
15/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,601.0000	1,943.0000	21.362	0	0	0
15/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	68,992.0000	64,657.0000	(6.283)	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
15/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	54,378.0000	50,360.0000	(7.389)	0	0	0
15/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,872.0000	4,578.0000	18.233	0	0	0
15/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,872.0000	2,261.0000	20.780	0	0	0
15/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	72,000.0000	67,617.0000	(6.088)	0	0	0
15/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	84,193.0000	79,663.0000	(5.380)	0	0	0
15/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	828.0000	1,022.0000	23.430	0	0	0
15/11/2006	R203	2007/08/02			Bond Future	7.7380	7.8020	0.827	0.0000	0.0000	0
15/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,685.0000	4,215.0000	14.383	0	0	0
15/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	75,473.0000	71,482.0000	(5.288)	0	0	0
15/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	69,901.0000	66,013.0000	(5.562)	0	0	0
15/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,589.0000	5,221.0000	13.772	0	0	0
15/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	72,674.0000	68,732.0000	(5.424)	0	0	0
15/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,116.0000	4,696.0000	14.091	0	0	0
15/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	59,132.0000	55,489.0000	(6.161)	0	0	0
15/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,943.0000	7,820.0000	12.631	0	0	0
15/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	86,887.0000	82,727.0000	(4.788)	0	0	0
15/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,319.0000	2,680.0000	15.567	0	0	0
15/11/2006	R204	2007/02/01			Bond Future	7.7840	7.8570	0.938	0.0000	0.0000	0
15/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,125.0000	14,141.0000	16.627	0	0	0
15/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,669.0000	25,053.0000	(12.613)	0	0	0
15/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,465.0000	70,533.0000	7.742	0	0	0
15/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,257.0000	1,694.0000	(24.945)	0	0	0
15/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,656.0000	14,928.0000	(15.451)	0	0	0
15/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,318.0000	36,113.0000	11.743	0	0	0
15/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,293.0000	23,197.0000	14.310	0	0	0
15/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,792.0000	3,397.0000	21.669	0	0	0
15/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	47,559.0000	52,101.0000	9.550	0	0	0
15/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	63,437.0000	58,411.0000	(7.923)	0	0	0
15/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	85,333.0000	90,715.0000	6.307	0	0	0
15/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,819.0000	8,106.0000	18.874	0	0	0
15/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	295.0000	200.0000	(32.203)	0	0	0
15/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,620.0000	4,380.0000	20.994	0	0	0
15/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,553.0000	112,090.0000	5.196	0	0	0
15/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	57,100.0000	52,227.0000	(8.534)	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
15/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	878.0000	628.0000	(28.474)	0	0	0
15/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	42,065.0000	37,719.0000	(10.332)	0	0	0
15/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	5,060.0000	3,970.0000	(21.542)	0	0	0
15/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,181.0000	3,861.0000	21.377	0	0	0
15/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	89,572.0000	84,172.0000	(6.029)	0	0	0
15/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	66,647.0000	61,554.0000	(7.642)	0	0	0
15/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	10,004.0000	8,167.0000	(18.363)	0	0	0
15/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	60,253.0000	55,300.0000	(8.220)	0	0	0
15/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	974.0000	1,206.0000	23.819	0	0	0
15/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,446.0000	2,985.0000	22.036	0	0	0
15/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,870.0000	2,294.0000	22.674	0	0	0
15/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,129.0000	67,922.0000	(7.120)	0	0	0
15/11/2006	R204	2007/05/03			Bond Future	7.7510	7.8230	0.929	0.0000	0.0000	0
15/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	94,367.0000	89,461.0000	(5.199)	0	0	0
15/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	65,984.0000	61,706.0000	(6.483)	0	0	0
15/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,656.0000	11,878.0000	11.468	0	0	0
15/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,330.0000	4,923.0000	13.695	0	0	0
15/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	82,677.0000	77,986.0000	(5.674)	0	0	0
15/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,318.0000	7,126.0000	12.789	0	0	0
15/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,564.0000	8,498.0000	12.348	0	0	0
15/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	79,816.0000	75,185.0000	(5.802)	0	0	0
15/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	76,983.0000	72,417.0000	(5.931)	0	0	0
15/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,918.0000	7,788.0000	12.576	0	0	0
15/11/2006	R204	2007/08/02			Bond Future	7.7200	7.7900	0.907	0.0000	0.0000	0
15/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	99,027.0000	94,516.0000	(4.555)	0	0	0
15/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	72,533.0000	68,584.0000	(5.444)	0	0	0
15/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,579.0000	16,921.0000	8.614	0	0	0
15/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	88,116.0000	83,807.0000	(4.890)	0	0	0
15/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,388.0000	11,370.0000	9.453	0	0	0
15/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	11,139.0000	12,177.0000	9.319	0	0	0
15/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,935.0000	13,029.0000	9.166	0	0	0
15/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	82,805.0000	78,609.0000	(5.067)	0	0	0
15/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	85,447.0000	81,194.0000	(4.977)	0	0	0
15/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,781.0000	8,562.0000	10.037	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
15/11/2006	R207	2007/02/01			Bond Future	7.7290	7.7910	0.802	0.0000	0.0000	0
15/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	449.0000	597.0000	32.962	0	0	0
15/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	66,017.0000	61,334.0000	(7.094)	0	0	0
15/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	59,180.0000	54,592.0000	(7.753)	0	0	0
15/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	69,458.0000	64,738.0000	(6.795)	0	0	0
15/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	580.0000	764.0000	31.724	0	0	0
15/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	943.0000	1,223.0000	29.692	0	0	0
15/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	264.0000	356.0000	34.848	0	0	0
15/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	76,356.0000	71,581.0000	(6.254)	0	0	0
15/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,021.0000	6,462.0000	(19.436)	0	0	0
15/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,290.0000	29,598.0000	12.583	0	0	0
15/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,334.0000	2,545.0000	(23.665)	0	0	0
15/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,133.0000	814.0000	(28.155)	0	0	0
15/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	60,935.0000	65,483.0000	7.464	0	0	0
15/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	81,758.0000	86,524.0000	5.829	0	0	0
15/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,530.0000	88,687.0000	(5.178)	0	0	0
15/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	61.0000	85.0000	39.344	0	0	0
15/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	66.0000	41.0000	(37.879)	0	0	0
15/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	103,775.0000	108,617.0000	4.666	0	0	0
15/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,081.0000	46,160.0000	9.693	0	0	0
15/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	309.0000	207.0000	(33.010)	0	0	0
15/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	62,589.0000	57,950.0000	(7.412)	0	0	0
15/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,906.0000	8,304.0000	20.243	0	0	0
15/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,188.0000	1,530.0000	28.788	0	0	0
15/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	55,796.0000	51,270.0000	(8.112)	0	0	0
15/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	742.0000	970.0000	30.728	0	0	0
15/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	14,500.0000	16,838.0000	16.124	0	0	0
15/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,790.0000	3,482.0000	24.803	0	0	0
15/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	42,679.0000	38,503.0000	(9.785)	0	0	0
15/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,153.0000	13,623.0000	(15.663)	0	0	0
15/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	27,939.0000	24,470.0000	(12.416)	0	0	0
15/11/2006	R207	2007/05/03			Bond Future	7.6970	7.7590	0.806	0.0000	0.0000	0
15/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	918.0000	1,107.0000	20.588	0	0	0
15/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	95,953.0000	91,311.0000	(4.838)	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
15/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	76,622.0000	72,206.0000	(5.763)	0	0	0
15/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,305.0000	2,720.0000	18.004	0	0	0
15/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	83,014.0000	78,507.0000	(5.429)	0	0	0
15/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,992.0000	2,360.0000	18.474	0	0	0
15/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	79,809.0000	75,345.0000	(5.593)	0	0	0
15/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,717.0000	2,041.0000	18.870	0	0	0
15/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	4,003.0000	4,656.0000	16.313	0	0	0
15/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	64,134.0000	59,957.0000	(6.513)	0	0	0
15/11/2006	R207	2007/08/02			Bond Future	7.6680	7.7280	0.782	0.0000	0.0000	0
15/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	83,182.0000	79,071.0000	(4.942)	0	0	0
15/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	98,492.0000	94,180.0000	(4.378)	0	0	0
15/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,542.0000	4,020.0000	13.495	0	0	0
15/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	86,209.0000	82,052.0000	(4.822)	0	0	0
15/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,220.0000	2,543.0000	14.550	0	0	0
15/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,961.0000	4,486.0000	13.254	0	0	0
15/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	80,178.0000	76,116.0000	(5.066)	0	0	0
15/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,421.0000	4,995.0000	12.983	0	0	0
15/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	68,443.0000	64,611.0000	(5.599)	0	0	0
15/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,728.0000	7,532.0000	11.950	0	0	0
15/11/2006	TRT1	2007/02/01			Index Future	246.4670	245.6780	(0.320)	0.0000	0.0000	500
15/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	39,891.0000	34,454.0000	(13.630)	0	0	0
15/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	11,221.0000	13,674.0000	21.861	0	0	0

Grand Total: **1,848**