



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 17/11/2006

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
17/11/2006	CRD1 2007/02/01			Index Future	107.1110	106.8270	(0.265)	0.0000	0.0000	10
17/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,196.0000	6,107.0000	17.533	0	0	0
17/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	16,306.0000	14,377.0000	(11.830)	0	0	0
17/11/2006	GOVI 2007/02/01			jGovi	249.6450	248.6990	(0.379)	0.0000	0.0000	71
17/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	196,450.0000	186,990.0000	(4.815)	0	0	0
17/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
17/11/2006	GOVI 2007/05/03			jGovi	254.9290	254.1455	(0.307)	0.0000	0.0000	121
17/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	18.0000	27.0000	50.000	0	0	0
17/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	199,308.0000	191,482.0000	(3.927)	0	0	0
17/11/2006	GOVI 2007/08/02			jGovi	260.3610	259.5615	(0.307)	0.0000	0.0000	0
17/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	198,819.0000	190,887.0000	(3.990)	0	0	0
17/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	209.0000	272.0000	30.144	0	0	0
17/11/2006	ILBI 2007/02/01			Index Future	270.0000	272.4820	0.919	0.0000	0.0000	0
17/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	7,204.0000	3,298.0000	(54.220)	0	0	0
17/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	57,204.0000	78,118.0000	36.560	0	0	0
17/11/2006	J153 2010/08/31			jSwap	8.6940	8.7440	0.575	0.0000	0.0000	0
17/11/2006	J157 2015/09/15			jSwap	8.3970	8.4510	0.643	0.0000	0.0000	0
17/11/2006	J186 2026/12/21			jSwap	7.9170	7.9720	0.695	0.0000	0.0000	0

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17/11/2006	J194	2008/02/28			jSwap	8.9730	8.9800	0.078	0.0000	0.0000	0
17/11/2006	J201	2014/12/22			jSwap	8.3870	8.4390	0.620	0.0000	0.0000	0
17/11/2006	J203	2017/09/15			jSwap	8.3080	8.3710	0.758	0.0000	0.0000	0
17/11/2006	J204	2018/12/21			jSwap	8.2260	8.2850	0.717	0.0000	0.0000	0
17/11/2006	J207	2020/01/15			jSwap	8.2080	8.2650	0.694	0.0000	0.0000	0
17/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
17/11/2006	JFRA	2007/02/01			jFra	9.0510	9.0340	(0.188)	0.0000	0.0000	0
17/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	7.0000	7.0000	-	0	0	0
17/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,788.0000	3,747.0000	(1.082)	0	0	0
17/11/2006	JFRA	2007/05/03			jFra	9.1090	9.0960	(0.143)	0.0000	0.0000	0
17/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,986.0000	3,955.0000	(0.778)	0	0	0
17/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	63.0000	64.0000	1.587	0	0	0
17/11/2006	JFRA	2007/08/02			jFra	9.0360	9.0590	0.255	0.0000	0.0000	0
17/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	173.0000	166.0000	(4.046)	0	0	0
17/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,918.0000	3,967.0000	1.251	0	0	0
17/11/2006	JFRA	2007/11/01			jFra	9.0080	9.0540	0.511	0.0000	0.0000	0
17/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,244.0000	4,346.0000	2.403	0	0	0
17/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	291.0000	272.0000	(6.529)	0	0	0
17/11/2006	JFRA	2008/02/07			jFra	8.8380	8.8900	0.588	0.0000	0.0000	0
17/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,465.0000	20,378.0000	(0.425)	0	0	0
17/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,733.0000	23,773.0000	0.169	0	0	0
17/11/2006	JN02	2007/02/01			jNote	8.8690	8.9030	0.383	0.0000	0.0000	0
17/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,027.0000	8,252.0000	2.803	0	0	0

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17/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,418.0000	10,023.0000	(3.792)	0	0	0
17/11/2006	JN02	2007/05/03			jNote	8.7920	8.8390	0.535	0.0000	0.0000	0
17/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,176.0000	17,621.0000	(3.053)	0	0	0
17/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,816.0000	10,122.0000	3.117	0	0	0
17/11/2006	JN02	2007/08/02			jNote	8.7000	8.7610	0.701	0.0000	0.0000	0
17/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,384.0000	21,684.0000	(3.127)	0	0	0
17/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,335.0000	12,755.0000	3.405	0	0	0
17/11/2006	JN05	2007/02/01			jNote	8.4790	8.5440	0.767	0.0000	0.0000	0
17/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	992.0000	1,227.0000	23.690	0	0	0
17/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	32,044.0000	29,624.0000	(7.552)	0	0	0
17/11/2006	JN05	2007/05/03			jNote	8.4270	8.4930	0.783	0.0000	0.0000	0
17/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,082.0000	3,524.0000	14.341	0	0	0
17/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	36,279.0000	34,012.0000	(6.249)	0	0	0
17/11/2006	JN05	2007/08/02			jNote	8.3700	8.4370	0.800	0.0000	0.0000	0
17/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,888.0000	5,434.0000	11.170	0	0	0
17/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	40,448.0000	38,230.0000	(5.484)	0	0	0
17/11/2006	JN10	2007/02/01			jNote	8.2400	8.3030	0.765	0.0000	0.0000	0
17/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	51,227.0000	46,948.0000	(8.353)	0	0	0
17/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	125.0000	197.0000	57.600	0	0	0
17/11/2006	JN10	2007/05/03			jNote	8.1970	8.2640	0.817	0.0000	0.0000	0
17/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	903.0000	1,196.0000	32.447	0	0	0
17/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	55,008.0000	50,656.0000	(7.912)	0	0	0
17/11/2006	JN10	2007/08/02			jNote	8.1490	8.2200	0.871	0.0000	0.0000	0
17/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	59,336.0000	54,861.0000	(7.542)	0	0	0
17/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,862.0000	2,332.0000	25.242	0	0	0
17/11/2006	JROD	2006/11/30			jRod	7.8960	7.8910	(0.063)	0.0000	0.0000	0

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17/11/2006	JROD	2006/12/29			jRod	8.1990	8.1870	(0.146)	0.0000	0.0000	0
17/11/2006	JROD	2007/01/31			jRod	8.5880	8.5670	(0.245)	0.0000	0.0000	0
17/11/2006	JROD	2007/02/28			jRod	8.4000	8.3870	(0.155)	0.0000	0.0000	0
17/11/2006	JROD	2007/03/30			jRod	8.6640	8.6530	(0.127)	0.0000	0.0000	0
17/11/2006	JROD	2007/04/30			jRod	8.9070	8.8980	(0.101)	0.0000	0.0000	0
17/11/2006	JROD	2007/05/31			jRod	8.6890	8.6850	(0.046)	0.0000	0.0000	0
17/11/2006	OTH1	2007/02/01			Index Future	246.0710	245.4160	(0.266)	0.0000	0.0000	15
17/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	37,051.0000	32,628.0000	(11.938)	0	0	0
17/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	12,141.0000	14,268.0000	17.519	0	0	0
17/11/2006	R153	2007/02/01			Bond Future	8.1400	8.2200	0.983	0.0000	0.0000	67
17/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,581.0000	9,078.0000	(14.205)	0	0	0
17/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,176.0000	4,956.0000	18.678	0	0	0
17/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,941.0000	8,087.0000	16.511	0	0	0
17/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,036.0000	14,167.0000	(11.655)	0	0	0
17/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,746.0000	4,462.0000	19.114	0	0	0
17/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,241.0000	15,308.0000	(11.212)	0	0	0
17/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,383.0000	20,228.0000	(9.628)	0	0	0
17/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,378.0000	2,872.0000	20.774	0	0	0
17/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,863.0000	13,062.0000	(12.117)	0	0	0
17/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,641.0000	5,489.0000	18.272	0	0	0
17/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,389.0000	27,037.0000	(8.003)	0	0	0
17/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,314.0000	1,610.0000	22.527	0	0	0
17/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,686.0000	33,144.0000	8.010	0	0	0
17/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	684.0000	492.0000	(28.070)	0	0	0
17/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	23,070.0000	25,330.0000	9.796	0	0	0
17/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,594.0000	1,205.0000	(24.404)	0	0	0
17/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,379.0000	49,999.0000	5.530	0	0	0
17/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	16,316.0000	18,275.0000	12.007	0	0	0
17/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	257.0000	176.0000	(31.518)	0	0	0

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17/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	84.0000	54.0000	(35.714)	0	0	0
17/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	56,086.0000	58,725.0000	4.705	0	0	0
17/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	24.0000	15.0000	(37.500)	0	0	0
17/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	717.0000	888.0000	23.849	0	0	0
17/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	38,866.0000	41,434.0000	6.607	0	0	0
17/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,289.0000	2,599.0000	(20.979)	0	0	0
17/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,790.0000	34,312.0000	(6.736)	0	0	0
17/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,302.0000	5,212.0000	(17.296)	0	0	0
17/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,957.0000	12,516.0000	14.228	0	0	0
17/11/2006	R153	2007/05/03			Bond Future	8.0750	8.8155	9.170	0.0000	0.0000	0
17/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	24,786.0000	11,132.0000	(55.088)	0	0	0
17/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,604.0000	8,605.0000	(58.236)	0	0	0
17/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,567.0000	14,638.0000	162.942	0	0	0
17/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,490.0000	18,217.0000	143.218	0	0	0
17/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,150.0000	13,818.0000	168.311	0	0	0
17/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	27,013.0000	12,558.0000	(53.511)	0	0	0
17/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,758.0000	13,028.0000	173.813	0	0	0
17/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,889.0000	11,831.0000	(54.301)	0	0	0
17/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	31,712.0000	15,737.0000	(50.375)	0	0	0
17/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,414.0000	10,165.0000	197.745	0	0	0
17/11/2006	R153	2007/08/02			Bond Future	7.9170	8.0030	1.086	0.0000	0.0000	0
17/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,466.0000	10,302.0000	8.832	0	0	0
17/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,228.0000	24,571.0000	(6.318)	0	0	0
17/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,065.0000	28,286.0000	(5.917)	0	0	0
17/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,626.0000	8,340.0000	9.363	0	0	0
17/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,064.0000	29,256.0000	(5.820)	0	0	0
17/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,211.0000	7,896.0000	9.499	0	0	0
17/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,814.0000	7,470.0000	9.627	0	0	0
17/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,078.0000	30,241.0000	(5.727)	0	0	0
17/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,389.0000	5,938.0000	10.187	0	0	0
17/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,275.0000	34,331.0000	(5.359)	0	0	0
17/11/2006	R157	2007/02/01			Bond Future	7.9450	8.0050	0.755	0.0000	0.0000	0
17/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	234.0000	278.0000	18.803	0	0	0

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17/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	40,329.0000	43,716.0000	8.398	0	0	0
17/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,444.0000	5,347.0000	(17.024)	0	0	0
17/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,651.0000	1,935.0000	17.202	0	0	0
17/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	868.0000	1,023.0000	17.857	0	0	0
17/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,079.0000	3,582.0000	16.336	0	0	0
17/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	56,466.0000	60,343.0000	6.866	0	0	0
17/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	110,421.0000	106,021.0000	(3.985)	0	0	0
17/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	61,589.0000	57,609.0000	(6.462)	0	0	0
17/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	454.0000	537.0000	18.282	0	0	0
17/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,040.0000	2,434.0000	(19.934)	0	0	0
17/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	126,731.0000	122,291.0000	(3.503)	0	0	0
17/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	52,349.0000	48,563.0000	(7.232)	0	0	0
17/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	93,998.0000	89,670.0000	(4.604)	0	0	0
17/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,478.0000	5,175.0000	15.565	0	0	0
17/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	74,598.0000	78,790.0000	5.619	0	0	0
17/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	113,695.0000	109,285.0000	(3.879)	0	0	0
17/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	12,141.0000	10,398.0000	(14.356)	0	0	0
17/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	77,631.0000	73,432.0000	(5.409)	0	0	0
17/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,851.0000	29,591.0000	10.204	0	0	0
17/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	398.0000	471.0000	18.342	0	0	150
17/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,262.0000	971.0000	(23.059)	0	0	0
17/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	21,114.0000	18,649.0000	(11.675)	0	0	0
17/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,004.0000	19,021.0000	11.862	0	0	0
17/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	40,707.0000	37,265.0000	(8.456)	0	0	150
17/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,091.0000	11,457.0000	13.537	0	0	0
17/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,673.0000	29,556.0000	(9.540)	0	0	0
17/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,959.0000	4,585.0000	15.812	0	0	0
17/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	17,185.0000	15,005.0000	(12.685)	0	0	250
17/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,560.0000	22,864.0000	11.206	0	0	0
17/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,206.0000	8,247.0000	14.446	0	0	0
17/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,698.0000	6,554.0000	15.023	0	0	0
17/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	46,411.0000	42,784.0000	(7.815)	0	0	0
17/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	49,355.0000	45,645.0000	(7.517)	0	0	0
17/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	55,390.0000	51,533.0000	(6.963)	0	0	0
17/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,056.0000	5,829.0000	15.289	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
17/11/2006	R157	2007/05/03			Bond Future	7.9050	7.9650	0.759	0.0000	0.0000	512
17/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,574.0000	8,349.0000	10.232	0	0	0
17/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	71,047.0000	67,437.0000	(5.081)	0	0	0
17/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	68,313.0000	64,759.0000	(5.203)	0	0	0
17/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,226.0000	5,800.0000	10.984	0	0	0
17/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,277.0000	9,109.0000	10.052	0	0	0
17/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	82,329.0000	78,517.0000	(4.630)	0	0	0
17/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	65,616.0000	62,122.0000	(5.325)	0	0	0
17/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,606.0000	13,759.0000	9.146	0	0	0
17/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	55,262.0000	52,029.0000	(5.850)	0	0	0
17/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,031.0000	9,923.0000	9.877	0	0	0
17/11/2006	R157	2007/08/02			Bond Future	7.8260	7.8900	0.818	0.0000	0.0000	0
17/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	74,888.0000	71,398.0000	(4.660)	0	0	0
17/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,057.0000	15,151.0000	7.783	0	0	0
17/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,439.0000	10,240.0000	8.486	0	0	0
17/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	77,382.0000	73,840.0000	(4.577)	0	0	0
17/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,184.0000	14,225.0000	7.896	0	0	0
17/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,308.0000	3,843.0000	16.173	0	0	0
17/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,862.0000	66,813.0000	(5.714)	0	0	0
17/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	90,296.0000	86,513.0000	(4.190)	0	0	0
17/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	18,010.0000	19,328.0000	7.318	0	0	0
17/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	65,252.0000	61,987.0000	(5.004)	0	0	0
17/11/2006	R186	2007/02/01			Bond Future	7.5520	7.6140	0.821	0.0000	0.0000	2
17/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	82,665.0000	76,003.0000	(8.059)	0	0	0
17/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	63,602.0000	57,551.0000	(9.514)	0	0	0
17/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	24,792.0000	21,136.0000	(14.747)	0	0	0
17/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,306.0000	35,352.0000	12.924	0	0	0
17/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	9,462.0000	11,114.0000	17.459	0	0	0
17/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	5,455.0000	6,496.0000	19.083	0	0	0
17/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	4,140.0000	4,956.0000	19.710	0	0	0
17/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,132.0000	1,381.0000	21.996	0	0	0
17/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	92,640.0000	85,753.0000	(7.434)	0	0	0
17/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,510.0000	131,056.0000	(5.382)	0	0	0
17/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	42,214.0000	37,229.0000	(11.809)	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
17/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,855.0000	20,573.0000	15.223	0	0	0
17/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,975.0000	4,705.0000	(21.255)	0	0	0
17/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	753.0000	535.0000	(28.951)	0	0	0
17/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	533.0000	654.0000	22.702	0	0	0
17/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	142,650.0000	150,136.0000	5.248	0	0	0
17/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	163,759.0000	156,178.0000	(4.629)	0	0	0
17/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	77,699.0000	84,131.0000	8.278	0	0	0
17/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	108,483.0000	115,607.0000	6.567	0	0	0
17/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,320.0000	1,740.0000	(25.000)	0	0	0
17/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	87,602.0000	80,819.0000	(7.743)	0	0	0
17/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,082.0000	10,749.0000	(17.834)	0	0	0
17/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,421.0000	2,919.0000	20.570	0	0	0
17/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	113,028.0000	105,824.0000	(6.374)	0	0	0
17/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	51,606.0000	56,976.0000	10.406	0	0	0
17/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	4,727.0000	5,647.0000	19.463	0	0	0
17/11/2006	R186	2007/05/03			Bond Future	7.5160	7.5790	0.838	0.0000	0.0000	0
17/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	15,097.0000	16,729.0000	10.810	0	0	0
17/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	101,887.0000	95,707.0000	(6.066)	0	0	0
17/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,741.0000	6,487.0000	12.994	0	0	0
17/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	8,608.0000	9,650.0000	12.105	0	0	0
17/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	119,360.0000	112,768.0000	(5.523)	0	0	0
17/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	146,706.0000	139,641.0000	(4.816)	0	0	0
17/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	10,444.0000	11,663.0000	11.672	0	0	0
17/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	128,356.0000	121,588.0000	(5.273)	0	0	0
17/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	9,489.0000	10,617.0000	11.887	0	0	0
17/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	123,840.0000	117,157.0000	(5.396)	0	0	0
17/11/2006	R186	2007/08/02			Bond Future	7.4840	7.5460	0.828	0.0000	0.0000	0
17/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	22,122.0000	23,959.0000	8.304	0	0	0
17/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	112,282.0000	106,452.0000	(5.192)	0	0	0
17/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	16,574.0000	18,044.0000	8.869	0	0	0
17/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	128,720.0000	122,523.0000	(4.814)	0	0	0
17/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	15,383.0000	16,769.0000	9.010	0	0	0
17/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	10,439.0000	11,456.0000	9.742	0	0	0
17/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	154,441.0000	147,791.0000	(4.306)	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
17/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	14,263.0000	15,568.0000	9.150	0	0	0
17/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	137,175.0000	130,814.0000	(4.637)	0	0	0
17/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	132,930.0000	126,650.0000	(4.724)	0	0	0
17/11/2006	R194	2007/02/01			Bond Future	8.5910	8.6840	1.083	0.0000	0.0000	0
17/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,950.0000	24,884.0000	3.900	0	0	0
17/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,948.0000	5,588.0000	12.935	0	0	0
17/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,659.0000	3,140.0000	(14.184)	0	0	0
17/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,511.0000	1,217.0000	(19.457)	0	0	0
17/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,564.0000	2,979.0000	16.186	0	0	0
17/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	349.0000	253.0000	(27.507)	0	0	0
17/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
17/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	60.0000	39.0000	(35.000)	0	0	0
17/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,210.0000	12,097.0000	7.913	0	0	0
17/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	153.0000	106.0000	(30.719)	0	0	0
17/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	784.0000	603.0000	(23.087)	0	0	0
17/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,752.0000	7,505.0000	11.152	0	0	0
17/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,676.0000	14,590.0000	6.683	0	0	0
17/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,770.0000	19,702.0000	4.965	0	0	0
17/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,353.0000	22,287.0000	4.374	0	0	0
17/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,856.0000	9,695.0000	9.474	0	0	0
17/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,206.0000	17,133.0000	5.720	0	0	0
17/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	0
17/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,962.0000	3,420.0000	(13.680)	0	0	0
17/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,557.0000	27,491.0000	3.517	0	0	0
17/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,570.0000	2,151.0000	(16.304)	0	0	0
17/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,486.0000	4,000.0000	14.745	0	0	0
17/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,366.0000	2,758.0000	16.568	0	0	0
17/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,774.0000	3,214.0000	15.862	0	0	0
17/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,367.0000	2,873.0000	(14.672)	0	0	0
17/11/2006	R194	2007/05/03			Bond Future	8.4670	8.5780	1.311	0.0000	0.0000	0
17/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,131.0000	7,517.0000	(7.551)	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
17/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,055.0000	2,307.0000	12.263	0	0	0
17/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,549.0000	2,843.0000	11.534	0	0	0
17/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,826.0000	3,142.0000	11.182	0	0	0
17/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,685.0000	2,990.0000	11.359	0	0	0
17/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,645.0000	5,143.0000	(8.893)	0	0	0
17/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,442.0000	3,805.0000	10.546	0	0	0
17/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,827.0000	6,267.0000	(8.203)	0	0	0
17/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,581.0000	6,032.0000	(8.342)	0	0	0
17/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,078.0000	6,508.0000	(8.053)	0	0	0
17/11/2006	R194	2007/08/02			Bond Future	8.3040	8.4280	1.493	0.0000	0.0000	0
17/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,749.0000	7,332.0000	(5.381)	0	0	0
17/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,953.0000	4,214.0000	6.603	0	0	0
17/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,846.0000	4,102.0000	6.656	0	0	0
17/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,914.0000	7,492.0000	(5.332)	0	0	0
17/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,518.0000	4,805.0000	6.352	0	0	0
17/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,954.0000	6,562.0000	(5.637)	0	0	0
17/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,586.0000	7,174.0000	(5.431)	0	0	0
17/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,592.0000	8,151.0000	(5.133)	0	0	0
17/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,439.0000	3,676.0000	6.892	0	0	0
17/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,062.0000	4,328.0000	6.548	0	0	0
17/11/2006	R201	2007/02/01			Bond Future	7.9000	7.9680	0.861	0.0000	0.0000	0
17/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	394.0000	280.0000	(28.934)	0	0	0
17/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,944.0000	13,671.0000	14.459	0	0	0
17/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	77,184.0000	73,255.0000	(5.090)	0	0	0
17/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	17,882.0000	15,567.0000	(12.946)	0	0	0
17/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	29,740.0000	32,737.0000	10.077	0	0	0
17/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,627.0000	2,047.0000	(22.078)	0	0	0
17/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,531.0000	3,028.0000	19.637	0	0	0
17/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,550.0000	4,504.0000	(18.847)	0	0	0
17/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	46,045.0000	42,499.0000	(7.701)	0	0	0
17/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	10,404.0000	8,751.0000	(15.888)	0	0	0
17/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,901.0000	8,043.0000	16.548	0	0	0
17/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	71,879.0000	75,807.0000	5.465	0	0	0
17/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	38,738.0000	35,389.0000	(8.645)	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
17/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	42,296.0000	45,759.0000	8.188	0	0	0
17/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,740.0000	4,434.0000	18.556	0	0	0
17/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	509.0000	623.0000	22.397	0	0	0
17/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,091.0000	813.0000	(25.481)	0	0	0
17/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	56,523.0000	60,288.0000	6.661	0	0	0
17/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	27,501.0000	24,600.0000	(10.549)	0	0	0
17/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,393.0000	21,783.0000	12.324	0	0	0
17/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,932.0000	2,324.0000	20.290	0	0	0
17/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	51,072.0000	47,421.0000	(7.149)	0	0	0
17/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,889.0000	3,446.0000	19.280	0	0	0
17/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,290.0000	3,913.0000	18.936	0	0	0
17/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	41,137.0000	37,717.0000	(8.314)	0	0	0
17/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	43,574.0000	40,088.0000	(8.000)	0	0	0
17/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	64,032.0000	60,204.0000	(5.978)	0	0	0
17/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,001.0000	1,216.0000	21.479	0	0	0
17/11/2006	R201	2007/05/03			Bond Future	7.8550	7.9250	0.891	0.0000	0.0000	0
17/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,932.0000	7,735.0000	11.584	0	0	0
17/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	54,805.0000	51,533.0000	(5.970)	0	0	0
17/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	46,452.0000	43,415.0000	(6.538)	0	0	0
17/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,655.0000	10,692.0000	10.741	0	0	0
17/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	59,174.0000	55,799.0000	(5.704)	0	0	0
17/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,821.0000	6,520.0000	12.008	0	0	0
17/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,357.0000	7,107.0000	11.798	0	0	0
17/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	68,228.0000	64,673.0000	(5.210)	0	0	0
17/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,029.0000	4,548.0000	12.882	0	0	0
17/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	56,975.0000	53,650.0000	(5.836)	0	0	0
17/11/2006	R201	2007/08/02			Bond Future	7.8140	7.8830	0.883	0.0000	0.0000	0
17/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,966.0000	7,629.0000	9.518	0	0	0
17/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	71,958.0000	68,694.0000	(4.536)	0	0	0
17/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,589.0000	14,699.0000	8.168	0	0	0
17/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	51,821.0000	49,003.0000	(5.438)	0	0	0
17/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	59,566.0000	56,555.0000	(5.055)	0	0	0
17/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,521.0000	11,436.0000	8.697	0	0	0
17/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	61,572.0000	58,514.0000	(4.967)	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
17/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,846.0000	10,716.0000	8.836	0	0	0
17/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,205.0000	10,031.0000	8.973	0	0	0
17/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	63,602.0000	60,501.0000	(4.876)	0	0	0
17/11/2006	R203	2007/02/01			Bond Future	7.8010	7.8630	0.795	0.0000	0.0000	0
17/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	53,492.0000	49,255.0000	(7.921)	0	0	0
17/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	301.0000	406.0000	34.884	0	0	0
17/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	66,398.0000	62,006.0000	(6.615)	0	0	0
17/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	848.0000	1,109.0000	30.778	0	0	0
17/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	56,693.0000	52,406.0000	(7.562)	0	0	0
17/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	662.0000	873.0000	31.873	0	0	0
17/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	35,153.0000	31,429.0000	(10.594)	0	0	0
17/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	59,915.0000	55,586.0000	(7.225)	0	0	0
17/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,677.0000	9,192.0000	19.734	0	0	0
17/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	12,005.0000	9,949.0000	(17.126)	0	0	0
17/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	80,477.0000	84,919.0000	5.520	0	0	0
17/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	639.0000	444.0000	(30.516)	0	0	0
17/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,724.0000	18,165.0000	15.524	0	0	0
17/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	61,136.0000	65,437.0000	7.035	0	0	0
17/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	29.0000	17.0000	(41.379)	0	0	0
17/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	154.0000	99.0000	(35.714)	0	0	0
17/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,649.0000	105,135.0000	4.457	0	0	0
17/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	513.0000	682.0000	32.943	0	0	0
17/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,531.0000	4,356.0000	(21.244)	0	0	0
17/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	68.0000	96.0000	41.176	0	0	0
17/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	22,021.0000	19,039.0000	(13.542)	0	0	0
17/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,097.0000	1,556.0000	(25.799)	0	0	0
17/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,158.0000	3,933.0000	24.541	0	0	0
17/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	82,638.0000	78,169.0000	(5.408)	0	0	0
17/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,077.0000	1,397.0000	29.712	0	0	0
17/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,225.0000	47,182.0000	9.154	0	0	0
17/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,737.0000	31,059.0000	11.977	0	0	0
17/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	50,319.0000	46,141.0000	(8.303)	0	0	0
17/11/2006	R203	2007/05/03			Bond Future	7.7600	7.8230	0.812	0.0000	0.0000	0
17/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	72,830.0000	68,623.0000	(5.776)	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
17/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,498.0000	1,806.0000	20.561	0	0	0
17/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	69,809.0000	65,645.0000	(5.965)	0	0	0
17/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,755.0000	2,107.0000	20.057	0	0	0
17/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	66,809.0000	62,695.0000	(6.158)	0	0	0
17/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,049.0000	2,449.0000	19.522	0	0	0
17/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	85,065.0000	80,724.0000	(5.103)	0	0	0
17/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	55,110.0000	51,241.0000	(7.021)	0	0	0
17/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,671.0000	4,317.0000	17.597	0	0	0
17/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	767.0000	940.0000	22.555	0	0	0
17/11/2006	R203	2007/08/02			Bond Future	7.7220	7.7840	0.803	0.0000	0.0000	0
17/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	76,432.0000	72,538.0000	(5.095)	0	0	0
17/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,510.0000	4,002.0000	14.017	0	0	0
17/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,925.0000	4,465.0000	13.758	0	0	0
17/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	73,617.0000	69,771.0000	(5.224)	0	0	0
17/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	70,828.0000	67,033.0000	(5.358)	0	0	0
17/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,381.0000	4,972.0000	13.490	0	0	0
17/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	87,899.0000	83,847.0000	(4.610)	0	0	0
17/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,662.0000	7,486.0000	12.369	0	0	0
17/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	59,986.0000	56,424.0000	(5.938)	0	0	0
17/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,197.0000	2,530.0000	15.157	0	0	0
17/11/2006	R204	2007/02/01			Bond Future	7.7810	7.8430	0.797	0.0000	0.0000	0
17/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,149.0000	69,453.0000	6.606	0	0	0
17/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	89,733.0000	85,123.0000	(5.137)	0	0	0
17/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	63,522.0000	59,215.0000	(6.780)	0	0	0
17/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,862.0000	8,271.0000	(16.133)	0	0	0
17/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	902.0000	1,080.0000	19.734	0	0	0
17/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	31,943.0000	35,140.0000	10.008	0	0	0
17/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,644.0000	3,125.0000	18.192	0	0	0
17/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	85,054.0000	89,629.0000	5.379	0	0	0
17/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,528.0000	15,166.0000	(13.476)	0	0	0
17/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,299.0000	111,007.0000	4.429	0	0	0
17/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	57,159.0000	52,979.0000	(7.313)	0	0	0
17/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,933.0000	22,359.0000	12.171	0	0	0
17/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	47,205.0000	51,051.0000	8.147	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
17/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,811.0000	13,475.0000	14.089	0	0	0
17/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	831.0000	619.0000	(25.511)	0	0	0
17/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,022.0000	3,563.0000	17.902	0	0	0
17/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	42,052.0000	38,311.0000	(8.896)	0	0	0
17/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,174.0000	1,690.0000	(22.263)	0	0	0
17/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,574.0000	7,621.0000	15.926	0	0	0
17/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	274.0000	194.0000	(29.197)	0	0	0
17/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,248.0000	68,794.0000	(6.081)	0	0	0
17/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,588.0000	25,464.0000	(10.928)	0	0	0
17/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,939.0000	3,997.0000	(19.073)	0	0	0
17/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,447.0000	4,055.0000	17.639	0	0	0
17/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,757.0000	2,089.0000	18.896	0	0	0
17/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	60,326.0000	56,079.0000	(7.040)	0	0	0
17/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,311.0000	2,737.0000	18.434	0	0	0
17/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	66,744.0000	62,383.0000	(6.534)	0	0	0
17/11/2006	R204	2007/05/03			Bond Future	7.7440	7.8060	0.801	0.0000	0.0000	0
17/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	66,262.0000	62,541.0000	(5.616)	0	0	0
17/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,397.0000	11,418.0000	9.820	0	0	0
17/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	94,759.0000	90,506.0000	(4.488)	0	0	0
17/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,184.0000	4,674.0000	11.711	0	0	0
17/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,720.0000	7,442.0000	10.744	0	0	0
17/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,354.0000	8,131.0000	10.566	0	0	0
17/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	77,310.0000	73,344.0000	(5.130)	0	0	0
17/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	83,027.0000	78,956.0000	(4.903)	0	0	0
17/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,131.0000	6,801.0000	10.928	0	0	0
17/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	80,154.0000	76,134.0000	(5.015)	0	0	0
17/11/2006	R204	2007/08/02			Bond Future	7.7100	7.7720	0.804	0.0000	0.0000	0
17/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	99,587.0000	95,566.0000	(4.038)	0	0	0
17/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,583.0000	8,254.0000	8.849	0	0	0
17/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,267.0000	16,431.0000	7.624	0	0	0
17/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	72,980.0000	69,451.0000	(4.836)	0	0	0
17/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	85,954.0000	82,158.0000	(4.416)	0	0	0
17/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	88,634.0000	84,789.0000	(4.338)	0	0	0
17/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,147.0000	10,995.0000	8.357	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
17/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,887.0000	11,784.0000	8.239	0	0	0
17/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,671.0000	12,617.0000	8.106	0	0	0
17/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	83,301.0000	79,554.0000	(4.498)	0	0	0
17/11/2006	R207	2007/02/01			Bond Future	7.7150	7.7770	0.804	0.0000	0.0000	0
17/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	60,170.0000	55,549.0000	(7.680)	0	0	0
17/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	829.0000	1,083.0000	30.639	0	0	0
17/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	387.0000	517.0000	33.592	0	0	0
17/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,534.0000	3,181.0000	25.533	0	0	0
17/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,420.0000	72,625.0000	(6.193)	0	0	0
17/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	43,527.0000	39,299.0000	(9.714)	0	0	0
17/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	224.0000	304.0000	35.714	0	0	0
17/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,053.0000	1,364.0000	29.535	0	0	0
17/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	28,573.0000	25,039.0000	(12.368)	0	0	0
17/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,436.0000	7,777.0000	20.836	0	0	0
17/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	70,499.0000	65,755.0000	(6.729)	0	0	0
17/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	63,599.0000	58,930.0000	(7.341)	0	0	0
17/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	648.0000	854.0000	31.790	0	0	0
17/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	56,764.0000	52,201.0000	(8.039)	0	0	0
17/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	67,044.0000	62,334.0000	(7.025)	0	0	0
17/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	503.0000	667.0000	32.604	0	0	0
17/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,373.0000	28,647.0000	12.903	0	0	0
17/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,208.0000	6,607.0000	(19.505)	0	0	0
17/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	65.0000	40.0000	(38.462)	0	0	0
17/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	102,670.0000	107,520.0000	4.724	0	0	0
17/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,144.0000	819.0000	(28.409)	0	0	0
17/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,040.0000	45,107.0000	9.910	0	0	0
17/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,544.0000	13,954.0000	(15.655)	0	0	0
17/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,396.0000	2,588.0000	(23.793)	0	0	0
17/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,788.0000	16,073.0000	16.572	0	0	0
17/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	307.0000	205.0000	(33.225)	0	0	0
17/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	94,622.0000	89,768.0000	(5.130)	0	0	0
17/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	49.0000	70.0000	42.857	0	0	0
17/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	80,653.0000	85,426.0000	5.918	0	0	0
17/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	59,842.0000	64,392.0000	7.603	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
17/11/2006	R207	2007/05/03			Bond Future	7.6800	7.7430	0.820	0.0000	0.0000	0
17/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,588.0000	1,899.0000	19.584	0	0	0
17/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	80,995.0000	76,430.0000	(5.636)	0	0	0
17/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	84,216.0000	79,609.0000	(5.470)	0	0	0
17/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,848.0000	2,201.0000	19.102	0	0	0
17/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,143.0000	2,543.0000	18.665	0	0	0
17/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,756.0000	4,392.0000	16.933	0	0	0
17/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	77,790.0000	73,273.0000	(5.807)	0	0	0
17/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	65,217.0000	60,936.0000	(6.564)	0	0	0
17/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	840.0000	1,020.0000	21.429	0	0	0
17/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	97,206.0000	92,468.0000	(4.874)	0	0	0
17/11/2006	R207	2007/08/02			Bond Future	7.6480	7.7100	0.811	0.0000	0.0000	0
17/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,739.0000	4,260.0000	13.934	0	0	0
17/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	87,558.0000	83,232.0000	(4.941)	0	0	0
17/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,339.0000	3,813.0000	14.196	0	0	0
17/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,180.0000	4,750.0000	13.636	0	0	0
17/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	69,664.0000	65,667.0000	(5.738)	0	0	0
17/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,397.0000	7,201.0000	12.568	0	0	0
17/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	81,488.0000	77,259.0000	(5.190)	0	0	0
17/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	84,512.0000	80,233.0000	(5.063)	0	0	0
17/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	99,903.0000	95,422.0000	(4.485)	0	0	0
17/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,079.0000	2,398.0000	15.344	0	0	0
17/11/2006	TRT1	2007/02/01			Index Future	246.5150	245.7630	(0.305)	0.0000	0.0000	500
17/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,822.0000	13,107.0000	21.114	0	0	0
17/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	39,972.0000	34,737.0000	(13.097)	0	0	0

**Grand Total:** **1,848**