



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/11/2006

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
24/11/2006	CRD1 2007/02/01			Index Future	107.1400	107.1000	(0.037)	0.0000	0.0000	10
24/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,698.0000	4,763.0000	1.384	0	0	0
24/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	16,098.0000	15,763.0000	(2.081)	0	0	0
24/11/2006	GOVI 2007/02/01			jGovi	249.6450	249.5250	(0.048)	0.0000	0.0000	71
24/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	196,450.0000	195,250.0000	(0.611)	0	0	0
24/11/2006	GOVI 2007/05/03			jGovi	255.1030	254.9790	(0.049)	254.6400	254.6400	118
24/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	201,043.0000	199,803.0000	(0.617)	0	0	0
24/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	13.0000	13.0000	-	0	0	0
24/11/2006	GOVI 2007/08/02			jGovi	260.5430	260.4170	(0.048)	0.0000	0.0000	0
24/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	200,604.0000	199,349.0000	(0.626)	0	0	0
24/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	174.0000	179.0000	2.874	0	0	0
24/11/2006	ILBI 2007/02/01			Index Future	272.2870	272.4010	0.042	0.0000	0.0000	0
24/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	3,045.0000	2,851.0000	(6.371)	0	0	0
24/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	75,915.0000	76,861.0000	1.246	0	0	0
24/11/2006	J153 2010/08/31			jSwap	8.6790	8.6830	0.046	0.0000	0.0000	0
24/11/2006	J157 2015/09/15			jSwap	8.3640	8.3640	-	0.0000	0.0000	0
24/11/2006	J186 2026/12/21			jSwap	7.8410	7.8510	0.128	0.0000	0.0000	0

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24/11/2006	J194	2008/02/28			jSwap	8.9680	8.9700	0.022	0.0000	0.0000	0
24/11/2006	J201	2014/12/22			jSwap	8.3620	8.3620	-	0.0000	0.0000	0
24/11/2006	J203	2017/09/15			jSwap	8.2570	8.2640	0.085	0.0000	0.0000	0
24/11/2006	J204	2018/12/21			jSwap	8.1690	8.1740	0.061	0.0000	0.0000	0
24/11/2006	J207	2020/01/15			jSwap	8.1260	8.1300	0.049	0.0000	0.0000	0
24/11/2006	JBAR	2005/12/21			jBar	8.8670	8.8670	-	0.0000	0.0000	0
24/11/2006	JFRA	2007/02/01			jFra	9.0260	9.0210	(0.055)	0.0000	0.0000	0
24/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,726.0000	3,714.0000	(0.322)	0	0	0
24/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
24/11/2006	JFRA	2007/05/03			jFra	9.0840	9.0950	0.121	0.0000	0.0000	0
24/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,922.0000	3,947.0000	0.637	0	0	0
24/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	61.0000	58.0000	(4.918)	0	0	0
24/11/2006	JFRA	2007/08/02			jFra	9.0260	9.0310	0.055	0.0000	0.0000	0
24/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,889.0000	3,898.0000	0.231	0	0	0
24/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	168.0000	165.0000	(1.786)	0	0	0
24/11/2006	JFRA	2007/11/01			jFra	9.0010	9.0070	0.067	0.0000	0.0000	0
24/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,220.0000	4,232.0000	0.284	0	0	0
24/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	285.0000	281.0000	(1.404)	0	0	0
24/11/2006	JFRA	2008/02/07			jFra	8.8280	8.8360	0.091	0.0000	0.0000	0
24/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,548.0000	23,533.0000	(0.064)	0	0	0
24/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,304.0000	20,269.0000	(0.172)	0	0	0
24/11/2006	JN02	2007/02/01			jNote	8.8490	8.8570	0.090	0.0000	0.0000	0
24/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,438.0000	7,441.0000	0.040	0	0	0

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24/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,194.0000	10,051.0000	(1.403)	0	0	0
24/11/2006	JN02	2007/05/03			jNote	8.7670	8.7770	0.114	0.0000	0.0000	0
24/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,359.0000	9,391.0000	0.342	0	0	0
24/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,177.0000	18,025.0000	(0.836)	0	0	0
24/11/2006	JN02	2007/08/02			jNote	8.6700	8.6800	0.115	0.0000	0.0000	0
24/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,494.0000	22,350.0000	(0.640)	0	0	0
24/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	11,895.0000	11,935.0000	0.336	0	0	0
24/11/2006	JN05	2007/02/01			jNote	8.4700	8.4810	0.130	0.0000	0.0000	0
24/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	32,219.0000	31,780.0000	(1.363)	0	0	0
24/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	792.0000	804.0000	1.515	0	0	0
24/11/2006	JN05	2007/05/03			jNote	8.4170	8.4280	0.131	0.0000	0.0000	0
24/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	36,449.0000	36,041.0000	(1.119)	0	0	0
24/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	2,836.0000	2,882.0000	1.622	0	0	0
24/11/2006	JN05	2007/08/02			jNote	8.3590	8.3690	0.120	0.0000	0.0000	0
24/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,636.0000	4,692.0000	1.208	0	0	0
24/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	40,652.0000	40,294.0000	(0.881)	0	0	0
24/11/2006	JN10	2007/02/01			jNote	8.1910	8.1970	0.073	0.0000	0.0000	0
24/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	57.0000	57.0000	-	0	0	0
24/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	54,524.0000	54,104.0000	(0.770)	0	0	0
24/11/2006	JN10	2007/05/03			jNote	8.1450	8.1520	0.086	0.0000	0.0000	0
24/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	642.0000	653.0000	1.713	0	0	0
24/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	58,329.0000	57,850.0000	(0.821)	0	0	0
24/11/2006	JN10	2007/08/02			jNote	8.0950	8.1020	0.086	0.0000	0.0000	0
24/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	62,677.0000	62,209.0000	(0.747)	0	0	0
24/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,468.0000	1,493.0000	1.703	0	0	0
24/11/2006	JROD	2006/11/30			jRod	7.8840	7.8810	(0.038)	0.0000	0.0000	0

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24/11/2006	JROD	2006/12/29			jRod	8.1750	8.1620	(0.159)	0.0000	0.0000	0
24/11/2006	JROD	2007/01/31			jRod	8.5820	8.5600	(0.256)	0.0000	0.0000	0
24/11/2006	JROD	2007/02/28			jRod	8.4030	8.3920	(0.131)	0.0000	0.0000	0
24/11/2006	JROD	2007/03/30			jRod	8.6640	8.6540	(0.115)	0.0000	0.0000	0
24/11/2006	JROD	2007/04/30			jRod	8.8890	8.8810	(0.090)	0.0000	0.0000	0
24/11/2006	JROD	2007/05/31			jRod	8.6640	8.6600	(0.046)	0.0000	0.0000	0
24/11/2006	OTH1	2007/02/01			Index Future	246.1600	246.0630	(0.039)	0.0000	0.0000	15
24/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	36,719.0000	35,917.0000	(2.184)	0	0	0
24/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	10,919.0000	11,087.0000	1.539	0	0	0
24/11/2006	R153	2007/02/01			Bond Future	8.1350	8.1450	0.123	0.0000	0.0000	67
24/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,281.0000	10,032.0000	(2.422)	0	0	0
24/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,611.0000	14,328.0000	(1.937)	0	0	0
24/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,474.0000	6,558.0000	1.297	0	0	0
24/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,223.0000	4,272.0000	1.160	0	0	0
24/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,067.0000	2,085.0000	0.871	0	0	0
24/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,360.0000	3,397.0000	1.101	0	0	0
24/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,238.0000	21,924.0000	(1.412)	0	0	0
24/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,799.0000	15,510.0000	(1.829)	0	0	0
24/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,773.0000	3,815.0000	1.113	0	0	0
24/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,021.0000	16,726.0000	(1.733)	0	0	0
24/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,334.0000	29,007.0000	(1.115)	0	0	0
24/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,093.0000	1,098.0000	0.457	0	0	0
24/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	568.0000	568.0000	-	0	0	0
24/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
24/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	198.0000	181.0000	(8.586)	0	0	0
24/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	55,911.0000	56,241.0000	0.590	0	0	0
24/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	60.0000	53.0000	(11.667)	0	0	0
24/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,189.0000	47,514.0000	0.689	0	0	0
24/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,807.0000	36,475.0000	(0.902)	0	0	0

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24/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,403.0000	30,696.0000	0.964	0	0	0
24/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	566.0000	527.0000	(6.890)	0	0	0
24/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	38,641.0000	38,956.0000	0.815	0	0	0
24/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,883.0000	16,085.0000	1.272	0	0	0
24/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,400.0000	1,323.0000	(5.500)	0	0	0
24/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,710.0000	22,964.0000	1.118	0	0	0
24/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,022.0000	2,893.0000	(4.269)	0	0	0
24/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,478.0000	10,617.0000	1.327	0	0	0
24/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,989.0000	5,796.0000	(3.223)	0	0	0
24/11/2006	R153	2007/05/03			Bond Future	8.0800	8.0900	0.124	0.0000	0.0000	0
24/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	24,443.0000	24,184.0000	(1.060)	0	0	0
24/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,290.0000	7,359.0000	0.947	0	0	0
24/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,380.0000	5,431.0000	0.948	0	0	0
24/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,248.0000	20,006.0000	(1.195)	0	0	0
24/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,580.0000	4,624.0000	0.961	0	0	0
24/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	26,680.0000	26,413.0000	(1.001)	0	0	0
24/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	4,968.0000	5,015.0000	0.946	0	0	0
24/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,551.0000	25,288.0000	(1.029)	0	0	0
24/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,258.0000	3,289.0000	0.952	0	0	0
24/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	31,400.0000	31,120.0000	(0.892)	0	0	0
24/11/2006	R153	2007/08/02			Bond Future	7.8960	7.9190	0.291	0.0000	0.0000	0
24/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,310.0000	29,803.0000	(1.673)	0	0	0
24/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,261.0000	7,422.0000	2.217	0	0	0
24/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,057.0000	9,249.0000	2.120	0	0	0
24/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,428.0000	25,953.0000	(1.797)	0	0	0
24/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,344.0000	31,823.0000	(1.611)	0	0	0
24/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,319.0000	30,805.0000	(1.641)	0	0	0
24/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,471.0000	6,617.0000	2.256	0	0	0
24/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	6,857.0000	7,011.0000	2.246	0	0	0
24/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,585.0000	36,038.0000	(1.495)	0	0	0
24/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,089.0000	5,210.0000	2.378	0	0	0
24/11/2006	R157	2007/02/01			Bond Future	7.9200	7.9300	0.126	0.0000	0.0000	0
24/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	610.0000	607.0000	(0.492)	0	0	0

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24/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	112,142.0000	111,388.0000	(0.672)	0	0	0
24/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,229.0000	1,229.0000	-	0	0	0
24/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	301.0000	298.0000	(0.997)	0	0	0
24/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	79,083.0000	78,333.0000	(0.948)	0	0	0
24/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	95,614.0000	94,861.0000	(0.788)	0	0	0
24/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	72,577.0000	73,247.0000	0.923	0	0	0
24/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,115.0000	1,035.0000	(7.175)	0	0	0
24/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,827.0000	2,666.0000	(5.695)	0	0	0
24/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,877.0000	25,214.0000	1.355	0	0	0
24/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,418.0000	2,432.0000	0.579	0	0	0
24/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	54,378.0000	54,967.0000	1.083	0	0	0
24/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	62,802.0000	62,066.0000	(1.172)	0	0	0
24/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	128,517.0000	127,764.0000	(0.586)	0	0	0
24/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	115,432.0000	114,679.0000	(0.652)	0	0	0
24/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	146.0000	144.0000	(1.370)	0	0	0
24/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	261.0000	257.0000	(1.533)	0	0	150
24/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,223.0000	5,946.0000	(4.451)	0	0	0
24/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,629.0000	3,659.0000	0.827	0	0	0
24/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	12,041.0000	11,628.0000	(3.430)	0	0	0
24/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	53,374.0000	52,654.0000	(1.349)	0	0	0
24/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,235.0000	38,708.0000	1.237	0	0	0
24/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,710.0000	4,755.0000	0.955	0	0	0
24/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,139.0000	4,175.0000	0.870	0	0	0
24/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,176.0000	3,199.0000	0.724	0	0	0
24/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	8,727.0000	8,833.0000	1.215	0	0	0
24/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	6,070.0000	6,135.0000	1.071	0	0	0
24/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	18,721.0000	18,975.0000	1.357	0	0	0
24/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	56,481.0000	55,754.0000	(1.287)	0	0	0
24/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	50,312.0000	49,598.0000	(1.419)	0	0	0
24/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	33,183.0000	32,539.0000	(1.941)	0	0	0
24/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	41,445.0000	40,760.0000	(1.653)	0	0	150
24/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	47,297.0000	46,592.0000	(1.491)	0	0	0
24/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	17,220.0000	16,724.0000	(2.880)	0	0	250
24/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,282.0000	15,486.0000	1.335	0	0	0
24/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	21,266.0000	20,720.0000	(2.567)	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
24/11/2006	R157	2007/05/03			Bond Future	7.8850	7.8950	0.127	7.9100	7.9100	504
24/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	69,074.0000	68,417.0000	(0.951)	0	0	0
24/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,572.0000	7,649.0000	1.017	0	0	0
24/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	71,846.0000	71,183.0000	(0.923)	0	0	0
24/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,906.0000	6,976.0000	1.014	0	0	0
24/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	83,269.0000	82,582.0000	(0.825)	0	0	0
24/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	66,339.0000	65,690.0000	(0.978)	0	0	0
24/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,700.0000	4,747.0000	1.000	0	0	0
24/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	55,828.0000	55,213.0000	(1.102)	0	0	0
24/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,288.0000	8,372.0000	1.014	0	0	0
24/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,706.0000	11,824.0000	1.008	0	0	0
24/11/2006	R157	2007/08/02			Bond Future	7.7860	7.8050	0.244	0.0000	0.0000	0
24/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	73,279.0000	72,033.0000	(1.700)	0	0	0
24/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,850.0000	2,971.0000	4.246	0	0	0
24/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,148.0000	12,396.0000	2.041	0	0	0
24/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	79,222.0000	78,103.0000	(1.412)	0	0	0
24/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,610.0000	8,796.0000	2.160	0	0	0
24/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	92,343.0000	91,161.0000	(1.280)	0	0	0
24/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,749.0000	17,072.0000	1.928	0	0	0
24/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	66,866.0000	65,823.0000	(1.560)	0	0	0
24/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,978.0000	13,240.0000	2.019	0	0	0
24/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	76,684.0000	75,580.0000	(1.440)	0	0	0
24/11/2006	R186	2007/02/01			Bond Future	7.5180	7.5290	0.146	0.0000	0.0000	2
24/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	7,617.0000	7,744.0000	1.667	0	0	0
24/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,817.0000	28,326.0000	1.830	0	0	0
24/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	43,785.0000	42,683.0000	(2.517)	0	0	0
24/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	85,644.0000	84,326.0000	(1.539)	0	0	0
24/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	15,172.0000	15,450.0000	1.832	0	0	0
24/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	25,557.0000	24,687.0000	(3.404)	0	0	0
24/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,871.0000	5,524.0000	(5.910)	0	0	0
24/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	66,010.0000	64,759.0000	(1.895)	0	0	0
24/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,178.0000	2,012.0000	(7.622)	0	0	0
24/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,181.0000	4,241.0000	1.435	0	0	0
24/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	167,809.0000	166,430.0000	(0.822)	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
24/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	104,088.0000	105,301.0000	1.165	0	0	0
24/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	95,849.0000	94,509.0000	(1.398)	0	0	0
24/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,095.0000	3,134.0000	1.260	0	0	0
24/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	47,520.0000	48,301.0000	1.644	0	0	0
24/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,249.0000	12,651.0000	(4.514)	0	0	0
24/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	138,308.0000	139,623.0000	0.951	0	0	0
24/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	73,341.0000	74,373.0000	1.407	0	0	0
24/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	329.0000	328.0000	(0.304)	0	0	0
24/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	663.0000	600.0000	(9.502)	0	0	0
24/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,577.0000	3,625.0000	1.342	0	0	0
24/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	142,383.0000	141,006.0000	(0.967)	0	0	0
24/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	751.0000	753.0000	0.266	0	0	0
24/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,724.0000	1,739.0000	0.870	0	0	0
24/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	116,585.0000	115,221.0000	(1.170)	0	0	0
24/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	90,705.0000	89,375.0000	(1.466)	0	0	0
24/11/2006	R186	2007/05/03			Bond Future	7.4760	7.4880	0.161	0.0000	0.0000	0
24/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	13,359.0000	13,555.0000	1.467	0	0	0
24/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,090.0000	9,226.0000	1.496	0	0	0
24/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	105,144.0000	103,839.0000	(1.241)	0	0	0
24/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	123,002.0000	121,636.0000	(1.111)	0	0	0
24/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,223.0000	8,346.0000	1.496	0	0	0
24/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	127,570.0000	126,191.0000	(1.081)	0	0	0
24/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	132,171.0000	130,780.0000	(1.052)	0	0	0
24/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,426.0000	7,538.0000	1.508	0	0	0
24/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,862.0000	4,935.0000	1.501	0	0	0
24/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	150,822.0000	149,394.0000	(0.947)	0	0	0
24/11/2006	R186	2007/08/02			Bond Future	7.4410	7.4530	0.161	0.0000	0.0000	0
24/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	115,763.0000	114,523.0000	(1.071)	0	0	0
24/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	20,247.0000	20,505.0000	1.274	0	0	0
24/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	13,915.0000	14,101.0000	1.337	0	0	0
24/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,326.0000	9,454.0000	1.373	0	0	0
24/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	158,684.0000	157,315.0000	(0.863)	0	0	0
24/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	141,140.0000	139,814.0000	(0.939)	0	0	0
24/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	12,871.0000	13,043.0000	1.336	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
24/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,029.0000	15,228.0000	1.324	0	0	0
24/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	132,532.0000	131,232.0000	(0.981)	0	0	0
24/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	136,820.0000	135,507.0000	(0.960)	0	0	0
24/11/2006	R194	2007/02/01			Bond Future	8.5940	8.6130	0.221	0.0000	0.0000	0
24/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,979.0000	24,170.0000	0.797	0	0	0
24/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,381.0000	1,305.0000	(5.503)	0	0	0
24/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	289.0000	264.0000	(8.651)	0	0	0
24/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,848.0000	4,963.0000	2.372	0	0	0
24/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,686.0000	6,829.0000	2.139	0	0	0
24/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	688.0000	641.0000	(6.831)	0	0	0
24/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,827.0000	8,993.0000	1.881	0	0	0
24/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,587.0000	26,778.0000	0.718	0	0	0
24/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,382.0000	21,573.0000	0.893	0	0	0
24/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	119.0000	107.0000	(10.084)	0	0	0
24/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,363.0000	3,449.0000	2.557	0	0	0
24/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,797.0000	18,988.0000	1.016	0	0	0
24/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
24/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,418.0000	2,313.0000	(4.342)	0	0	0
24/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
24/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,229.0000	16,418.0000	1.165	0	0	0
24/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,690.0000	13,876.0000	1.359	0	0	0
24/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,804.0000	3,672.0000	(3.470)	0	0	0
24/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,207.0000	11,385.0000	1.588	0	0	0
24/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,500.0000	3,373.0000	(3.629)	0	0	0
24/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	43.0000	38.0000	(11.628)	0	0	0
24/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,237.0000	2,297.0000	2.682	0	0	0
24/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,435.0000	2,499.0000	2.628	0	0	0
24/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,209.0000	3,088.0000	(3.771)	0	0	0
24/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,646.0000	2,716.0000	2.646	0	0	0
24/11/2006	R194	2007/05/03			Bond Future	8.3980	8.4360	0.452	0.0000	0.0000	0
24/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,439.0000	8,212.0000	(2.690)	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
24/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,546.0000	2,638.0000	3.614	0	0	0
24/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	1,825.0000	1,895.0000	3.836	0	0	0
24/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,094.0000	6,885.0000	(2.946)	0	0	0
24/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,414.0000	2,501.0000	3.604	0	0	0
24/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,840.0000	6,634.0000	(3.012)	0	0	0
24/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,286.0000	2,370.0000	3.675	0	0	0
24/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,354.0000	7,141.0000	(2.896)	0	0	0
24/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,871.0000	5,681.0000	(3.236)	0	0	0
24/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,130.0000	3,237.0000	3.419	0	0	0
24/11/2006	R194	2007/08/02			Bond Future	8.1650	8.2180	0.649	0.0000	0.0000	0
24/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	8,147.0000	7,954.0000	(2.369)	0	0	0
24/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,590.0000	3,688.0000	2.730	0	0	0
24/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,318.0000	8,123.0000	(2.344)	0	0	0
24/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	3,692.0000	3,792.0000	2.709	0	0	0
24/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,978.0000	7,787.0000	(2.394)	0	0	0
24/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,106.0000	3,194.0000	2.833	0	0	0
24/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,322.0000	7,140.0000	(2.486)	0	0	0
24/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,489.0000	3,585.0000	2.752	0	0	0
24/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	9,020.0000	8,817.0000	(2.251)	0	0	0
24/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,125.0000	4,233.0000	2.618	0	0	0
24/11/2006	R201	2007/02/01			Bond Future	7.8820	7.8980	0.203	0.0000	0.0000	0
24/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	46,627.0000	45,728.0000	(1.928)	0	0	0
24/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,039.0000	2,095.0000	2.746	0	0	0
24/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	17,829.0000	17,176.0000	(3.663)	0	0	0
24/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,816.0000	11,118.0000	2.792	0	0	0
24/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	27,685.0000	26,904.0000	(2.821)	0	0	0
24/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,110.0000	3,197.0000	2.797	0	0	0
24/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	39,181.0000	38,315.0000	(2.210)	0	0	0
24/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,012.0000	6,185.0000	2.878	0	0	0
24/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	78,106.0000	77,158.0000	(1.214)	0	0	0
24/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	70,730.0000	71,648.0000	1.298	0	0	0
24/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,108.0000	18,575.0000	2.579	0	0	0
24/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,284.0000	4,964.0000	(6.056)	0	0	0
24/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	10,193.0000	9,705.0000	(4.788)	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
24/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	358.0000	364.0000	1.676	0	0	0
24/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	28,401.0000	29,034.0000	2.229	0	0	0
24/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	319.0000	283.0000	(11.285)	0	0	0
24/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	55,304.0000	56,170.0000	1.566	0	0	0
24/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	64,851.0000	63,913.0000	(1.446)	0	0	0
24/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	40,997.0000	41,769.0000	1.883	0	0	0
24/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	746.0000	763.0000	2.279	0	0	0
24/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	51,736.0000	50,821.0000	(1.769)	0	0	0
24/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	44,112.0000	43,222.0000	(2.018)	0	0	0
24/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,402.0000	2,220.0000	(7.577)	0	0	0
24/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,353.0000	2,417.0000	2.720	0	0	0
24/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,522.0000	1,562.0000	2.628	0	0	0
24/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	41,629.0000	40,750.0000	(2.112)	0	0	0
24/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,708.0000	2,783.0000	2.770	0	0	0
24/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	946.0000	857.0000	(9.408)	0	0	0
24/11/2006	R201	2007/05/03			Bond Future	7.8260	7.8440	0.230	0.0000	0.0000	0
24/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,254.0000	6,404.0000	2.398	0	0	0
24/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,824.0000	9,026.0000	2.289	0	0	0
24/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	55,821.0000	54,919.0000	(1.616)	0	0	0
24/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	47,315.0000	46,465.0000	(1.796)	0	0	0
24/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	69,449.0000	68,488.0000	(1.384)	0	0	0
24/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,556.0000	3,646.0000	2.531	0	0	0
24/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	60,262.0000	59,338.0000	(1.533)	0	0	0
24/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,215.0000	5,342.0000	2.435	0	0	0
24/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,715.0000	5,854.0000	2.432	0	0	0
24/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	58,027.0000	57,114.0000	(1.573)	0	0	0
24/11/2006	R201	2007/08/02			Bond Future	7.7800	7.7990	0.244	0.0000	0.0000	0
24/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	60,756.0000	59,874.0000	(1.452)	0	0	0
24/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,707.0000	12,960.0000	1.991	0	0	0
24/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	52,881.0000	52,048.0000	(1.575)	0	0	0
24/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,515.0000	8,696.0000	2.126	0	0	0
24/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	64,854.0000	63,950.0000	(1.394)	0	0	0
24/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,769.0000	9,972.0000	2.078	0	0	0
24/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,125.0000	9,317.0000	2.104	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
24/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	62,793.0000	61,899.0000	(1.424)	0	0	0
24/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,392.0000	6,534.0000	2.222	0	0	0
24/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	73,326.0000	72,382.0000	(1.287)	0	0	0
24/11/2006	R203	2007/02/01			Bond Future	7.7770	7.7930	0.206	0.0000	0.0000	0
24/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	78,699.0000	79,847.0000	1.459	0	0	0
24/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	567.0000	499.0000	(11.993)	0	0	0
24/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	5,473.0000	5,083.0000	(7.126)	0	0	0
24/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	124.0000	106.0000	(14.516)	0	0	0
24/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	191.0000	200.0000	4.712	0	0	0
24/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	59,315.0000	60,413.0000	1.851	0	0	0
24/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	68,036.0000	66,880.0000	(1.699)	0	0	0
24/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	98,893.0000	100,055.0000	1.175	0	0	0
24/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
24/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,985.0000	1,800.0000	(9.320)	0	0	0
24/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	37.0000	39.0000	5.405	0	0	0
24/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,365.0000	42,345.0000	2.369	0	0	0
24/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	58,232.0000	57,089.0000	(1.963)	0	0	0
24/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	84,355.0000	83,191.0000	(1.380)	0	0	0
24/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,931.0000	26,707.0000	2.993	0	0	0
24/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	22,637.0000	21,751.0000	(3.914)	0	0	0
24/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	54,986.0000	53,850.0000	(2.066)	0	0	0
24/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,545.0000	6,825.0000	4.278	0	0	0
24/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	595.0000	624.0000	4.874	0	0	0
24/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	454.0000	477.0000	5.066	0	0	0
24/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	61,492.0000	60,344.0000	(1.867)	0	0	0
24/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,497.0000	2,616.0000	4.766	0	0	0
24/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	343.0000	360.0000	4.956	0	0	0
24/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	772.0000	811.0000	5.052	0	0	0
24/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	12,192.0000	11,544.0000	(5.315)	0	0	0
24/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,163.0000	14,681.0000	3.657	0	0	0
24/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	36,239.0000	35,192.0000	(2.889)	0	0	0
24/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	51,762.0000	50,635.0000	(2.177)	0	0	0
24/11/2006	R203	2007/05/03			Bond Future	7.7270	7.7450	0.233	0.0000	0.0000	0
24/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	68,833.0000	67,614.0000	(1.771)	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
24/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,697.0000	1,775.0000	4.596	0	0	0
24/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,222.0000	1,280.0000	4.746	0	0	0
24/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	74,929.0000	73,691.0000	(1.652)	0	0	0
24/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	87,279.0000	86,013.0000	(1.451)	0	0	0
24/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	605.0000	635.0000	4.959	0	0	0
24/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	71,872.0000	70,643.0000	(1.710)	0	0	0
24/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	56,943.0000	55,780.0000	(2.042)	0	0	0
24/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,443.0000	1,510.0000	4.643	0	0	0
24/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,128.0000	3,262.0000	4.284	0	0	0
24/11/2006	R203	2007/08/02			Bond Future	7.6850	7.7030	0.234	0.0000	0.0000	0
24/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	78,624.0000	77,453.0000	(1.489)	0	0	0
24/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,892.0000	1,963.0000	3.753	0	0	0
24/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,073.0000	3,181.0000	3.514	0	0	0
24/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	75,771.0000	74,611.0000	(1.531)	0	0	0
24/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,450.0000	3,570.0000	3.478	0	0	0
24/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	90,223.0000	89,014.0000	(1.340)	0	0	0
24/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	72,942.0000	71,794.0000	(1.574)	0	0	0
24/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,964.0000	6,155.0000	3.203	0	0	0
24/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,866.0000	3,998.0000	3.414	0	0	0
24/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	61,917.0000	60,828.0000	(1.759)	0	0	0
24/11/2006	R204	2007/02/01			Bond Future	7.7570	7.7730	0.206	0.0000	0.0000	0
24/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,505.0000	5,664.0000	2.888	0	0	0
24/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	64,792.0000	63,606.0000	(1.830)	0	0	0
24/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,053.0000	2,108.0000	2.679	0	0	0
24/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,581.0000	16,835.0000	(4.243)	0	0	0
24/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,986.0000	28,043.0000	(3.253)	0	0	0
24/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,125.0000	18,620.0000	2.731	0	0	0
24/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	42,844.0000	41,762.0000	(2.525)	0	0	0
24/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	58,311.0000	57,146.0000	(1.998)	0	0	0
24/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,738.0000	2,814.0000	2.776	0	0	0
24/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,348.0000	10,646.0000	2.880	0	0	0
24/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	61,538.0000	60,362.0000	(1.911)	0	0	0
24/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,373.0000	2,438.0000	2.739	0	0	0
24/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	68,069.0000	66,874.0000	(1.756)	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
24/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	638.0000	651.0000	2.038	0	0	0
24/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	218.0000	191.0000	(12.385)	0	0	0
24/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	104,382.0000	105,596.0000	1.163	0	0	0
24/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	714.0000	639.0000	(10.504)	0	0	0
24/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,774.0000	1,820.0000	2.593	0	0	0
24/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	83,075.0000	84,242.0000	1.405	0	0	0
24/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,330.0000	90,101.0000	(1.346)	0	0	0
24/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,979.0000	1,810.0000	(8.540)	0	0	0
24/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,317.0000	1,350.0000	2.506	0	0	0
24/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,688.0000	9,163.0000	(5.419)	0	0	0
24/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,700.0000	4,379.0000	(6.830)	0	0	0
24/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	45,105.0000	46,025.0000	2.040	0	0	0
24/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,908.0000	30,624.0000	2.394	0	0	0
24/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	74,670.0000	73,461.0000	(1.619)	0	0	0
24/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	63,093.0000	64,166.0000	1.701	0	0	0
24/11/2006	R204	2007/05/03			Bond Future	7.7120	7.7290	0.220	0.0000	0.0000	0
24/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	9,385.0000	9,590.0000	2.184	0	0	0
24/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	67,709.0000	66,607.0000	(1.628)	0	0	0
24/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,638.0000	3,724.0000	2.364	0	0	0
24/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	96,671.0000	95,451.0000	(1.262)	0	0	0
24/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	81,852.0000	80,681.0000	(1.431)	0	0	0
24/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,958.0000	6,095.0000	2.299	0	0	0
24/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,546.0000	6,694.0000	2.261	0	0	0
24/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	78,960.0000	77,801.0000	(1.468)	0	0	0
24/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	84,771.0000	83,589.0000	(1.394)	0	0	0
24/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,416.0000	5,541.0000	2.308	0	0	0
24/11/2006	R204	2007/08/02			Bond Future	7.6740	7.6930	0.248	0.0000	0.0000	0
24/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	14,177.0000	14,470.0000	2.067	0	0	0
24/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	74,627.0000	73,474.0000	(1.545)	0	0	0
24/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,312.0000	9,518.0000	2.212	0	0	0
24/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	90,537.0000	89,297.0000	(1.370)	0	0	0
24/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,899.0000	7,059.0000	2.319	0	0	0
24/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	101,642.0000	100,355.0000	(1.266)	0	0	0
24/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,012.0000	10,231.0000	2.187	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
24/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	87,817.0000	86,590.0000	(1.397)	0	0	0
24/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,754.0000	10,987.0000	2.167	0	0	0
24/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	85,122.0000	83,908.0000	(1.426)	0	0	0
24/11/2006	R206	2007/02/01			Bond Future	7.9200	7.9360	0.202	0.0000	0.0000	0
24/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	6,188.0000	5,823.0000	(5.899)	0	0	0
24/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	12,146.0000	11,607.0000	(4.438)	0	0	0
24/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	8,005.0000	8,296.0000	3.635	0	0	0
24/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,060.0000	15,524.0000	3.081	0	0	0
24/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	20,570.0000	19,889.0000	(3.311)	0	0	0
24/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,630.0000	3,779.0000	4.105	0	0	0
24/11/2006	R206	2007/05/03			Bond Future	7.8640	7.8820	0.229	0.0000	0.0000	0
24/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,115.0000	18,578.0000	2.556	0	0	0
24/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	12,317.0000	11,869.0000	(3.637)	0	0	0
24/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,147.0000	7,379.0000	3.246	0	0	0
24/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	26,468.0000	25,789.0000	(2.565)	0	0	0
24/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	18,625.0000	18,055.0000	(3.060)	0	0	0
24/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,763.0000	12,104.0000	2.899	0	0	0
24/11/2006	R206	2007/08/02			Bond Future	7.8170	7.8370	0.256	0.0000	0.0000	0
24/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	16,752.0000	16,246.0000	(3.021)	0	0	0
24/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,066.0000	20,547.0000	2.397	0	0	0
24/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	23,089.0000	22,479.0000	(2.642)	0	0	0
24/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,107.0000	14,483.0000	2.665	0	0	0
24/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	30,597.0000	29,891.0000	(2.307)	0	0	0
24/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,507.0000	9,787.0000	2.945	0	0	0
24/11/2006	R207	2007/02/01			Bond Future	7.6870	7.7020	0.195	0.0000	0.0000	0
24/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	134.0000	139.0000	3.731	0	0	0
24/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,314.0000	7,813.0000	(6.026)	0	0	0
24/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	58,657.0000	57,502.0000	(1.969)	0	0	0
24/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	326.0000	340.0000	4.294	0	0	0
24/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,090.0000	12,514.0000	3.507	0	0	0
24/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	69,079.0000	67,907.0000	(1.697)	0	0	0
24/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	17,059.0000	16,297.0000	(4.467)	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
24/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	23,266.0000	23,952.0000	2.949	0	0	0
24/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	733.0000	765.0000	4.366	0	0	0
24/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	3,326.0000	3,060.0000	(7.998)	0	0	0
24/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	5,298.0000	5,509.0000	3.983	0	0	0
24/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,062.0000	952.0000	(10.358)	0	0	0
24/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	29,647.0000	28,672.0000	(3.289)	0	0	0
24/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	62,118.0000	60,956.0000	(1.871)	0	0	0
24/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
24/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	431.0000	449.0000	4.176	0	0	0
24/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	100,443.0000	101,621.0000	1.173	0	0	0
24/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	65,594.0000	64,426.0000	(1.781)	0	0	0
24/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	96,811.0000	95,625.0000	(1.225)	0	0	0
24/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,917.0000	1,999.0000	4.278	0	0	0
24/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	244.0000	255.0000	4.508	0	0	0
24/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,757.0000	39,678.0000	2.376	0	0	0
24/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	72,569.0000	71,393.0000	(1.621)	0	0	0
24/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	78,397.0000	79,549.0000	1.469	0	0	0
24/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	45,123.0000	44,018.0000	(2.449)	0	0	0
24/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	57,548.0000	58,624.0000	1.870	0	0	0
24/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	264.0000	230.0000	(12.879)	0	0	0
24/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	564.0000	589.0000	4.433	0	0	0
24/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	50.0000	42.0000	(16.000)	0	0	0
24/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	79,542.0000	78,361.0000	(1.485)	0	0	0
24/11/2006	R207	2007/05/03			Bond Future	7.6440	7.6610	0.222	0.0000	0.0000	0
24/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	80,233.0000	78,969.0000	(1.575)	0	0	0
24/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	659.0000	687.0000	4.249	0	0	0
24/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,173.0000	3,293.0000	3.782	0	0	0
24/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	99,850.0000	98,543.0000	(1.309)	0	0	0
24/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	67,460.0000	66,244.0000	(1.803)	0	0	0
24/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,761.0000	1,831.0000	3.975	0	0	0
24/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,507.0000	1,569.0000	4.114	0	0	0
24/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	86,738.0000	85,456.0000	(1.478)	0	0	0
24/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	83,479.0000	82,205.0000	(1.526)	0	0	0
24/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,286.0000	1,339.0000	4.121	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
24/11/2006	R207	2007/08/02			Bond Future	7.6080	7.6260	0.237	0.0000	0.0000	0
24/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,670.0000	5,854.0000	3.245	0	0	0
24/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	102,708.0000	101,371.0000	(1.302)	0	0	0
24/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	84,071.0000	82,794.0000	(1.519)	0	0	0
24/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,648.0000	3,775.0000	3.481	0	0	0
24/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	90,223.0000	88,924.0000	(1.440)	0	0	0
24/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,251.0000	3,365.0000	3.507	0	0	0
24/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	72,050.0000	70,831.0000	(1.692)	0	0	0
24/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	87,138.0000	85,849.0000	(1.479)	0	0	0
24/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,770.0000	1,837.0000	3.785	0	0	0
24/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,891.0000	2,994.0000	3.563	0	0	0
24/11/2006	TRT1	2007/02/01			Index Future	246.6900	246.5730	(0.047)	0.0000	0.0000	500
24/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	9,417.0000	9,616.0000	2.113	0	0	0
24/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	40,317.0000	39,346.0000	(2.408)	0	0	0
Grand Total:											1,837