



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 14/09/2006

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
14/09/2006	GOVI 2006/11/02			jGovi	234.7800	235.0860	0.130	0.0000	0.0000	901
14/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,430.0000	1,136.0000	(20.559)	0	0	0
14/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	49,230.0000	51,996.0000	5.619	0	0	0
14/09/2006	GOVI 2007/02/01			jGovi	239.8070	240.1340	0.136	0.0000	0.0000	0
14/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	972.0000	829.0000	(14.712)	0	0	0
14/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	99,042.0000	102,169.0000	3.157	0	0	0
14/09/2006	GOVI 2007/05/03			jGovi	245.1240	245.4570	0.136	0.0000	0.0000	0
14/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	2,979.0000	2,684.0000	(9.903)	0	0	0
14/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	104,219.0000	107,254.0000	2.912	0	0	0
14/09/2006	GOVI 2007/08/02			jGovi	250.6180	250.9440	0.130	0.0000	0.0000	0
14/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	5,852.0000	5,424.0000	(7.314)	0	0	0
14/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	107,032.0000	109,864.0000	2.646	0	0	0
14/09/2006	J153 2010/08/31			jSwap	9.3580	9.3920	0.363	0.0000	0.0000	0
14/09/2006	J157 2015/09/15			jSwap	9.0830	9.1080	0.275	0.0000	0.0000	0
14/09/2006	J186 2026/12/21			jSwap	8.9730	9.0120	0.435	0.0000	0.0000	0
14/09/2006	J194 2008/02/28			jSwap	9.2160	9.2410	0.271	0.0000	0.0000	0
14/09/2006	J201 2014/12/22			jSwap	9.1870	9.2100	0.250	0.0000	0.0000	0

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14/09/2006	J203	2017/09/15			jSwap	9.0400	9.0620	0.243	0.0000	0.0000	0
14/09/2006	J204	2018/12/21			jSwap	9.0780	9.1040	0.286	0.0000	0.0000	0
14/09/2006	J207	2020/01/15			jSwap	9.0710	9.0980	0.298	0.0000	0.0000	0
14/09/2006	JBAR	2005/12/21			jBar	8.2630	8.2880	0.303	0.0000	0.0000	0
14/09/2006	JFRA	2006/11/02			jFra	8.7520	8.7590	0.080	0.0000	0.0000	0
14/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
14/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,275.0000	4,292.0000	0.398	0	0	0
14/09/2006	JFRA	2007/02/01			jFra	9.1880	9.2040	0.174	0.0000	0.0000	0
14/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	30.0000	29.0000	(3.333)	0	0	0
14/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,145.0000	4,182.0000	0.893	0	0	0
14/09/2006	JFRA	2007/05/03			jFra	9.4270	9.4470	0.212	0.0000	0.0000	0
14/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	69.0000	66.0000	(4.348)	0	0	0
14/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,763.0000	4,808.0000	0.945	0	0	0
14/09/2006	JFRA	2007/08/02			jFra	9.4200	9.5110	0.966	0.0000	0.0000	0
14/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,820.0000	5,021.0000	4.170	0	0	0
14/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	143.0000	124.0000	(13.287)	0	0	0
14/09/2006	JFRA	2007/11/01			jFra	9.4640	9.4700	0.063	0.0000	0.0000	0
14/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,352.0000	5,365.0000	0.243	0	0	0
14/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	210.0000	207.0000	(1.429)	0	0	0
14/09/2006	JFRA	2008/02/07			jFra	9.4240	9.4450	0.223	0.0000	0.0000	0
14/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,287.0000	21,240.0000	(0.221)	0	0	0
14/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,994.0000	25,997.0000	0.012	0	0	0
14/09/2006	JN02	2006/11/02			jNote	9.3090	9.3320	0.247	0.0000	0.0000	0
14/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,570.0000	37,963.0000	1.046	0	0	0

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14/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	130.0000	114.0000	(12.308)	0	0	0
14/09/2006	JN02	2007/02/01			jNote	9.3920	9.4210	0.309	0.0000	0.0000	0
14/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,120.0000	8,862.0000	(2.829)	0	0	0
14/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,235.0000	16,501.0000	1.638	0	0	0
14/09/2006	JN02	2007/05/03			jNote	9.4140	9.4490	0.372	0.0000	0.0000	0
14/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,409.0000	17,708.0000	1.718	0	0	0
14/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,436.0000	14,101.0000	(2.321)	0	0	0
14/09/2006	JN02	2007/08/02			jNote	9.4020	9.4420	0.425	0.0000	0.0000	0
14/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,147.0000	20,493.0000	1.717	0	0	0
14/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,391.0000	17,012.0000	(2.179)	0	0	0
14/09/2006	JN05	2006/11/02			jNote	9.2960	9.3280	0.344	0.0000	0.0000	0
14/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	81,141.0000	82,349.0000	1.489	0	0	0
14/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/09/2006	JN05	2007/02/01			jNote	9.3220	9.3560	0.365	0.0000	0.0000	0
14/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	13,856.0000	14,537.0000	4.915	0	0	0
14/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	11,007.0000	10,344.0000	(6.023)	0	0	0
14/09/2006	JN05	2007/05/03			jNote	9.3190	9.3540	0.376	0.0000	0.0000	0
14/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	17,282.0000	17,976.0000	4.016	0	0	0
14/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	14,553.0000	13,864.0000	(4.734)	0	0	0
14/09/2006	JN05	2007/08/02			jNote	9.3000	9.3370	0.398	0.0000	0.0000	0
14/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	19,750.0000	20,472.0000	3.656	0	0	0
14/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	17,772.0000	17,032.0000	(4.164)	0	0	0
14/09/2006	JN10	2006/11/02			jNote	9.1090	9.1320	0.252	0.0000	0.0000	0
14/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	120,732.0000	122,075.0000	1.112	0	0	0
14/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/09/2006	JN10	2007/02/01			jNote	9.1150	9.1380	0.252	0.0000	0.0000	0
14/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	8,978.0000	8,341.0000	(7.095)	0	0	0

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14/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	16,438.0000	17,282.0000	5.134	0	0	0
14/09/2006	JN10	2007/05/03			jNote	9.1030	9.1260	0.253	0.0000	0.0000	0
14/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	12,731.0000	12,055.0000	(5.310)	0	0	0
14/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	19,414.0000	20,220.0000	4.152	0	0	0
14/09/2006	JN10	2007/08/02			jNote	9.0810	9.1050	0.264	0.0000	0.0000	0
14/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	21,460.0000	22,272.0000	3.784	0	0	0
14/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	16,201.0000	15,462.0000	(4.561)	0	0	0
14/09/2006	JROD	2006/09/29			jRod	7.5180	7.5170	(0.013)	0.0000	0.0000	0
14/09/2006	JROD	2006/10/31			jRod	7.8200	7.8240	0.051	0.0000	0.0000	0
14/09/2006	JROD	2006/11/30			jRod	8.1080	8.1200	0.148	0.0000	0.0000	0
14/09/2006	JROD	2006/12/29			jRod	7.9790	7.9850	0.075	0.0000	0.0000	0
14/09/2006	JROD	2007/01/31			jRod	8.2830	8.2830	-	0.0000	0.0000	0
14/09/2006	JROD	2007/02/28			jRod	8.5210	8.5150	(0.070)	0.0000	0.0000	0
14/09/2006	JROD	2007/03/30			jRod	8.3420	8.3350	(0.084)	0.0000	0.0000	0
14/09/2006	JROD	2007/04/30			jRod	8.5780	8.5710	(0.082)	0.0000	0.0000	0
14/09/2006	JROD	2007/05/31			jRod	8.7810	8.7780	(0.034)	0.0000	0.0000	0
14/09/2006	R153	2006/11/02			Bond Future	8.8500	8.8400	(0.113)	0.0000	0.0000	418
14/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,671.0000	5,748.0000	1.358	0	0	0
14/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,118.0000	8,850.0000	(2.939)	0	0	0
14/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,184.0000	4,979.0000	(3.954)	0	0	0
14/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,329.0000	10,468.0000	1.346	0	0	0
14/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,494.0000	13,188.0000	(2.268)	0	0	0
14/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	57.0000	56.0000	(1.754)	0	0	0

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14/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	38,712.0000	38,367.0000	(0.891)	0	0	0
14/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,628.0000	2,658.0000	1.142	0	0	0
14/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,115.0000	3,152.0000	1.188	0	0	0
14/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	30,003.0000	29,658.0000	(1.150)	0	0	0
14/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	975.0000	982.0000	0.718	0	0	0
14/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,749.0000	14,435.0000	(2.129)	0	0	0
14/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	65,973.0000	65,629.0000	(0.521)	0	0	0
14/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,197.0000	2,221.0000	1.092	0	0	0
14/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	278.0000	278.0000	-	0	0	0
14/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	16,064.0000	15,743.0000	(1.998)	0	0	0
14/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	47,683.0000	47,339.0000	(0.721)	0	0	0
14/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,856.0000	21,518.0000	(1.546)	0	0	101
14/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	56,780.0000	56,436.0000	(0.606)	0	0	0
14/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	84,634.0000	84,290.0000	(0.406)	0	0	0
14/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	75,258.0000	74,914.0000	(0.457)	0	0	0
14/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,379.0000	16,584.0000	1.252	0	0	0
14/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,725.0000	2,585.0000	(5.138)	0	0	0
14/09/2006	R153	2007/02/01			Bond Future	8.7800	8.9700	2.164	0.0000	0.0000	0
14/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,677.0000	15,993.0000	26.158	0	0	0
14/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,704.0000	8,887.0000	(24.069)	0	0	0
14/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,071.0000	19,914.0000	23.913	0	0	0
14/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,588.0000	6,298.0000	(26.665)	0	0	0
14/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,293.0000	11,970.0000	28.807	0	0	0
14/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,391.0000	12,935.0000	(21.085)	0	0	0
14/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,895.0000	5,735.0000	(27.359)	0	0	0
14/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,262.0000	26,862.0000	20.663	0	0	0
14/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	43,207.0000	49,016.0000	13.445	0	0	0
14/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,012.0000	20,986.0000	23.360	0	0	0
14/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	754.0000	430.0000	(42.971)	0	0	0
14/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,231.0000	5,201.0000	(28.074)	0	0	0

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14/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	35,455.0000	41,012.0000	15.673	0	0	0
14/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,451.0000	875.0000	(39.697)	0	0	0
14/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,925.0000	3,392.0000	(31.127)	0	0	0
14/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,453.0000	33,593.0000	18.065	0	0	0
14/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,821.0000	1,827.0000	(35.236)	0	0	0
14/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	26.0000	12.0000	(53.846)	0	0	0
14/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,986.0000	22,089.0000	22.812	0	0	0
14/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	77,065.0000	83,184.0000	7.940	0	0	0
14/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	51,345.0000	57,309.0000	11.616	0	0	0
14/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	68.0000	32.0000	(52.941)	0	0	0
14/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	364.0000	196.0000	(46.154)	0	0	0
14/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	68,340.0000	74,438.0000	8.923	0	0	0
14/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,845.0000	17,814.0000	(18.453)	0	0	0
14/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	59,750.0000	65,802.0000	10.129	0	0	0
14/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,749.0000	8,852.0000	31.160	0	0	0
14/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	163.0000	82.0000	(49.693)	0	0	0
14/09/2006	R153	2007/05/03			Bond Future	8.7570	8.7480	(0.103)	0.0000	0.0000	0
14/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	14,445.0000	14,282.0000	(1.128)	0	0	0
14/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	15,205.0000	15,037.0000	(1.105)	0	0	0
14/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,992.0000	15,098.0000	0.707	0	0	0
14/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,750.0000	15,860.0000	0.698	0	0	0
14/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	15,990.0000	15,818.0000	(1.076)	0	0	0
14/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,258.0000	14,359.0000	0.708	0	0	0
14/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,551.0000	11,636.0000	0.736	0	0	0
14/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	19,389.0000	19,200.0000	(0.975)	0	0	0
14/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,006.0000	19,134.0000	0.673	0	0	0
14/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	11,660.0000	11,514.0000	(1.252)	0	0	0
14/09/2006	R153	2007/08/02			Bond Future	8.7160	8.7080	(0.092)	0.0000	0.0000	0
14/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	17,729.0000	17,591.0000	(0.778)	0	0	0
14/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,405.0000	19,497.0000	0.474	0	0	0
14/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	17,033.0000	16,898.0000	(0.793)	0	0	0
14/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,690.0000	18,779.0000	0.476	0	0	0
14/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,991.0000	18,077.0000	0.478	0	0	0
14/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	18,443.0000	18,303.0000	(0.759)	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
14/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	21,489.0000	21,338.0000	(0.703)	0	0	0
14/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	14,432.0000	14,309.0000	(0.852)	0	0	0
14/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,427.0000	22,530.0000	0.459	0	0	0
14/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,359.0000	15,434.0000	0.488	0	0	0
14/09/2006	R157	2006/11/02			Bond Future	8.8500	8.8200	(0.339)	0.0000	0.0000	4
14/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	63,478.0000	61,387.0000	(3.294)	0	0	0
14/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,735.0000	5,122.0000	(10.689)	0	0	0
14/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	581.0000	642.0000	10.499	0	0	0
14/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	33,702.0000	31,931.0000	(5.255)	0	0	0
14/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,761.0000	24,184.0000	(6.122)	0	0	0
14/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	48,175.0000	49,976.0000	3.738	0	0	0
14/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,536.0000	7,041.0000	7.726	0	0	0
14/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	21.0000	24.0000	14.286	0	0	0
14/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,739.0000	2,389.0000	(12.778)	0	0	0
14/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,610.0000	4,990.0000	8.243	0	0	0
14/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,272.0000	26,626.0000	(5.822)	0	0	0
14/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	101,869.0000	99,720.0000	(2.110)	0	0	0
14/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	118.0000	131.0000	11.017	0	0	0
14/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,209.0000	1,028.0000	(14.971)	0	0	0
14/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	82,303.0000	80,165.0000	(2.598)	0	0	171
14/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,919.0000	29,209.0000	(5.531)	0	0	100
14/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	63,536.0000	65,507.0000	3.102	0	0	0
14/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,512.0000	5,953.0000	8.001	0	0	0
14/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,041.0000	2,230.0000	9.260	0	0	0
14/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	7,682.0000	8,257.0000	7.485	0	0	0
14/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	46,014.0000	44,052.0000	(4.264)	0	0	0
14/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	33,959.0000	35,498.0000	4.532	0	0	0
14/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	163,155.0000	161,003.0000	(1.319)	0	0	0
14/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,881.0000	9,922.0000	(8.814)	0	0	0
14/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,391.0000	21,886.0000	(6.434)	0	0	20
14/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	8,955.0000	9,602.0000	7.225	0	0	20
14/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	142,324.0000	140,172.0000	(1.512)	0	0	0
14/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	11,889.0000	12,689.0000	6.729	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
14/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	121,893.0000	119,742.0000	(1.765)	0	0	0
14/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,080.0000	17,728.0000	(7.086)	0	0	0
14/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	21,565.0000	22,758.0000	5.532	0	0	0
14/09/2006	R157	2007/02/01			Bond Future	8.8440	8.8450	0.011	0.0000	0.0000	0
14/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,794.0000	35,745.0000	(0.137)	0	0	0
14/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,048.0000	10,983.0000	(0.588)	0	0	150
14/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	119,231.0000	119,284.0000	0.044	0	0	0
14/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	59,229.0000	59,093.0000	(0.230)	0	0	0
14/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	82,644.0000	82,669.0000	0.030	0	0	0
14/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	689.0000	672.0000	(2.467)	0	0	0
14/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	66,552.0000	66,554.0000	0.003	0	0	0
14/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,880.0000	37,835.0000	(0.119)	0	0	0
14/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	100,449.0000	100,491.0000	0.042	0	0	0
14/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,799.0000	11,732.0000	(0.568)	0	0	0
14/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	56,649.0000	56,512.0000	(0.242)	0	0	0
14/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,447.0000	1,418.0000	(2.004)	0	0	0
14/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	303.0000	295.0000	(2.640)	0	0	0
14/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	17,062.0000	16,947.0000	(0.674)	0	0	0
14/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,545.0000	5,478.0000	(1.208)	0	0	0
14/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,817.0000	2,773.0000	(1.562)	0	0	0
14/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,275.0000	16,207.0000	(0.418)	0	0	0
14/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	9,698.0000	9,607.0000	(0.938)	0	0	0
14/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	52,233.0000	52,212.0000	(0.040)	0	0	0
14/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	138,756.0000	138,817.0000	0.044	0	0	0
14/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	44,668.0000	44,634.0000	(0.076)	0	0	0
14/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	69,852.0000	69,721.0000	(0.188)	0	0	0
14/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	13,052.0000	12,949.0000	(0.789)	0	0	150
14/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	18,548.0000	18,430.0000	(0.636)	0	0	0
14/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,472.0000	8,411.0000	(0.720)	0	0	0
14/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,291.0000	4,233.0000	(1.352)	0	0	250
14/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	44,289.0000	44,150.0000	(0.314)	0	0	0
14/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	33,127.0000	32,990.0000	(0.414)	0	0	0
14/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,263.0000	22,197.0000	(0.296)	0	0	0
14/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	72,783.0000	72,795.0000	0.016	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
14/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	15,649.0000	15,537.0000	(0.716)	0	0	0
14/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,053.0000	40,011.0000	(0.105)	0	0	0
14/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,041.0000	29,984.0000	(0.190)	0	0	0
14/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,792.0000	33,741.0000	(0.151)	0	0	0
14/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	23,435.0000	23,308.0000	(0.542)	0	0	0
14/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	20,106.0000	19,985.0000	(0.602)	0	0	0
14/09/2006	R157	2007/05/03			Bond Future	8.8360	8.8010	(0.396)	0.0000	0.0000	0
14/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	28,700.0000	29,765.0000	3.711	0	0	0
14/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	38,056.0000	36,722.0000	(3.505)	0	0	0
14/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	46,274.0000	44,785.0000	(3.218)	0	0	0
14/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	22,989.0000	23,899.0000	3.958	0	0	0
14/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	36,161.0000	34,867.0000	(3.578)	0	0	0
14/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	30,255.0000	31,360.0000	3.652	0	0	0
14/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	27,626.0000	26,529.0000	(3.971)	0	0	0
14/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	34,329.0000	33,074.0000	(3.656)	0	0	0
14/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	31,861.0000	33,005.0000	3.591	0	0	0
14/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	38,787.0000	40,090.0000	3.359	0	0	0
14/09/2006	R157	2007/08/02			Bond Future	8.8200	8.7850	(0.397)	0.0000	0.0000	0
14/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	45,956.0000	47,225.0000	2.761	0	0	0
14/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	37,635.0000	38,748.0000	2.957	0	0	0
14/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	33,991.0000	32,916.0000	(3.163)	0	0	0
14/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	30,293.0000	31,250.0000	3.159	0	0	0
14/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	51,943.0000	50,556.0000	(2.670)	0	0	0
14/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	36,088.0000	37,169.0000	2.995	0	0	0
14/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	44,149.0000	42,886.0000	(2.861)	0	0	0
14/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	42,330.0000	41,098.0000	(2.910)	0	0	0
14/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	24,115.0000	25,268.0000	4.781	0	0	0
14/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	25,454.0000	24,263.0000	(4.679)	0	0	0
14/09/2006	R186	2006/11/02			Bond Future	8.6140	8.5740	(0.464)	0.0000	0.0000	59
14/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,044.0000	14,206.0000	(11.456)	0	0	0
14/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	30,572.0000	33,061.0000	8.141	0	0	0
14/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	5,904.0000	6,673.0000	13.025	0	0	0
14/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	16,590.0000	18,256.0000	10.042	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
14/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	51,900.0000	48,342.0000	(6.855)	0	0	0
14/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	47,451.0000	44,022.0000	(7.226)	0	0	0
14/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	28,986.0000	26,325.0000	(9.180)	0	0	0
14/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	195,970.0000	191,644.0000	(2.207)	0	0	0
14/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	8,648.0000	9,685.0000	11.991	0	0	0
14/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	43,283.0000	39,994.0000	(7.599)	0	0	0
14/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	7,156.0000	8,053.0000	12.535	0	0	0
14/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	99,805.0000	95,587.0000	(4.226)	0	0	0
14/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	266,707.0000	262,380.0000	(1.622)	0	0	0
14/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	615.0000	723.0000	17.561	0	0	0
14/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	230,680.0000	226,353.0000	(1.876)	0	0	0
14/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	71,657.0000	67,699.0000	(5.524)	0	0	0
14/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,181.0000	7,049.0000	(13.837)	0	0	0
14/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,445.0000	2,814.0000	15.092	0	0	0
14/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	48,700.0000	51,893.0000	6.556	0	0	0
14/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	130,383.0000	126,078.0000	(3.302)	0	0	0
14/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	107.0000	129.0000	20.561	0	0	0
14/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
14/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	162,534.0000	158,211.0000	(2.660)	0	0	0
14/09/2006	R186	2007/02/01			Bond Future	8.6120	8.5690	(0.499)	0.0000	0.0000	0
14/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,583.0000	30,522.0000	(6.325)	0	0	0
14/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	33,134.0000	35,199.0000	6.232	0	0	0
14/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	195,035.0000	190,488.0000	(2.331)	0	0	0
14/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	19,096.0000	20,536.0000	7.541	0	0	0
14/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,244.0000	42,682.0000	(5.663)	0	0	0
14/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	594.0000	674.0000	13.468	0	0	0
14/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	64,604.0000	61,416.0000	(4.935)	0	0	0
14/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	47,244.0000	49,810.0000	5.431	0	0	0
14/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	63,720.0000	66,736.0000	4.733	0	0	0
14/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	21,040.0000	22,581.0000	7.324	0	0	0
14/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	60,882.0000	57,797.0000	(5.067)	0	0	0
14/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	81,038.0000	77,464.0000	(4.410)	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
14/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	23,228.0000	24,874.0000	7.086	0	0	0
14/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,422.0000	1,598.0000	12.377	0	0	0
14/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	75.0000	86.0000	14.667	0	0	0
14/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	57,444.0000	54,464.0000	(5.188)	0	0	0
14/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	132,312.0000	128,031.0000	(3.236)	0	0	0
14/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	23,211.0000	21,599.0000	(6.945)	0	0	0
14/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	3,081.0000	3,427.0000	11.230	0	0	0
14/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	162,664.0000	158,213.0000	(2.736)	0	0	0
14/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	223.0000	255.0000	14.350	0	0	0
14/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	12,460.0000	13,514.0000	8.459	0	0	0
14/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	264,690.0000	260,075.0000	(1.744)	0	0	0
14/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	6,640.0000	7,287.0000	9.744	0	0	0
14/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	229,104.0000	224,509.0000	(2.006)	0	0	0
14/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	104,998.0000	101,018.0000	(3.791)	0	0	0
14/09/2006	R186	2007/05/03			Bond Future	8.6020	8.5580	(0.512)	0.0000	0.0000	0
14/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	48,103.0000	50,401.0000	4.777	0	0	0
14/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	53,676.0000	51,261.0000	(4.499)	0	0	0
14/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	42,963.0000	40,862.0000	(4.890)	0	0	0
14/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	58,606.0000	61,218.0000	4.457	0	0	0
14/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	59,687.0000	57,113.0000	(4.312)	0	0	0
14/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	34,533.0000	36,358.0000	5.285	0	0	0
14/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	73,065.0000	70,177.0000	(3.953)	0	0	0
14/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	56,626.0000	54,131.0000	(4.406)	0	0	0
14/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	45,656.0000	47,874.0000	4.858	0	0	0
14/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	43,282.0000	45,421.0000	4.942	0	0	0
14/09/2006	R186	2007/08/02			Bond Future	8.5890	8.5440	(0.524)	0.0000	0.0000	0
14/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	67,012.0000	69,692.0000	3.999	0	0	0
14/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	56,618.0000	59,022.0000	4.246	0	0	0
14/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	60,776.0000	58,380.0000	(3.942)	0	0	0
14/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	50,081.0000	47,961.0000	(4.233)	0	0	0
14/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	54,166.0000	56,501.0000	4.311	0	0	0
14/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	66,700.0000	64,165.0000	(3.801)	0	0	0
14/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	79,743.0000	76,930.0000	(3.528)	0	0	0
14/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	42,832.0000	44,819.0000	4.639	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
14/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	51,776.0000	54,041.0000	4.375	0	0	0
14/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	63,689.0000	61,224.0000	(3.870)	0	0	0
14/09/2006	R194	2006/11/02			Bond Future	8.9760	8.9620	(0.156)	0.0000	0.0000	0
14/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,325.0000	18,153.0000	(0.939)	0	0	0
14/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,210.0000	34,038.0000	(0.503)	0	0	0
14/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,474.0000	21,302.0000	(0.801)	0	0	0
14/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,005.0000	30,833.0000	(0.555)	0	0	0
14/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,195.0000	15,024.0000	(1.125)	0	0	0
14/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,429.0000	37,257.0000	(0.460)	0	0	0
14/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
14/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	928.0000	949.0000	2.263	0	0	0
14/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,115.0000	11,944.0000	(1.411)	0	0	0
14/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,552.0000	5,401.0000	(2.720)	0	0	0
14/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,168.0000	9,000.0000	(1.832)	0	0	0
14/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
14/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,637.0000	24,465.0000	(0.698)	0	0	0
14/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,814.0000	27,643.0000	(0.615)	0	0	0
14/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	213.0000	217.0000	1.878	0	0	0
14/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	776.0000	794.0000	2.320	0	0	0
14/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,501.0000	6,344.0000	(2.415)	0	0	0
14/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,017.0000	5,863.0000	(2.559)	0	0	0
14/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	642.0000	657.0000	2.336	0	0	0
14/09/2006	R194	2007/02/01			Bond Future	9.0630	9.0400	(0.254)	0.0000	0.0000	0
14/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,087.0000	25,857.0000	(0.882)	0	0	0
14/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,427.0000	18,201.0000	(1.226)	0	0	0
14/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,680.0000	28,451.0000	(0.798)	0	0	0
14/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	82.0000	85.0000	3.659	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
14/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
14/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	165.0000	172.0000	4.242	0	0	0
14/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,951.0000	15,728.0000	(1.398)	0	0	0
14/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,286.0000	31,056.0000	(0.735)	0	0	0
14/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,549.0000	13,332.0000	(1.602)	0	0	0
14/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	627.0000	651.0000	3.828	0	0	0
14/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	313.0000	326.0000	4.153	0	0	0
14/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,226.0000	6,067.0000	(2.554)	0	0	0
14/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	38.0000	40.0000	5.263	0	0	0
14/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,952.0000	20,724.0000	(1.088)	0	0	0
14/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,126.0000	1,164.0000	3.375	0	0	0
14/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,323.0000	11,117.0000	(1.819)	0	0	0
14/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,592.0000	2,663.0000	2.739	0	0	0
14/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,391.0000	2,458.0000	2.802	0	0	0
14/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
14/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,527.0000	6,364.0000	(2.497)	0	0	0
14/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,292.0000	9,100.0000	(2.066)	0	0	0
14/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,509.0000	23,280.0000	(0.974)	0	0	0
14/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,845.0000	1,900.0000	2.981	0	0	0
14/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,803.0000	2,878.0000	2.676	0	0	0
14/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,489.0000	7,315.0000	(2.323)	0	0	0
14/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,935.0000	5,781.0000	(2.595)	0	0	0
14/09/2006	R194	2007/05/03			Bond Future	9.0710	9.0420	(0.320)	0.0000	0.0000	0
14/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,564.0000	6,425.0000	(2.118)	0	0	0
14/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,950.0000	5,049.0000	2.000	0	0	0
14/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,500.0000	5,374.0000	(2.291)	0	0	0
14/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,075.0000	4,161.0000	2.110	0	0	0
14/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,937.0000	6,049.0000	1.886	0	0	0
14/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,553.0000	4,440.0000	(2.482)	0	0	0
14/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,766.0000	4,862.0000	2.014	0	0	0
14/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,704.0000	5,575.0000	(2.262)	0	0	0
14/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,301.0000	5,178.0000	(2.320)	0	0	0
14/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,139.0000	5,240.0000	1.965	0	0	0

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14/09/2006	R194	2007/08/02			Bond Future	9.0240	8.9920	(0.355)	0.0000	0.0000	0
14/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,584.0000	5,655.0000	1.271	0	0	0
14/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	7,074.0000	6,972.0000	(1.442)	0	0	0
14/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,699.0000	5,608.0000	(1.597)	0	0	0
14/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,925.0000	7,009.0000	1.213	0	0	0
14/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,099.0000	6,175.0000	1.246	0	0	0
14/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,226.0000	6,131.0000	(1.526)	0	0	0
14/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,501.0000	6,403.0000	(1.507)	0	0	0
14/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,367.0000	6,446.0000	1.241	0	0	0
14/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,232.0000	6,309.0000	1.236	0	0	0
14/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,362.0000	6,266.0000	(1.509)	0	0	0
14/09/2006	R201	2006/11/02			Bond Future	8.8320	8.8010	(0.351)	0.0000	0.0000	26
14/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,832.0000	22,450.0000	(5.799)	0	0	0
14/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,799.0000	18,529.0000	(6.414)	0	0	0
14/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,473.0000	6,971.0000	7.693	0	0	0
14/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	64,268.0000	62,515.0000	(2.728)	0	0	0
14/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,693.0000	5,078.0000	8.204	0	0	0
14/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,585.0000	13,502.0000	(7.425)	0	0	0
14/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,343.0000	3,861.0000	(11.098)	0	0	0
14/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	9,901.0000	10,586.0000	6.918	0	0	0
14/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	124.0000	138.0000	11.290	0	0	0
14/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,534.0000	5,974.0000	7.951	0	0	0
14/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	49,409.0000	47,700.0000	(3.459)	0	0	0
14/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	27,784.0000	29,070.0000	4.629	0	0	0
14/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	17,781.0000	18,788.0000	5.663	0	0	0
14/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,947.0000	16,738.0000	(6.737)	0	0	0
14/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	7,513.0000	8,071.0000	7.427	0	0	0
14/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	95,575.0000	93,808.0000	(1.849)	0	0	0
14/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	35,668.0000	34,072.0000	(4.475)	0	0	0
14/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,761.0000	20,433.0000	(6.103)	0	0	0
14/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	128,192.0000	126,424.0000	(1.379)	0	0	0
14/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	111,729.0000	109,962.0000	(1.582)	0	0	0
14/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,273.0000	7,512.0000	(9.199)	0	0	0
14/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,803.0000	1,975.0000	9.540	0	0	0

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14/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	24.0000	27.0000	12.500	0	0	0
14/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	79,736.0000	77,971.0000	(2.214)	0	0	0
14/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
14/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	545.0000	603.0000	10.642	0	0	0
14/09/2006	R201	2007/02/01			Bond Future	8.8380	8.8040	(0.385)	0.0000	0.0000	0
14/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	27,660.0000	26,477.0000	(4.277)	0	0	0
14/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	18,141.0000	18,977.0000	4.608	0	0	0
14/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	14,287.0000	15,000.0000	4.991	0	0	0
14/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,059.0000	21,999.0000	(4.597)	0	0	0
14/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	12,011.0000	12,643.0000	5.262	0	0	0
14/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,071.0000	29,807.0000	(4.068)	0	0	0
14/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	65,133.0000	63,398.0000	(2.664)	0	0	0
14/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	15,514.0000	16,268.0000	4.860	0	0	0
14/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	34,862.0000	36,077.0000	3.485	0	0	0
14/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	13,119.0000	13,792.0000	5.130	0	0	0
14/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	52,258.0000	50,644.0000	(3.089)	0	0	0
14/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	26,058.0000	24,916.0000	(4.383)	0	0	0
14/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,246.0000	11,564.0000	(5.569)	0	0	0
14/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,086.0000	2,247.0000	7.718	0	0	0
14/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	125,626.0000	123,738.0000	(1.503)	0	0	0
14/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	25,899.0000	26,934.0000	3.996	0	0	0
14/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,850.0000	39,397.0000	(3.557)	0	0	0
14/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	94,217.0000	92,365.0000	(1.966)	0	0	0
14/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	79,299.0000	77,491.0000	(2.280)	0	0	0
14/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	29,330.0000	28,107.0000	(4.170)	0	0	0
14/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,926.0000	16,065.0000	(5.087)	0	0	0
14/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,051.0000	1,139.0000	8.373	0	0	0
14/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	83.0000	92.0000	10.843	0	0	0
14/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	7,391.0000	7,835.0000	6.007	0	0	0
14/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	109,701.0000	107,825.0000	(1.710)	0	0	0
14/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,139.0000	4,421.0000	6.813	0	0	0
14/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	211.0000	231.0000	9.479	0	0	0
14/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	490.0000	535.0000	9.184	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
14/09/2006	R201	2007/05/03			Bond Future	8.8310	8.7970	(0.385)	0.0000	0.0000	0
14/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	27,697.0000	26,728.0000	(3.499)	0	0	0
14/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	26,006.0000	26,892.0000	3.407	0	0	0
14/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	31,528.0000	32,534.0000	3.191	0	0	0
14/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	22,374.0000	21,524.0000	(3.799)	0	0	0
14/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	18,908.0000	19,616.0000	3.744	0	0	0
14/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	24,724.0000	25,579.0000	3.458	0	0	0
14/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	29,150.0000	28,151.0000	(3.427)	0	0	0
14/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	23,481.0000	24,306.0000	3.513	0	0	0
14/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	30,652.0000	29,623.0000	(3.357)	0	0	0
14/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	37,155.0000	36,008.0000	(3.087)	0	0	0
14/09/2006	R201	2007/08/02			Bond Future	8.8190	8.7840	(0.397)	0.0000	0.0000	0
14/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	31,518.0000	30,564.0000	(3.027)	0	0	0
14/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	30,505.0000	31,418.0000	2.993	0	0	0
14/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	34,377.0000	33,372.0000	(2.923)	0	0	0
14/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	23,416.0000	24,176.0000	3.246	0	0	0
14/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	28,012.0000	28,874.0000	3.077	0	0	0
14/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	40,594.0000	39,488.0000	(2.725)	0	0	0
14/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	35,873.0000	36,888.0000	2.829	0	0	0
14/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	26,291.0000	25,439.0000	(3.241)	0	0	0
14/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	29,242.0000	30,130.0000	3.037	0	0	0
14/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	32,926.0000	31,947.0000	(2.973)	0	0	0
14/09/2006	R203	2006/11/02			Bond Future	8.7860	8.7500	(0.410)	0.0000	0.0000	0
14/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	25.0000	30.0000	20.000	0	0	0
14/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	73,310.0000	70,887.0000	(3.305)	0	0	0
14/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	92,070.0000	89,642.0000	(2.637)	0	0	0
14/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	55,125.0000	52,735.0000	(4.336)	0	0	0
14/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	171,826.0000	169,397.0000	(1.414)	0	0	0
14/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	184.0000	222.0000	20.652	0	0	0
14/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	37,965.0000	35,707.0000	(5.948)	0	0	0
14/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	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
14/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
14/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	130,997.0000	128,568.0000	(1.854)	0	0	0
14/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,411.0000	3,922.0000	14.981	0	0	0
14/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	5,230.0000	5,947.0000	13.709	0	0	0
14/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	151,168.0000	148,739.0000	(1.607)	0	0	0
14/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,584.0000	13,986.0000	(10.254)	0	0	0
14/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	111,301.0000	108,872.0000	(2.182)	0	0	0
14/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	940.0000	1,111.0000	18.191	0	0	0
14/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,868.0000	16,156.0000	(9.581)	0	0	0
14/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	22,935.0000	21,017.0000	(8.363)	0	0	0
14/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	6,365.0000	7,196.0000	13.056	0	0	0
14/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	9,121.0000	10,200.0000	11.830	0	0	0
14/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,550.0000	10,200.0000	(11.688)	0	0	0
14/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	20,322.0000	18,502.0000	(8.956)	0	0	0
14/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	4,248.0000	4,858.0000	14.360	0	0	0
14/09/2006	R203	2007/02/01			Bond Future	8.7910	8.7530	(0.432)	0.0000	0.0000	0
14/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	110,082.0000	107,574.0000	(2.278)	0	0	0
14/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	129.0000	150.0000	16.279	0	0	0
14/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	37.0000	43.0000	16.216	0	0	0
14/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,439.0000	2,716.0000	11.357	0	0	0
14/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	129,358.0000	126,837.0000	(1.949)	0	0	0
14/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	73,585.0000	71,190.0000	(3.255)	0	0	0
14/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,912.0000	39,890.0000	(4.824)	0	0	0
14/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	149,157.0000	146,631.0000	(1.694)	0	0	0
14/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
14/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	56,920.0000	54,669.0000	(3.955)	0	0	0
14/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,613.0000	21,123.0000	(6.589)	0	0	0
14/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	169,447.0000	166,919.0000	(1.492)	0	0	0
14/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	5,082.0000	5,587.0000	9.937	0	0	0
14/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	13,190.0000	14,227.0000	7.862	0	0	0
14/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	392.0000	448.0000	14.286	0	0	0
14/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	91,423.0000	88,951.0000	(2.704)	0	0	0
14/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,042.0000	1,174.0000	12.668	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
14/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	9,503.0000	10,322.0000	8.618	0	0	0
14/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,838.0000	17,501.0000	(7.097)	0	0	0
14/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,086.0000	27,378.0000	(5.872)	0	0	0
14/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	16,111.0000	17,301.0000	7.386	0	0	0
14/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,286.0000	10,327.0000	(8.497)	0	0	0
14/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	10,641.0000	11,531.0000	8.364	0	0	0
14/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	25,031.0000	26,600.0000	6.268	0	0	0
14/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,663.0000	23,099.0000	(6.341)	0	0	0
14/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	11,869.0000	12,832.0000	8.114	0	0	0
14/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,822.0000	25,184.0000	(6.107)	0	0	0
14/09/2006	R203	2007/05/03			Bond Future	8.7830	8.7440	(0.444)	0.0000	0.0000	0
14/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	13,976.0000	14,920.0000	6.754	0	0	0
14/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	15,422.0000	14,408.0000	(6.575)	0	0	0
14/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	19,338.0000	20,522.0000	6.123	0	0	0
14/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	32,755.0000	31,140.0000	(4.931)	0	0	0
14/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	24,796.0000	23,420.0000	(5.549)	0	0	0
14/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	29,501.0000	31,047.0000	5.241	0	0	0
14/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	21,334.0000	20,080.0000	(5.878)	0	0	0
14/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	20,857.0000	22,102.0000	5.969	0	0	0
14/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	23,022.0000	21,707.0000	(5.712)	0	0	0
14/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	22,447.0000	23,752.0000	5.814	0	0	0
14/09/2006	R203	2007/08/02			Bond Future	8.7690	8.7290	(0.456)	0.0000	0.0000	0
14/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	28,757.0000	27,406.0000	(4.698)	0	0	0
14/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	24,283.0000	25,522.0000	5.102	0	0	0
14/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	19,475.0000	18,424.0000	(5.397)	0	0	0
14/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	36,352.0000	34,800.0000	(4.269)	0	0	0
14/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	34,256.0000	35,796.0000	4.496	0	0	0
14/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	18,754.0000	19,793.0000	5.540	0	0	0
14/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	25,807.0000	27,097.0000	4.999	0	0	0
14/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	27,037.0000	25,736.0000	(4.812)	0	0	0
14/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	27,387.0000	28,727.0000	4.893	0	0	0
14/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	25,386.0000	24,136.0000	(4.924)	0	0	0
14/09/2006	R204	2006/11/02			Bond Future	8.7680	8.7320	(0.411)	0.0000	0.0000	0

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14/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	10,946.0000	11,902.0000	8.734	0	0	0
14/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	9,485.0000	10,346.0000	9.077	0	0	0
14/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,498.0000	19,802.0000	(7.889)	0	0	0
14/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,363.0000	17,761.0000	(8.274)	0	0	0
14/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,535.0000	7,588.0000	(11.095)	0	0	0
14/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	181,157.0000	178,600.0000	(1.411)	0	0	0
14/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,535.0000	14,126.0000	(9.070)	0	0	0
14/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,781.0000	21,994.0000	(7.514)	0	0	0
14/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	159,029.0000	156,472.0000	(1.608)	0	0	0
14/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	8,153.0000	8,922.0000	9.432	0	0	0
14/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	14,258.0000	15,406.0000	8.052	0	0	0
14/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	6,949.0000	7,631.0000	9.814	0	0	0
14/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	24,790.0000	26,400.0000	6.495	0	0	0
14/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	116,478.0000	113,922.0000	(2.194)	0	0	0
14/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	96,049.0000	93,498.0000	(2.656)	0	0	0
14/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,211.0000	24,336.0000	(7.153)	0	0	0
14/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
14/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	137,473.0000	134,916.0000	(1.860)	0	0	0
14/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,743.0000	3,064.0000	11.703	0	0	0
14/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	40,458.0000	38,222.0000	(5.527)	0	0	0
14/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	57,491.0000	55,048.0000	(4.249)	0	0	0
14/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	843.0000	958.0000	13.642	0	0	0
14/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	38.0000	44.0000	15.789	0	0	0
14/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	76,269.0000	73,741.0000	(3.315)	0	0	0
14/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	194.0000	224.0000	15.464	0	0	0
14/09/2006	R204	2007/02/01			Bond Future	8.7700	8.7320	(0.433)	0.0000	0.0000	0
14/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	21,935.0000	23,097.0000	5.297	0	0	0
14/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	35,594.0000	37,142.0000	4.349	0	0	0
14/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,397.0000	28,891.0000	(4.954)	0	0	0
14/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,658.0000	18,538.0000	(5.697)	0	0	0
14/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	32,295.0000	30,731.0000	(4.843)	0	0	0
14/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	20,277.0000	21,382.0000	5.450	0	0	0

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14/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	18,690.0000	19,737.0000	5.602	0	0	0
14/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	17,175.0000	18,164.0000	5.758	0	0	0
14/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,244.0000	46,287.0000	(4.056)	0	0	0
14/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,659.0000	1,814.0000	9.343	0	0	0
14/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	34,282.0000	32,660.0000	(4.731)	0	0	0
14/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	347.0000	385.0000	10.951	0	0	0
14/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	96,636.0000	94,122.0000	(2.602)	0	0	0
14/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	36,359.0000	34,679.0000	(4.621)	0	0	0
14/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	115,952.0000	113,364.0000	(2.232)	0	0	0
14/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	10,827.0000	11,538.0000	6.567	0	0	0
14/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	791.0000	871.0000	10.114	0	0	0
14/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,219.0000	3,495.0000	8.574	0	0	0
14/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	6,231.0000	6,699.0000	7.511	0	0	0
14/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	25,459.0000	26,736.0000	5.016	0	0	0
14/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,862.0000	25,470.0000	(5.182)	0	0	0
14/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	136,217.0000	133,587.0000	(1.931)	0	0	0
14/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,519.0000	76,127.0000	(3.046)	0	0	0
14/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,349.0000	60,149.0000	(3.529)	0	0	0
14/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	51.0000	58.0000	13.725	0	0	0
14/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	157,258.0000	154,605.0000	(1.687)	0	0	0
14/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	140.0000	156.0000	11.429	0	0	0
14/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	178,972.0000	176,310.0000	(1.487)	0	0	0
14/09/2006	R204	2007/05/03			Bond Future	8.7630	8.7240	(0.445)	0.0000	0.0000	0
14/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	33,831.0000	35,165.0000	3.943	0	0	0
14/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	34,733.0000	33,358.0000	(3.959)	0	0	0
14/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	35,515.0000	36,892.0000	3.877	0	0	0
14/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	32,954.0000	31,623.0000	(4.039)	0	0	0
14/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	32,195.0000	33,485.0000	4.007	0	0	0
14/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	44,605.0000	43,012.0000	(3.571)	0	0	0
14/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	36,576.0000	35,157.0000	(3.880)	0	0	0
14/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	26,134.0000	27,250.0000	4.270	0	0	0
14/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	42,713.0000	44,264.0000	3.631	0	0	0
14/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	26,475.0000	25,316.0000	(4.378)	0	0	0
14/09/2006	R204	2007/08/02			Bond Future	8.7520	8.7120	(0.457)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	41,248.0000	42,669.0000	3.445	0	0	0
14/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	37,965.0000	36,638.0000	(3.495)	0	0	0
14/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	39,724.0000	38,360.0000	(3.434)	0	0	0
14/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	39,587.0000	40,970.0000	3.494	0	0	0
14/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	37,965.0000	39,311.0000	3.545	0	0	0
14/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	31,875.0000	33,069.0000	3.746	0	0	0
14/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	31,473.0000	30,296.0000	(3.740)	0	0	0
14/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	41,540.0000	40,137.0000	(3.377)	0	0	0
14/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	48,274.0000	49,845.0000	3.254	0	0	0
14/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	49,367.0000	47,813.0000	(3.148)	0	0	0
14/09/2006	R207	2006/11/02			Bond Future	8.7470	8.7100	(0.423)	0.0000	0.0000	0
14/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	55,393.0000	52,758.0000	(4.757)	0	0	0
14/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
14/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	36,443.0000	33,852.0000	(7.110)	0	0	0
14/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	104.0000	149.0000	43.269	0	0	0
14/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	74,977.0000	72,340.0000	(3.517)	0	0	0
14/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	159,054.0000	156,417.0000	(1.658)	0	0	0
14/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	95,120.0000	92,483.0000	(2.772)	0	0	0
14/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	13,275.0000	11,358.0000	(14.441)	0	0	0
14/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	22,308.0000	19,950.0000	(10.570)	0	0	0
14/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	18,961.0000	21,240.0000	12.019	0	0	0
14/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	19,090.0000	16,850.0000	(11.734)	0	0	0
14/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,213.0000	855.0000	(29.514)	0	0	0
14/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	832.0000	1,111.0000	33.534	0	0	0
14/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	16,067.0000	13,974.0000	(13.027)	0	0	0
14/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	115,834.0000	113,197.0000	(2.277)	0	0	0
14/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	2,734.0000	3,454.0000	26.335	0	0	0
14/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	1,901.0000	2,445.0000	28.617	0	0	0
14/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,279.0000	1,677.0000	31.118	0	0	0
14/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	137,140.0000	134,502.0000	(1.924)	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
14/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	3,813.0000	4,731.0000	24.076	0	0	0
14/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,749.0000	9,031.0000	(15.983)	0	0	0
14/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,587.0000	5,307.0000	(19.432)	0	0	0
14/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	6,800.0000	8,158.0000	19.971	0	0	0
14/09/2006	R207	2007/02/01			Bond Future	8.7470	8.7080	(0.446)	0.0000	0.0000	0
14/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	75,646.0000	73,069.0000	(3.407)	0	0	0
14/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	58,026.0000	55,625.0000	(4.138)	0	0	0
14/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	3,178.0000	3,531.0000	11.108	0	0	0
14/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	18,968.0000	20,344.0000	7.254	0	0	0
14/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	179,593.0000	176,839.0000	(1.533)	0	0	0
14/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,757.0000	17,378.0000	(7.352)	0	0	0
14/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	42,361.0000	40,227.0000	(5.038)	0	0	0
14/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,418.0000	1,595.0000	12.482	0	0	0
14/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
14/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	29,158.0000	27,377.0000	(6.108)	0	0	0
14/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,186.0000	10,208.0000	(8.743)	0	0	0
14/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	561.0000	639.0000	13.904	0	0	0
14/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	28,774.0000	30,550.0000	6.172	0	0	0
14/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	11,515.0000	12,488.0000	8.450	0	0	0
14/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	157,346.0000	154,594.0000	(1.749)	0	0	0
14/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,652.0000	23,029.0000	(6.584)	0	0	0
14/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
14/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	6,369.0000	6,990.0000	9.750	0	0	0
14/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,848.0000	25,145.0000	(6.343)	0	0	0
14/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	94,710.0000	92,034.0000	(2.825)	0	0	0
14/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	14,209.0000	15,340.0000	7.960	0	0	0
14/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	12,814.0000	13,866.0000	8.210	0	0	0
14/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	135,742.0000	132,998.0000	(2.021)	0	0	0
14/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	10,308.0000	11,206.0000	8.712	0	0	0
14/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	114,824.0000	112,099.0000	(2.373)	0	0	0
14/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	31,582.0000	29,725.0000	(5.880)	0	0	0
14/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	59.0000	69.0000	16.949	0	0	0
14/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	195.0000	225.0000	15.385	0	0	0
14/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	15,699.0000	16,911.0000	7.720	0	0	0
14/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	22,571.0000	21,029.0000	(6.832)	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
14/09/2006	R207	2007/05/03			Bond Future	8.7410	8.7020	(0.446)	0.0000	0.0000	0
14/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	34,415.0000	32,763.0000	(4.800)	0	0	0
14/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	17,358.0000	18,437.0000	6.216	0	0	0
14/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	34,441.0000	36,127.0000	4.895	0	0	0
14/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	16,594.0000	15,549.0000	(6.297)	0	0	0
14/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	25,041.0000	26,424.0000	5.523	0	0	0
14/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	24,412.0000	23,066.0000	(5.514)	0	0	0
14/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	22,678.0000	21,392.0000	(5.671)	0	0	0
14/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	23,364.0000	24,686.0000	5.658	0	0	0
14/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	26,234.0000	24,826.0000	(5.367)	0	0	0
14/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	26,787.0000	28,232.0000	5.394	0	0	0
14/09/2006	R207	2007/08/02			Bond Future	8.7310	8.6910	(0.458)	0.0000	0.0000	0
14/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	21,548.0000	22,711.0000	5.397	0	0	0
14/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	37,739.0000	36,127.0000	(4.271)	0	0	0
14/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	38,494.0000	40,186.0000	4.395	0	0	0
14/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	20,129.0000	19,045.0000	(5.385)	0	0	0
14/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	29,307.0000	30,737.0000	4.879	0	0	0
14/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	27,993.0000	26,647.0000	(4.808)	0	0	0
14/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	31,033.0000	32,516.0000	4.779	0	0	0
14/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	27,639.0000	29,015.0000	4.978	0	0	0
14/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	26,273.0000	24,980.0000	(4.921)	0	0	0
14/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	29,789.0000	28,389.0000	(4.700)	0	0	0

Grand Total:

2,370