



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/11/2006

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
29/11/2006	CRD1 2007/02/01			Index Future	106.7740	106.9980	0.210	0.0000	0.0000	10
29/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,352.0000	14,762.0000	10.560	0	0	0
29/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,612.0000	4,782.0000	(14.790)	0	0	0
29/11/2006	GOVI 2007/02/01			jGovi	249.1790	249.2660	0.035	0.0000	0.0000	71
29/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
29/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	191,790.0000	192,660.0000	0.454	0	0	0
29/11/2006	GOVI 2007/05/03			jGovi	254.6230	254.7070	0.033	0.0000	0.0000	118
29/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	196,244.0000	197,083.0000	0.428	0	0	0
29/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	14.0000	13.0000	(7.143)	0	0	0
29/11/2006	GOVI 2007/08/02			jGovi	260.0540	260.1420	0.034	0.0000	0.0000	0
29/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	195,731.0000	196,602.0000	0.445	0	0	0
29/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	191.0000	182.0000	(4.712)	0	0	0
29/11/2006	ILBI 2007/02/01			Index Future	272.5710	272.5710	-	0.0000	0.0000	0
29/11/2006	ILBI 2007/02/01	265.00	Put	Index Future	2,395.0000	2,324.0000	(2.965)	0	0	0
29/11/2006	ILBI 2007/02/01	265.00	Call	Index Future	78,105.0000	78,034.0000	(0.091)	0	0	0
29/11/2006	J153 2010/08/31			jSwap	8.7180	8.7100	(0.092)	0.0000	0.0000	0
29/11/2006	J157 2015/09/15			jSwap	8.3970	8.3960	(0.012)	0.0000	0.0000	0
29/11/2006	J186 2026/12/21			jSwap	7.8140	7.8380	0.307	0.0000	0.0000	0

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29/11/2006	J194	2008/02/28			jSwap	8.9660	8.9830	0.190	0.0000	0.0000	0
29/11/2006	J201	2014/12/22			jSwap	8.3940	8.3920	(0.024)	0.0000	0.0000	0
29/11/2006	J203	2017/09/15			jSwap	8.2870	8.2820	(0.060)	0.0000	0.0000	0
29/11/2006	J204	2018/12/21			jSwap	8.1890	8.1910	0.024	0.0000	0.0000	0
29/11/2006	J207	2020/01/15			jSwap	8.1390	8.1460	0.086	0.0000	0.0000	0
29/11/2006	JBAR	2005/12/21			jBar	8.8710	8.8930	0.248	0.0000	0.0000	0
29/11/2006	JFRA	2007/02/01			jFra	9.0020	9.0390	0.411	0.0000	0.0000	0
29/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
29/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,667.0000	3,756.0000	2.427	0	0	0
29/11/2006	JFRA	2007/05/03			jFra	9.1030	9.1320	0.319	0.0000	0.0000	0
29/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,962.0000	4,028.0000	1.666	0	0	0
29/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	54.0000	49.0000	(9.259)	0	0	0
29/11/2006	JFRA	2007/08/02			jFra	9.0440	9.0640	0.221	0.0000	0.0000	0
29/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	157.0000	151.0000	(3.822)	0	0	0
29/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,922.0000	3,964.0000	1.071	0	0	0
29/11/2006	JFRA	2007/11/01			jFra	8.9930	9.0150	0.245	0.0000	0.0000	0
29/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,196.0000	4,244.0000	1.144	0	0	0
29/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	282.0000	272.0000	(3.546)	0	0	0
29/11/2006	JFRA	2008/02/07			jFra	8.8720	8.8800	0.090	0.0000	0.0000	0
29/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,129.0000	20,094.0000	(0.174)	0	0	0
29/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,476.0000	23,462.0000	(0.060)	0	0	0
29/11/2006	JN02	2007/02/01			jNote	8.8650	8.8840	0.214	0.0000	0.0000	0
29/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	7,253.0000	7,345.0000	1.268	0	0	0

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29/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,717.0000	9,462.0000	(2.624)	0	0	0
29/11/2006	JN02	2007/05/03			jNote	8.7960	8.8080	0.136	0.0000	0.0000	0
29/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	9,366.0000	9,412.0000	0.491	0	0	0
29/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,652.0000	17,478.0000	(0.986)	0	0	0
29/11/2006	JN02	2007/08/02			jNote	8.7080	8.7110	0.034	0.0000	0.0000	0
29/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,911.0000	21,844.0000	(0.306)	0	0	0
29/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,009.0000	11,999.0000	(0.083)	0	0	0
29/11/2006	JN05	2007/02/01			jNote	8.5150	8.5000	(0.176)	0.0000	0.0000	0
29/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	30,405.0000	30,938.0000	1.753	0	0	0
29/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	817.0000	744.0000	(8.935)	0	0	0
29/11/2006	JN05	2007/05/03			jNote	8.4650	8.4460	(0.224)	0.0000	0.0000	0
29/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,022.0000	2,870.0000	(5.030)	0	0	0
29/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,664.0000	35,284.0000	1.789	0	0	0
29/11/2006	JN05	2007/08/02			jNote	8.4070	8.3870	(0.238)	0.0000	0.0000	0
29/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,906.0000	4,719.0000	(3.812)	0	0	0
29/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,944.0000	39,575.0000	1.620	0	0	0
29/11/2006	JN10	2007/02/01			jNote	8.2260	8.2180	(0.097)	0.0000	0.0000	0
29/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	52,079.0000	52,633.0000	1.064	0	0	0
29/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	58.0000	51.0000	(12.069)	0	0	0
29/11/2006	JN10	2007/05/03			jNote	8.1800	8.1720	(0.098)	0.0000	0.0000	0
29/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	55,926.0000	56,458.0000	0.951	0	0	0
29/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	702.0000	664.0000	(5.413)	0	0	0
29/11/2006	JN10	2007/08/02			jNote	8.1290	8.1210	(0.098)	0.0000	0.0000	0
29/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,589.0000	1,531.0000	(3.650)	0	0	0
29/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	60,387.0000	60,908.0000	0.863	0	0	0
29/11/2006	JROD	2006/11/30			jRod	7.8790	7.8790	-	0.0000	0.0000	0

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29/11/2006	JROD	2006/12/29			jRod	8.1350	8.1330	(0.025)	0.0000	0.0000	0
29/11/2006	JROD	2007/01/31			jRod	8.5220	8.5260	0.047	0.0000	0.0000	0
29/11/2006	JROD	2007/02/28			jRod	8.3740	8.3820	0.096	0.0000	0.0000	0
29/11/2006	JROD	2007/03/30			jRod	8.6430	8.6560	0.150	0.0000	0.0000	0
29/11/2006	JROD	2007/04/30			jRod	8.8800	8.8960	0.180	0.0000	0.0000	0
29/11/2006	JROD	2007/05/31			jRod	8.6630	8.6750	0.139	0.0000	0.0000	0
29/11/2006	OTH1	2007/02/01			Index Future	245.7210	245.7900	0.028	0.0000	0.0000	15
29/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	33,045.0000	33,360.0000	0.953	0	0	0
29/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,635.0000	11,260.0000	(3.223)	0	0	0
29/11/2006	R153	2007/02/01			Bond Future	8.1850	8.1650	(0.244)	0.0000	0.0000	67
29/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,049.0000	5,247.0000	3.922	0	0	0
29/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,904.0000	6,548.0000	(5.156)	0	0	0
29/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,195.0000	10,730.0000	(4.154)	0	0	0
29/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,054.0000	9,359.0000	3.369	0	0	0
29/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,991.0000	3,740.0000	(6.289)	0	0	0
29/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,360.0000	14,771.0000	2.862	0	0	0
29/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,550.0000	15,981.0000	2.772	0	0	0
29/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,546.0000	3,315.0000	(6.514)	0	0	0
29/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,670.0000	21,170.0000	2.419	0	0	0
29/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,476.0000	4,205.0000	(6.055)	0	0	0
29/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,156.0000	1,994.0000	(7.514)	0	0	0
29/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,701.0000	28,265.0000	2.036	0	0	0
29/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,117.0000	1,019.0000	(8.774)	0	0	0
29/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,207.0000	13,599.0000	2.968	0	0	0
29/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,402.0000	2,509.0000	4.455	0	0	0
29/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,560.0000	56,898.0000	(1.150)	0	0	0
29/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	388.0000	407.0000	4.897	0	0	0
29/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,882.0000	31,238.0000	(2.020)	0	0	0
29/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	33.0000	35.0000	6.061	0	0	0

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29/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,819.0000	48,158.0000	(1.354)	0	0	0
29/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
29/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	16,919.0000	16,364.0000	(3.280)	0	0	0
29/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,040.0000	1,089.0000	4.712	0	0	0
29/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,148.0000	35,753.0000	1.721	0	0	0
29/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	24,007.0000	23,393.0000	(2.558)	0	0	0
29/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	40,224.0000	39,567.0000	(1.633)	0	0	0
29/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	124.0000	129.0000	4.032	0	0	0
29/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	566.0000	509.0000	(10.071)	0	0	0
29/11/2006	R153	2007/05/03			Bond Future	8.1300	8.1100	(0.246)	0.0000	0.0000	0
29/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,641.0000	7,386.0000	(3.337)	0	0	0
29/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	4,803.0000	4,617.0000	(3.873)	0	0	0
29/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,350.0000	25,785.0000	1.716	0	0	0
29/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,152.0000	23,565.0000	1.784	0	0	0
29/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,641.0000	5,434.0000	(3.670)	0	0	0
29/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,047.0000	19,413.0000	1.922	0	0	0
29/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,209.0000	5,013.0000	(3.763)	0	0	0
29/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,240.0000	24,664.0000	1.749	0	0	0
29/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,005.0000	30,480.0000	1.583	0	0	0
29/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,415.0000	3,269.0000	(4.275)	0	0	0
29/11/2006	R153	2007/08/02			Bond Future	7.9590	7.9290	(0.377)	0.0000	0.0000	0
29/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,645.0000	7,365.0000	(3.663)	0	0	0
29/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,066.0000	25,610.0000	2.170	0	0	0
29/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,523.0000	9,197.0000	(3.423)	0	0	0
29/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,866.0000	29,456.0000	2.044	0	0	0
29/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,857.0000	30,458.0000	2.013	0	0	0
29/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,223.0000	6,954.0000	(3.724)	0	0	0
29/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,864.0000	31,475.0000	1.980	0	0	0
29/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,818.0000	6,560.0000	(3.784)	0	0	0
29/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,037.0000	35,690.0000	1.864	0	0	0
29/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,369.0000	5,152.0000	(4.042)	0	0	0
29/11/2006	R157	2007/02/01			Bond Future	7.9700	7.9500	(0.251)	0.0000	0.0000	0
29/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,984.0000	30,897.0000	3.045	0	0	0

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29/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,379.0000	109,839.0000	1.347	0	0	0
29/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	46,753.0000	47,910.0000	2.475	0	0	0
29/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	75,960.0000	74,500.0000	(1.922)	0	0	0
29/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	75,340.0000	76,710.0000	1.818	0	0	0
29/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	43,781.0000	44,903.0000	2.563	0	0	0
29/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	6,403.0000	5,952.0000	(7.044)	0	0	0
29/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	38,034.0000	39,079.0000	2.748	0	0	150
29/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	132.0000	114.0000	(13.636)	0	0	0
29/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,230.0000	1,105.0000	(10.163)	0	0	0
29/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,939.0000	4,565.0000	(7.572)	0	0	0
29/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	282.0000	247.0000	(12.411)	0	0	0
29/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,272.0000	8,689.0000	(6.288)	0	0	0
29/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	57,372.0000	55,975.0000	(2.435)	0	0	0
29/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	754.0000	790.0000	4.775	0	0	0
29/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	91,852.0000	93,280.0000	1.555	0	0	0
29/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,486.0000	2,264.0000	(8.930)	0	0	0
29/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,324.0000	3,986.0000	(7.817)	0	0	0
29/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	592.0000	525.0000	(11.318)	0	0	0
29/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	52,853.0000	54,074.0000	2.310	0	0	0
29/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,077.0000	2,175.0000	4.718	0	0	0
29/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,778.0000	3,472.0000	(8.100)	0	0	0
29/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,293.0000	3,017.0000	(8.381)	0	0	0
29/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	124,758.0000	126,236.0000	1.185	0	0	0
29/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	49,779.0000	50,969.0000	2.391	0	0	0
29/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,901.0000	5,122.0000	4.509	0	0	0
29/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	59,125.0000	60,400.0000	2.156	0	0	0
29/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,033.0000	10,450.0000	4.156	0	0	0
29/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	111,670.0000	113,134.0000	1.311	0	0	0
29/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,614.0000	25,534.0000	(4.058)	0	0	0
29/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	243.0000	211.0000	(13.169)	0	0	150
29/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,788.0000	15,350.0000	3.800	0	0	250
29/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	40,657.0000	39,382.0000	(3.136)	0	0	0
29/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,033.0000	19,100.0000	(4.657)	0	0	0
29/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,577.0000	19,241.0000	3.574	0	0	0
29/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,337.0000	15,505.0000	(5.093)	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
29/11/2006	R157	2007/05/03			Bond Future	7.9350	7.9150	(0.252)	0.0000	0.0000	504
29/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	65,803.0000	66,921.0000	1.699	0	0	0
29/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,962.0000	7,617.0000	(4.333)	0	0	0
29/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	68,540.0000	69,680.0000	1.663	0	0	0
29/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,261.0000	6,939.0000	(4.435)	0	0	0
29/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	79,845.0000	81,067.0000	1.530	0	0	0
29/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,937.0000	4,696.0000	(4.882)	0	0	0
29/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	63,106.0000	64,200.0000	1.734	0	0	0
29/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,716.0000	8,348.0000	(4.222)	0	0	0
29/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,309.0000	11,838.0000	(3.826)	0	0	0
29/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	52,770.0000	53,762.0000	1.880	0	0	0
29/11/2006	R157	2007/08/02			Bond Future	7.8500	7.8210	(0.369)	0.0000	0.0000	0
29/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,170.0000	8,757.0000	(4.504)	0	0	0
29/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,240.0000	2,987.0000	(7.809)	0	0	0
29/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	88,305.0000	89,973.0000	1.889	0	0	0
29/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	75,387.0000	76,934.0000	2.052	0	0	0
29/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,910.0000	12,377.0000	(4.129)	0	0	0
29/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	69,072.0000	70,900.0000	2.647	0	0	0
29/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	63,277.0000	64,687.0000	2.228	0	0	0
29/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,756.0000	17,086.0000	(3.773)	0	0	0
29/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,785.0000	13,226.0000	(4.055)	0	0	0
29/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	72,895.0000	74,416.0000	2.087	0	0	0
29/11/2006	R186	2007/02/01			Bond Future	7.5660	7.5460	(0.264)	0.0000	0.0000	2
29/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,984.0000	28,455.0000	(5.099)	0	0	0
29/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	21,725.0000	22,691.0000	4.446	0	0	0
29/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	109,393.0000	106,984.0000	(2.202)	0	0	0
29/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	161,792.0000	164,243.0000	1.515	0	0	0
29/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	50,908.0000	48,949.0000	(3.848)	0	0	0
29/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	144,048.0000	141,577.0000	(1.715)	0	0	0
29/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	16,304.0000	15,248.0000	(6.477)	0	0	0
29/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,379.0000	3,972.0000	(9.294)	0	0	0
29/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,484.0000	1,569.0000	5.728	0	0	0
29/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	89,965.0000	92,142.0000	2.420	0	0	0
29/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,381.0000	4,622.0000	5.501	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
29/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,210.0000	2,892.0000	(9.907)	0	0	0
29/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,729.0000	3,370.0000	(9.627)	0	0	0
29/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	311.0000	267.0000	(14.148)	0	0	0
29/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	79,844.0000	81,931.0000	2.614	0	0	0
29/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	136,369.0000	138,771.0000	1.761	0	0	0
29/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	405.0000	428.0000	5.679	0	0	0
29/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	8,096.0000	7,448.0000	(8.004)	0	0	0
29/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,638.0000	11,173.0000	5.029	0	0	0
29/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	38,917.0000	40,356.0000	3.698	0	0	0
29/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	77,850.0000	75,597.0000	(2.894)	0	0	0
29/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	84,859.0000	86,994.0000	2.516	0	0	0
29/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	737.0000	643.0000	(12.754)	0	0	0
29/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	110,609.0000	112,911.0000	2.081	0	0	0
29/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	60,491.0000	62,337.0000	3.052	0	0	0
29/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,747.0000	1,555.0000	(10.990)	0	0	0
29/11/2006	R186	2007/05/03			Bond Future	7.5250	7.5040	(0.279)	0.0000	0.0000	0
29/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	14,080.0000	13,440.0000	(4.545)	0	0	0
29/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	99,749.0000	101,725.0000	1.981	0	0	0
29/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	117,373.0000	119,508.0000	1.819	0	0	0
29/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,662.0000	8,217.0000	(5.137)	0	0	0
29/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,577.0000	9,097.0000	(5.012)	0	0	0
29/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	121,893.0000	124,064.0000	1.781	0	0	0
29/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,821.0000	7,409.0000	(5.268)	0	0	0
29/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,113.0000	4,817.0000	(5.789)	0	0	0
29/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	126,449.0000	128,653.0000	1.743	0	0	0
29/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	144,957.0000	147,278.0000	1.601	0	0	0
29/11/2006	R186	2007/08/02			Bond Future	7.4880	7.4660	(0.294)	0.0000	0.0000	0
29/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	110,841.0000	112,840.0000	1.803	0	0	0
29/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	13,481.0000	12,954.0000	(3.909)	0	0	0
29/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	135,896.0000	138,104.0000	1.625	0	0	0
29/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	14,572.0000	14,013.0000	(3.836)	0	0	0
29/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	131,623.0000	133,799.0000	1.653	0	0	0
29/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,736.0000	15,144.0000	(3.762)	0	0	0
29/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	127,385.0000	129,528.0000	1.682	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
29/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	153,278.0000	155,601.0000	1.516	0	0	0
29/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,773.0000	9,361.0000	(4.216)	0	0	0
29/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	21,178.0000	20,443.0000	(3.471)	0	0	0
29/11/2006	R194	2007/02/01			Bond Future	8.7260	8.7200	(0.069)	0.0000	0.0000	0
29/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,305.0000	25,245.0000	(0.237)	0	0	0
29/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	420.0000	417.0000	(0.714)	0	0	0
29/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,744.0000	7,681.0000	(0.814)	0	0	0
29/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	933.0000	932.0000	(0.107)	0	0	0
29/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,912.0000	27,852.0000	(0.215)	0	0	0
29/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	155.0000	153.0000	(1.290)	0	0	0
29/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,707.0000	22,647.0000	(0.264)	0	0	0
29/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,726.0000	5,664.0000	(1.083)	0	0	0
29/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,990.0000	14,930.0000	(0.400)	0	0	0
29/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,019.0000	9,957.0000	(0.619)	0	0	0
29/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,120.0000	20,060.0000	(0.298)	0	0	0
29/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,546.0000	17,486.0000	(0.342)	0	0	0
29/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,961.0000	2,908.0000	(1.790)	0	0	0
29/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	57.0000	55.0000	(3.509)	0	0	0
29/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,700.0000	2,707.0000	0.259	0	0	0
29/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
29/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,470.0000	12,408.0000	(0.497)	0	0	0
29/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,772.0000	1,774.0000	0.113	0	0	0
29/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
29/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,043.0000	3,985.0000	(1.435)	0	0	0
29/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,446.0000	2,452.0000	0.245	0	0	0
29/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,209.0000	3,155.0000	(1.683)	0	0	0
29/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,967.0000	2,976.0000	0.303	0	0	0
29/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,727.0000	2,676.0000	(1.870)	0	0	0
29/11/2006	R194	2007/05/03			Bond Future	8.5690	8.5530	(0.187)	0.0000	0.0000	0
29/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,412.0000	6,479.0000	1.045	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
29/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,971.0000	2,910.0000	(2.053)	0	0	0
29/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,931.0000	5,995.0000	1.079	0	0	0
29/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,152.0000	2,102.0000	(2.323)	0	0	0
29/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,822.0000	2,762.0000	(2.126)	0	0	0
29/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,677.0000	2,619.0000	(2.167)	0	0	0
29/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,433.0000	7,507.0000	0.996	0	0	0
29/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,169.0000	6,234.0000	1.054	0	0	0
29/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,626.0000	3,557.0000	(1.903)	0	0	0
29/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,034.0000	5,089.0000	1.093	0	0	0
29/11/2006	R194	2007/08/02			Bond Future	8.3640	8.3360	(0.335)	0.0000	0.0000	0
29/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,261.0000	7,342.0000	1.116	0	0	0
29/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,846.0000	3,776.0000	(1.820)	0	0	0
29/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,585.0000	7,668.0000	1.094	0	0	0
29/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,257.0000	8,345.0000	1.066	0	0	0
29/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,065.0000	3,993.0000	(1.771)	0	0	0
29/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,433.0000	3,367.0000	(1.923)	0	0	0
29/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,955.0000	3,883.0000	(1.820)	0	0	0
29/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,422.0000	7,504.0000	1.105	0	0	0
29/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,637.0000	6,713.0000	1.145	0	0	0
29/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,530.0000	4,452.0000	(1.722)	0	0	0
29/11/2006	R201	2007/02/01			Bond Future	7.9520	7.9310	(0.264)	0.0000	0.0000	0
29/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,978.0000	15,557.0000	3.866	0	0	0
29/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,132.0000	11,464.0000	(5.506)	0	0	0
29/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,258.0000	2,052.0000	(9.123)	0	0	0
29/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,678.0000	43,721.0000	2.444	0	0	0
29/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,171.0000	19,289.0000	(4.373)	0	0	0
29/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	177.0000	186.0000	5.085	0	0	0
29/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,956.0000	75,157.0000	1.624	0	0	0
29/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	74,755.0000	73,516.0000	(1.657)	0	0	0
29/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,740.0000	61,899.0000	1.908	0	0	0
29/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	374.0000	328.0000	(12.299)	0	0	0
29/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	587.0000	619.0000	5.451	0	0	0
29/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,373.0000	36,336.0000	2.722	0	0	0
29/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	37,767.0000	38,759.0000	2.627	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
29/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	44,404.0000	43,244.0000	(2.612)	0	0	0
29/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,088.0000	8,454.0000	4.525	0	0	0
29/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,014.0000	2,758.0000	(8.494)	0	0	0
29/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	59,112.0000	57,896.0000	(2.057)	0	0	0
29/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,748.0000	6,289.0000	(6.802)	0	0	0
29/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	31,203.0000	30,151.0000	(3.371)	0	0	0
29/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,468.0000	3,184.0000	(8.189)	0	0	0
29/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,642.0000	1,729.0000	5.298	0	0	0
29/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,254.0000	25,043.0000	3.253	0	0	0
29/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,920.0000	4,116.0000	5.000	0	0	0
29/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	803.0000	714.0000	(11.083)	0	0	0
29/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,721.0000	48,807.0000	2.276	0	0	0
29/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	40,204.0000	41,222.0000	2.532	0	0	0
29/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,674.0000	1,512.0000	(9.677)	0	0	0
29/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,612.0000	2,382.0000	(8.806)	0	0	0
29/11/2006	R201	2007/05/03			Bond Future	7.8980	7.8760	(0.279)	0.0000	0.0000	0
29/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,889.0000	44,775.0000	2.019	0	0	0
29/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,598.0000	9,203.0000	(4.115)	0	0	0
29/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	52,189.0000	53,160.0000	1.861	0	0	0
29/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,821.0000	6,512.0000	(4.530)	0	0	0
29/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,238.0000	5,948.0000	(4.649)	0	0	0
29/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	54,350.0000	55,341.0000	1.823	0	0	0
29/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,695.0000	5,424.0000	(4.759)	0	0	0
29/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,891.0000	3,688.0000	(5.217)	0	0	0
29/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	56,543.0000	57,553.0000	1.786	0	0	0
29/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	65,585.0000	66,663.0000	1.644	0	0	0
29/11/2006	R201	2007/08/02			Bond Future	7.8500	7.8260	(0.306)	0.0000	0.0000	0
29/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	69,821.0000	70,918.0000	1.571	0	0	0
29/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,594.0000	13,150.0000	(3.266)	0	0	0
29/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,477.0000	10,109.0000	(3.512)	0	0	0
29/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,880.0000	6,610.0000	(3.924)	0	0	0
29/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	57,472.0000	58,470.0000	1.736	0	0	0
29/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	49,775.0000	50,698.0000	1.854	0	0	0
29/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	61,490.0000	62,523.0000	1.680	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
29/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,144.0000	8,810.0000	(3.653)	0	0	0
29/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	59,467.0000	60,483.0000	1.709	0	0	0
29/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,793.0000	9,442.0000	(3.584)	0	0	0
29/11/2006	R203	2007/02/01			Bond Future	7.8400	7.8200	(0.255)	0.0000	0.0000	0
29/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,617.0000	7,030.0000	(7.706)	0	0	0
29/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,932.0000	2,633.0000	(10.198)	0	0	0
29/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	53,726.0000	55,101.0000	2.559	0	0	0
29/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	45,243.0000	43,885.0000	(3.002)	0	0	0
29/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	528.0000	452.0000	(14.394)	0	0	0
29/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	63,647.0000	62,221.0000	(2.240)	0	0	0
29/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	63,484.0000	64,899.0000	2.229	0	0	0
29/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,283.0000	1,376.0000	7.249	0	0	0
29/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	219.0000	183.0000	(16.438)	0	0	0
29/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	32,094.0000	33,246.0000	3.589	0	0	0
29/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	319.0000	343.0000	7.524	0	0	0
29/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,129.0000	19,993.0000	4.517	0	0	0
29/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	50,506.0000	51,861.0000	2.683	0	0	0
29/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	47,313.0000	48,645.0000	2.815	0	0	0
29/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	59.0000	64.0000	8.475	0	0	0
29/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	903.0000	785.0000	(13.068)	0	0	0
29/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
29/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	56,967.0000	58,358.0000	2.442	0	0	0
29/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,999.0000	27,804.0000	(4.121)	0	0	0
29/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,214.0000	81,768.0000	(1.738)	0	0	0
29/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	694.0000	598.0000	(13.833)	0	0	0
29/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,961.0000	4,217.0000	6.463	0	0	0
29/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	41.0000	33.0000	(19.512)	0	0	0
29/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	103,460.0000	102,010.0000	(1.402)	0	0	0
29/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	398.0000	338.0000	(15.075)	0	0	0
29/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	79,780.0000	81,222.0000	1.807	0	0	0
29/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,193.0000	15,274.0000	(5.675)	0	0	0
29/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,642.0000	10,174.0000	5.518	0	0	0
29/11/2006	R203	2007/05/03			Bond Future	7.7920	7.7700	(0.282)	0.0000	0.0000	0
29/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	82,707.0000	84,218.0000	1.827	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
29/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	64,424.0000	65,846.0000	2.207	0	0	0
29/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,960.0000	1,804.0000	(7.959)	0	0	0
29/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,416.0000	1,296.0000	(8.475)	0	0	0
29/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	705.0000	638.0000	(9.504)	0	0	0
29/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,669.0000	1,532.0000	(8.209)	0	0	0
29/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	67,426.0000	68,868.0000	2.139	0	0	0
29/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	70,451.0000	71,910.0000	2.071	0	0	0
29/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	52,731.0000	54,056.0000	2.513	0	0	0
29/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,588.0000	3,335.0000	(7.051)	0	0	0
29/11/2006	R203	2007/08/02			Bond Future	7.7480	7.7250	(0.297)	0.0000	0.0000	0
29/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,124.0000	1,988.0000	(6.403)	0	0	0
29/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,433.0000	3,232.0000	(5.855)	0	0	0
29/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,607.0000	6,272.0000	(5.070)	0	0	0
29/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	74,513.0000	75,941.0000	1.916	0	0	0
29/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	58,089.0000	59,383.0000	2.228	0	0	0
29/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	85,984.0000	87,478.0000	1.738	0	0	0
29/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	68,912.0000	70,300.0000	2.014	0	0	0
29/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,307.0000	4,066.0000	(5.596)	0	0	0
29/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	71,699.0000	73,108.0000	1.965	0	0	0
29/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,849.0000	3,629.0000	(5.716)	0	0	0
29/11/2006	R204	2007/02/01			Bond Future	7.8210	7.8010	(0.256)	0.0000	0.0000	0
29/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	69,805.0000	71,206.0000	2.007	0	0	0
29/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,401.0000	87,869.0000	1.699	0	0	0
29/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	662.0000	586.0000	(11.480)	0	0	0
29/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,050.0000	19,091.0000	(4.783)	0	0	0
29/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	63,251.0000	64,612.0000	2.152	0	0	0
29/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,910.0000	1,726.0000	(9.634)	0	0	0
29/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	14,552.0000	15,138.0000	4.027	0	0	0
29/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,405.0000	1,262.0000	(10.178)	0	0	0
29/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	67,388.0000	65,909.0000	(2.195)	0	0	0
29/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,570.0000	7,909.0000	4.478	0	0	0
29/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,743.0000	31,538.0000	(3.680)	0	0	0
29/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	48,778.0000	47,398.0000	(2.829)	0	0	0
29/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,419.0000	3,584.0000	4.826	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
29/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,320.0000	1,386.0000	5.000	0	0	0
29/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	117.0000	122.0000	4.274	0	0	0
29/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	109,234.0000	107,695.0000	(1.409)	0	0	0
29/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	430.0000	451.0000	4.884	0	0	0
29/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,745.0000	86,222.0000	(1.736)	0	0	0
29/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,069.0000	5,624.0000	(7.332)	0	0	0
29/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	56,787.0000	58,098.0000	2.309	0	0	0
29/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	38,455.0000	39,554.0000	2.858	0	0	0
29/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,576.0000	2,342.0000	(9.084)	0	0	0
29/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,982.0000	2,720.0000	(8.786)	0	0	0
29/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	53,601.0000	54,884.0000	2.394	0	0	0
29/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,151.0000	26,009.0000	3.411	0	0	0
29/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,220.0000	2,013.0000	(9.324)	0	0	0
29/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	60,006.0000	61,343.0000	2.228	0	0	0
29/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,467.0000	10,780.0000	(5.991)	0	0	0
29/11/2006	R204	2007/05/03			Bond Future	7.7770	7.7550	(0.283)	0.0000	0.0000	0
29/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,107.0000	9,665.0000	(4.373)	0	0	0
29/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	63,445.0000	64,687.0000	1.958	0	0	0
29/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	74,488.0000	75,832.0000	1.804	0	0	0
29/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,429.0000	6,112.0000	(4.931)	0	0	0
29/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	80,214.0000	81,603.0000	1.732	0	0	0
29/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	77,336.0000	78,703.0000	1.768	0	0	0
29/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,845.0000	5,550.0000	(5.047)	0	0	0
29/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,061.0000	6,721.0000	(4.815)	0	0	0
29/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	91,976.0000	93,443.0000	1.595	0	0	0
29/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,929.0000	3,712.0000	(5.523)	0	0	0
29/11/2006	R204	2007/08/02			Bond Future	7.7380	7.7150	(0.297)	0.0000	0.0000	0
29/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	86,304.0000	87,677.0000	1.591	0	0	0
29/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	80,974.0000	82,307.0000	1.646	0	0	0
29/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	83,625.0000	84,979.0000	1.619	0	0	0
29/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,939.0000	9,570.0000	(3.713)	0	0	0
29/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,468.0000	11,057.0000	(3.584)	0	0	0
29/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,681.0000	10,291.0000	(3.651)	0	0	0
29/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	97,259.0000	98,708.0000	1.490	0	0	0

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29/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,676.0000	71,918.0000	1.757	0	0	0
29/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,378.0000	7,083.0000	(3.998)	0	0	0
29/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,086.0000	14,585.0000	(3.321)	0	0	0
29/11/2006	R206	2007/02/01			Bond Future	7.9840	7.9590	(0.313)	0.0000	0.0000	0
29/11/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	17,826.0000	18,709.0000	4.953	0	0	0
29/11/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	9,153.0000	8,471.0000	(7.451)	0	0	0
29/11/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	16,919.0000	15,974.0000	(5.585)	0	0	0
29/11/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,734.0000	5,081.0000	7.330	0	0	0
29/11/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	4,200.0000	3,790.0000	(9.762)	0	0	0
29/11/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,980.0000	10,590.0000	6.112	0	0	0
29/11/2006	R206	2007/05/03			Bond Future	7.9310	7.9030	(0.353)	0.0000	0.0000	0
29/11/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,990.0000	7,498.0000	(6.158)	0	0	0
29/11/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	16,488.0000	17,222.0000	4.452	0	0	0
29/11/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	23,923.0000	24,846.0000	3.858	0	0	0
29/11/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,014.0000	12,334.0000	(5.225)	0	0	0
29/11/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	19,823.0000	18,952.0000	(4.394)	0	0	0
29/11/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,637.0000	11,180.0000	5.105	0	0	0
29/11/2006	R206	2007/08/02			Bond Future	7.8820	7.8530	(0.368)	0.0000	0.0000	0
29/11/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,293.0000	14,638.0000	(4.283)	0	0	0
29/11/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	21,593.0000	20,784.0000	(3.747)	0	0	0
29/11/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,074.0000	21,845.0000	3.659	0	0	0
29/11/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,077.0000	15,694.0000	4.092	0	0	0
29/11/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	28,271.0000	29,192.0000	3.258	0	0	0
29/11/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,383.0000	9,877.0000	(4.873)	0	0	0
29/11/2006	R207	2007/02/01			Bond Future	7.7500	7.7250	(0.323)	0.0000	0.0000	0
29/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	852.0000	719.0000	(15.610)	0	0	0
29/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	91,844.0000	93,805.0000	2.135	0	0	0
29/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	53,807.0000	55,642.0000	3.410	0	0	0
29/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	83,238.0000	81,286.0000	(2.345)	0	0	0
29/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	40,478.0000	42,154.0000	4.141	0	0	0
29/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	136.0000	151.0000	11.029	0	0	0
29/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,660.0000	40,903.0000	(4.119)	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
29/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,167.0000	5,546.0000	(10.070)	0	0	0
29/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,175.0000	24,706.0000	(5.612)	0	0	0
29/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	27.0000	21.0000	(22.222)	0	0	0
29/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,878.0000	14,791.0000	6.579	0	0	0
29/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	497.0000	413.0000	(16.901)	0	0	0
29/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,260.0000	2,470.0000	9.292	0	0	0
29/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,878.0000	12,823.0000	(7.602)	0	0	0
29/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	60,692.0000	62,575.0000	3.103	0	0	0
29/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,241.0000	1,950.0000	(12.985)	0	0	0
29/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	25,548.0000	26,894.0000	5.269	0	0	0
29/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	62,091.0000	60,189.0000	(3.063)	0	0	0
29/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,254.0000	6,752.0000	7.963	0	0	0
29/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	105,383.0000	103,418.0000	(1.865)	0	0	0
29/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
29/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	654.0000	547.0000	(16.361)	0	0	0
29/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	636.0000	703.0000	10.535	0	0	0
29/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	57,239.0000	59,100.0000	3.251	0	0	0
29/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	74,591.0000	76,528.0000	2.597	0	0	0
29/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	151.0000	121.0000	(19.868)	0	0	0
29/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	374.0000	308.0000	(17.647)	0	0	0
29/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	279.0000	228.0000	(18.280)	0	0	0
29/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	67,636.0000	69,552.0000	2.833	0	0	0
29/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	64,160.0000	66,061.0000	2.963	0	0	0
29/11/2006	R207	2007/05/03			Bond Future	7.7090	7.6820	(0.350)	0.0000	0.0000	0
29/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,610.0000	3,313.0000	(8.227)	0	0	0
29/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	62,804.0000	64,618.0000	2.888	0	0	0
29/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	758.0000	677.0000	(10.686)	0	0	0
29/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	94,856.0000	96,886.0000	2.140	0	0	0
29/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,015.0000	1,829.0000	(9.231)	0	0	0
29/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	75,394.0000	77,320.0000	2.555	0	0	0
29/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,727.0000	1,563.0000	(9.496)	0	0	0
29/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	78,606.0000	80,553.0000	2.477	0	0	0
29/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	81,834.0000	83,802.0000	2.405	0	0	0
29/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,475.0000	1,332.0000	(9.695)	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
29/11/2006	R207	2007/08/02			Bond Future	7.6720	7.6440	(0.365)	0.0000	0.0000	0
29/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,297.0000	5,908.0000	(6.178)	0	0	0
29/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	67,702.0000	69,485.0000	2.634	0	0	0
29/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,992.0000	1,838.0000	(7.731)	0	0	0
29/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	97,954.0000	99,973.0000	2.061	0	0	0
29/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,075.0000	3,799.0000	(6.773)	0	0	0
29/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,636.0000	3,384.0000	(6.931)	0	0	0
29/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,237.0000	3,008.0000	(7.074)	0	0	0
29/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	85,594.0000	87,538.0000	2.271	0	0	0
29/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	82,547.0000	84,468.0000	2.327	0	0	0
29/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	79,522.0000	81,418.0000	2.384	0	0	0
29/11/2006	TRT1	2007/02/01			Index Future	246.2270	246.3160	0.036	0.0000	0.0000	500
29/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,088.0000	9,684.0000	(4.005)	0	0	0
29/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	36,358.0000	36,844.0000	1.337	0	0	0
<b>Grand Total:</b>											<b>1,837</b>