



Derivatives High/Low Report

High/Low for 17/10/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	CRDI 2006/11/02			Index Future	103.2390	103.0590	(0.174)	0.0000	0.0000	10
17/10/2006	GOVI 2006/11/02			jGovi	239.1690	238.8010	(0.154)	0.0000	0.0000	911
17/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
17/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	91,690.0000	88,010.0000	(4.014)	0	0	0
17/10/2006	GOVI 2007/02/01			jGovi	244.1110	243.7350	(0.154)	0.0000	0.0000	0
17/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	141,146.0000	137,394.0000	(2.658)	0	0	0
17/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	36.0000	44.0000	22.222	0	0	0
17/10/2006	GOVI 2007/05/03			jGovi	249.5350	249.1490	(0.155)	0.0000	0.0000	0
17/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	463.0000	528.0000	14.039	0	0	0
17/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	145,813.0000	142,018.0000	(2.603)	0	0	0
17/10/2006	GOVI 2007/08/02			jGovi	255.1820	254.8780	(0.119)	0.0000	0.0000	0
17/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,537.0000	1,655.0000	7.677	0	0	0
17/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	148,357.0000	145,435.0000	(1.970)	0	0	0
17/10/2006	J153 2010/08/31			jSwap	8.8960	8.9670	0.798	0.0000	0.0000	0
17/10/2006	J157 2015/09/15			jSwap	8.6750	8.7310	0.646	0.0000	0.0000	0
17/10/2006	J186 2026/12/21			jSwap	8.2860	8.3350	0.591	0.0000	0.0000	0
17/10/2006	J194 2008/02/28			jSwap	9.0440	9.0860	0.464	0.0000	0.0000	0

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17/10/2006	J201	2014/12/22			jSwap	8.6550	8.7050	0.578	0.0000	0.0000	0
17/10/2006	J203	2017/09/15			jSwap	8.6140	8.6590	0.522	0.0000	0.0000	0
17/10/2006	J204	2018/12/21			jSwap	8.5270	8.5730	0.539	0.0000	0.0000	0
17/10/2006	J207	2020/01/15			jSwap	8.5030	8.5510	0.565	0.0000	0.0000	0
17/10/2006	JBAR	2005/12/21			jBar	8.6630	8.6750	0.139	0.0000	0.0000	0
17/10/2006	JFRA	2006/11/02			jFra	8.7200	8.7320	0.138	0.0000	0.0000	0
17/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,197.0000	4,226.0000	0.691	0	0	0
17/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/10/2006	JFRA	2007/02/01			jFra	9.0640	9.0920	0.309	0.0000	0.0000	0
17/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	20.0000	18.0000	(10.000)	0	0	0
17/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,833.0000	3,899.0000	1.722	0	0	0
17/10/2006	JFRA	2007/05/03			jFra	9.2130	9.2690	0.608	0.0000	0.0000	0
17/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	74.0000	65.0000	(12.162)	0	0	0
17/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,249.0000	4,376.0000	2.989	0	0	0
17/10/2006	JFRA	2007/08/02			jFra	9.2010	9.2670	0.717	0.0000	0.0000	0
17/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,309.0000	4,452.0000	3.319	0	0	0
17/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	163.0000	146.0000	(10.429)	0	0	0
17/10/2006	JFRA	2007/11/01			jFra	9.1450	9.2160	0.776	0.0000	0.0000	0
17/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	277.0000	251.0000	(9.386)	0	0	0
17/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,588.0000	4,747.0000	3.466	0	0	0
17/10/2006	JFRA	2008/02/07			jFra	9.0410	9.1170	0.841	0.0000	0.0000	0
17/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,737.0000	24,809.0000	0.291	0	0	0
17/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,971.0000	20,857.0000	(0.544)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	JN02	2006/11/02			jNote	9.0270	9.0840	0.631	0.0000	0.0000	0
17/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	3.0000	2.0000	(33.333)	0	0	0
17/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,387.0000	33,407.0000	3.149	0	0	0
17/10/2006	JN02	2007/02/01			jNote	9.0330	9.1060	0.808	0.0000	0.0000	0
17/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,550.0000	9,853.0000	(6.607)	0	0	0
17/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,149.0000	11,780.0000	5.660	0	0	0
17/10/2006	JN02	2007/05/03			jNote	8.9850	9.0710	0.957	0.0000	0.0000	0
17/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,303.0000	16,402.0000	(5.207)	0	0	0
17/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,474.0000	13,142.0000	5.355	0	0	0
17/10/2006	JN02	2007/08/02			jNote	8.9070	9.0030	1.078	0.0000	0.0000	0
17/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,135.0000	20,129.0000	(4.760)	0	0	0
17/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	14,881.0000	15,628.0000	5.020	0	0	0
17/10/2006	JN05	2006/11/02			jNote	8.7560	8.8330	0.879	0.0000	0.0000	0
17/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	60,342.0000	63,316.0000	4.929	0	0	0
17/10/2006	JN05	2007/02/01			jNote	8.7440	8.8240	0.915	0.0000	0.0000	0
17/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	3,678.0000	4,427.0000	20.364	0	0	0
17/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	23,954.0000	21,465.0000	(10.391)	0	0	0
17/10/2006	JN05	2007/05/03			jNote	8.7100	8.7920	0.941	0.0000	0.0000	0
17/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	6,497.0000	7,428.0000	14.330	0	0	0
17/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	28,154.0000	25,758.0000	(8.510)	0	0	0
17/10/2006	JN05	2007/08/02			jNote	8.6670	8.7470	0.923	0.0000	0.0000	0
17/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	8,652.0000	9,622.0000	11.211	0	0	0
17/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	32,064.0000	29,779.0000	(7.126)	0	0	0
17/10/2006	JN10	2006/11/02			jNote	8.5650	8.6120	0.549	0.0000	0.0000	0
17/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	87,337.0000	90,220.0000	3.301	0	0	0

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17/10/2006	JN10	2007/02/01			jNote	8.5510	8.5970	0.538	0.0000	0.0000	0
17/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	31,802.0000	29,109.0000	(8.468)	0	0	0
17/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	1,966.0000	2,403.0000	22.228	0	0	0
17/10/2006	JN10	2007/05/03			jNote	8.5210	8.5680	0.552	0.0000	0.0000	0
17/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,125.0000	4,753.0000	15.224	0	0	0
17/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	35,997.0000	33,418.0000	(7.164)	0	0	0
17/10/2006	JN10	2007/08/02			jNote	8.4850	8.5310	0.542	0.0000	0.0000	0
17/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	40,197.0000	37,740.0000	(6.112)	0	0	0
17/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	5,870.0000	6,564.0000	11.823	0	0	0
17/10/2006	JROD	2006/10/31			jRod	7.7390	7.7380	(0.013)	0.0000	0.0000	0
17/10/2006	JROD	2006/11/30			jRod	8.0340	8.0330	(0.012)	0.0000	0.0000	0
17/10/2006	JROD	2006/12/29			jRod	8.4190	8.4200	0.012	0.0000	0.0000	0
17/10/2006	JROD	2007/01/31			jRod	8.2630	8.2640	0.012	0.0000	0.0000	0
17/10/2006	JROD	2007/02/28			jRod	8.4960	8.4950	(0.012)	0.0000	0.0000	0
17/10/2006	JROD	2007/03/30			jRod	8.7370	8.7330	(0.046)	0.0000	0.0000	0
17/10/2006	JROD	2007/04/30			jRod	8.5370	8.5330	(0.047)	0.0000	0.0000	0
17/10/2006	JROD	2007/05/31			jRod	8.7280	8.7230	(0.057)	0.0000	0.0000	0
17/10/2006	OTHI	2006/11/02			Index Future	237.1210	236.7320	(0.164)	0.0000	0.0000	15
17/10/2006	R153	2006/11/02			Bond Future	8.5350	8.5930	0.680	0.0000	0.0000	408
17/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,446.0000	3,348.0000	(24.696)	0	0	0
17/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	3,924.0000	4,843.0000	23.420	0	0	0
17/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,983.0000	7,402.0000	(17.600)	0	0	0
17/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,799.0000	5,857.0000	22.046	0	0	0

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17/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	883.0000	538.0000	(39.071)	0	0	0
17/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	16,398.0000	14,495.0000	(11.605)	0	0	0
17/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	36,771.0000	38,788.0000	5.485	0	0	0
17/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
17/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,760.0000	29,773.0000	7.251	0	0	0
17/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	351.0000	466.0000	32.764	0	0	0
17/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	114.0000	54.0000	(52.632)	0	0	0
17/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	10,862.0000	12,534.0000	15.393	0	0	101
17/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,071.0000	57,088.0000	3.663	0	0	0
17/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,876.0000	47,894.0000	4.399	0	0	0
17/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	5,792.0000	6,988.0000	20.649	0	0	0
17/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	18,937.0000	20,894.0000	10.334	0	0	0
17/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,828.0000	2,006.0000	(29.066)	0	0	0
17/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,580.0000	2,620.0000	(26.816)	0	0	0
17/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,527.0000	1,964.0000	28.618	0	0	0
17/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,356.0000	66,373.0000	3.134	0	0	0
17/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	60.0000	80.0000	33.333	0	0	0
17/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	73,732.0000	75,749.0000	2.736	0	0	0
17/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,616.0000	22,619.0000	(8.113)	0	0	0
17/10/2006	R153	2007/02/01			Bond Future	8.5030	8.5730	0.823	0.0000	0.0000	0
17/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	10,506.0000	11,634.0000	10.737	0	0	0
17/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,407.0000	9,248.0000	(11.137)	0	0	0
17/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	9,756.0000	10,827.0000	10.978	0	0	0
17/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,205.0000	13,771.0000	(9.431)	0	0	0
17/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,292.0000	10,076.0000	(10.769)	0	0	0
17/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,159.0000	8,012.0000	11.915	0	0	0
17/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,771.0000	5,388.0000	12.932	0	0	0
17/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	20,888.0000	19,218.0000	(7.995)	0	0	0
17/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	14,876.0000	16,298.0000	9.559	0	0	0
17/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	427.0000	328.0000	(23.185)	0	0	0

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17/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,907.0000	1,557.0000	(18.353)	0	0	0
17/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	175.0000	130.0000	(25.714)	0	0	0
17/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	945.0000	749.0000	(20.741)	0	0	0
17/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	34,379.0000	36,471.0000	6.085	0	0	0
17/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	50,743.0000	52,985.0000	4.418	0	0	0
17/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,892.0000	28,829.0000	7.203	0	0	0
17/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	20,369.0000	22,071.0000	8.356	0	0	0
17/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,756.0000	3,170.0000	(15.602)	0	0	0
17/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,558.0000	5,692.0000	(13.205)	0	0	0
17/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	42,388.0000	44,577.0000	5.164	0	0	0
17/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	11,293.0000	12,479.0000	10.502	0	0	0
17/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,556.0000	8,456.0000	(11.511)	0	0	0
17/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,141.0000	3,574.0000	13.785	0	0	0
17/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,256.0000	25,401.0000	(6.806)	0	0	0
17/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	59,318.0000	61,588.0000	3.827	0	0	0
17/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	65.0000	47.0000	(27.692)	0	0	0
17/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,042.0000	70,323.0000	3.352	0	0	0
17/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	22.0000	15.0000	(31.818)	0	0	0
17/10/2006	R153	2007/05/03			Bond Future	8.4610	8.5280	0.792	0.0000	0.0000	0
17/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	13,496.0000	14,470.0000	7.217	0	0	0
17/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	17,999.0000	16,780.0000	(6.773)	0	0	0
17/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	10,698.0000	11,532.0000	7.796	0	0	0
17/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	14,691.0000	13,613.0000	(7.338)	0	0	0
17/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	19,800.0000	18,513.0000	(6.500)	0	0	0
17/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,463.0000	10,228.0000	8.084	0	0	0
17/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,887.0000	17,634.0000	(6.634)	0	0	0
17/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,067.0000	10,867.0000	7.947	0	0	0
17/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	23,681.0000	22,263.0000	(5.988)	0	0	0
17/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,301.0000	7,936.0000	8.697	0	0	0
17/10/2006	R153	2007/08/02			Bond Future	8.4130	8.4750	0.737	0.0000	0.0000	0
17/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,154.0000	16,969.0000	5.045	0	0	0
17/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	13,550.0000	14,274.0000	5.343	0	0	0
17/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	18,635.0000	17,682.0000	(5.114)	0	0	0
17/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	21,708.0000	20,664.0000	(4.809)	0	0	0

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17/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	22,519.0000	21,452.0000	(4.738)	0	0	0
17/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,363.0000	13,043.0000	5.500	0	0	0
17/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	23,347.0000	22,258.0000	(4.664)	0	0	0
17/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	12,947.0000	13,649.0000	5.422	0	0	0
17/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	26,820.0000	25,645.0000	(4.381)	0	0	0
17/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,215.0000	10,808.0000	5.805	0	0	0
17/10/2006	R157	2006/11/02			Bond Future	8.4200	8.4550	0.416	0.0000	0.0000	55
17/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
17/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	49.0000	25.0000	(48.980)	0	0	0
17/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	47.0000	50.0000	6.383	0	0	0
17/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	76,751.0000	74,164.0000	(3.371)	0	0	0
17/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	90,581.0000	93,167.0000	2.855	0	0	0
17/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,580.0000	56,997.0000	(4.335)	0	0	0
17/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	50,925.0000	53,487.0000	5.031	0	0	171
17/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	93,638.0000	91,051.0000	(2.763)	0	0	0
17/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	319.0000	357.0000	11.912	0	0	0
17/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,313.0000	39,764.0000	(6.024)	0	0	0
17/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,054.0000	10,278.0000	(14.734)	0	0	0
17/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	17,007.0000	14,942.0000	(12.142)	0	0	0
17/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	111,013.0000	113,600.0000	2.330	0	0	0
17/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,151.0000	6,963.0000	13.201	0	0	100
17/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,752.0000	23,395.0000	(9.153)	0	0	0
17/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	131,845.0000	134,431.0000	1.961	0	0	0
17/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	70,539.0000	73,125.0000	3.666	0	0	0
17/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,718.0000	2,843.0000	(23.534)	0	0	0
17/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,633.0000	1,862.0000	14.023	0	0	0
17/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	32,223.0000	34,585.0000	7.330	0	0	0
17/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	16,381.0000	18,093.0000	10.451	0	0	0
17/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	3,776.0000	4,298.0000	13.824	0	0	0
17/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	636.0000	411.0000	(35.377)	0	0	0
17/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R157	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
17/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	19,770.0000	17,589.0000	(11.032)	0	0	20
17/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,427.0000	12,499.0000	(13.364)	0	0	0
17/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	2,896.0000	3,302.0000	14.019	0	0	20
17/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	7,688.0000	8,669.0000	12.760	0	0	0
17/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	4,854.0000	5,512.0000	13.556	0	0	0
17/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,906.0000	8,300.0000	(16.212)	0	0	0
17/10/2006	R157	2007/02/01			Bond Future	8.4030	8.4390	0.428	0.0000	0.0000	0
17/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	54,011.0000	56,065.0000	3.803	0	0	0
17/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	45,363.0000	47,237.0000	4.131	0	0	0
17/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	8,269.0000	7,541.0000	(8.804)	0	0	250
17/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,735.0000	25,203.0000	(5.730)	0	0	0
17/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	70,482.0000	72,758.0000	3.229	0	0	0
17/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,740.0000	20,810.0000	5.420	0	0	0
17/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	82,926.0000	80,546.0000	(2.870)	0	0	0
17/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,583.0000	5,035.0000	(9.816)	0	0	0
17/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,347.0000	3,569.0000	6.633	0	0	150
17/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,479.0000	9,621.0000	(8.188)	0	0	0
17/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	16,872.0000	17,818.0000	5.607	0	0	0
17/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	107,630.0000	110,147.0000	2.339	0	0	0
17/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,878.0000	2,552.0000	(11.327)	0	0	0
17/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	31,025.0000	29,369.0000	(5.338)	0	0	0
17/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	576.0000	491.0000	(14.757)	0	0	0
17/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,352.0000	1,177.0000	(12.944)	0	0	0
17/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	88,495.0000	90,922.0000	2.743	0	0	0
17/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	65,089.0000	62,852.0000	(3.437)	0	0	0
17/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	40,087.0000	41,831.0000	4.351	0	0	0
17/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,211.0000	13,987.0000	5.874	0	0	0
17/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,334.0000	2,490.0000	6.684	0	0	0
17/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,732.0000	9,273.0000	6.196	0	0	0
17/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,003.0000	36,177.0000	(4.805)	0	0	0
17/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	28,603.0000	30,008.0000	4.912	0	0	0
17/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	95,113.0000	92,667.0000	(2.572)	0	0	0
17/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,994.0000	48,933.0000	(4.042)	0	0	0
17/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,661.0000	3,902.0000	6.583	0	0	0
17/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,467.0000	16,270.0000	(6.853)	0	0	0

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17/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	15,569.0000	16,456.0000	5.697	0	0	0
17/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	79,909.0000	77,549.0000	(2.953)	0	0	0
17/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,281.0000	31,567.0000	(5.150)	0	0	0
17/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,677.0000	6,042.0000	6.429	0	0	0
17/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	28,841.0000	27,247.0000	(5.527)	0	0	0
17/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	18,261.0000	19,268.0000	5.514	0	0	0
17/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	22,774.0000	21,372.0000	(6.156)	0	0	150
17/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	22,991.0000	24,191.0000	5.219	0	0	0
17/10/2006	R157	2007/05/03			Bond Future	8.3780	8.4110	0.394	0.0000	0.0000	0
17/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	57,032.0000	55,295.0000	(3.046)	0	0	0
17/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	47,916.0000	46,319.0000	(3.333)	0	0	0
17/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	13,989.0000	14,584.0000	4.253	0	0	0
17/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	18,502.0000	19,238.0000	3.978	0	0	0
17/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	45,757.0000	44,198.0000	(3.407)	0	0	0
17/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	19,781.0000	20,555.0000	3.913	0	0	0
17/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	21,124.0000	21,936.0000	3.844	0	0	0
17/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	27,153.0000	28,125.0000	3.580	0	0	0
17/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	43,649.0000	42,129.0000	(3.482)	0	0	0
17/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,749.0000	34,389.0000	(3.804)	0	0	0
17/10/2006	R157	2007/08/02			Bond Future	8.3520	8.3810	0.347	0.0000	0.0000	0
17/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	20,102.0000	20,671.0000	2.831	0	0	0
17/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	63,897.0000	62,463.0000	(2.244)	0	0	0
17/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	26,250.0000	26,946.0000	2.651	0	0	0
17/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	53,387.0000	52,079.0000	(2.450)	0	0	0
17/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	42,054.0000	40,620.0000	(3.410)	0	0	0
17/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	11,563.0000	12,132.0000	4.921	0	0	0
17/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	27,629.0000	28,351.0000	2.613	0	0	0
17/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	51,398.0000	50,117.0000	(2.492)	0	0	0
17/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	33,666.0000	34,497.0000	2.468	0	0	0
17/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	43,846.0000	42,674.0000	(2.673)	0	0	0
17/10/2006	R186	2006/11/02			Bond Future	8.1330	8.1430	0.123	0.0000	0.0000	29
17/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	9,337.0000	9,433.0000	1.028	0	0	0
17/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	17,040.0000	15,981.0000	(6.215)	0	0	0

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17/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	20,654.0000	19,537.0000	(5.408)	0	0	0
17/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	7,251.0000	7,288.0000	0.510	0	0	0
17/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	213,008.0000	214,162.0000	0.542	0	0	0
17/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	268.0000	241.0000	(10.075)	0	0	0
17/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	31.0000	26.0000	(16.129)	0	0	0
17/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	21,921.0000	22,388.0000	2.130	0	0	0
17/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	6,408.0000	5,720.0000	(10.737)	0	0	0
17/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,704.0000	1,642.0000	(3.638)	0	0	0
17/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	94,249.0000	93,088.0000	(1.232)	0	0	0
17/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	46,529.0000	47,479.0000	2.042	0	0	0
17/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	71.0000	48.0000	(32.394)	0	0	0
17/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,038.0000	834.0000	(19.653)	0	0	0
17/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	142,270.0000	143,424.0000	0.811	0	0	0
17/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	76,648.0000	77,780.0000	1.477	0	0	0
17/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	43,007.0000	41,790.0000	(2.830)	0	0	0
17/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	108,822.0000	109,975.0000	1.060	0	0	0
17/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,496.0000	67,314.0000	(1.726)	0	0	0
17/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	24,641.0000	23,480.0000	(4.712)	0	0	0
17/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	176,980.0000	178,135.0000	0.653	0	0	0
17/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	5,578.0000	5,571.0000	(0.125)	0	0	0
17/10/2006	R186	2007/02/01			Bond Future	8.1130	8.1230	0.123	0.0000	0.0000	0
17/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	45,613.0000	44,760.0000	(1.870)	0	0	0
17/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	28,871.0000	29,225.0000	1.226	0	0	0
17/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	38,826.0000	38,029.0000	(2.053)	0	0	0
17/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	209,343.0000	210,478.0000	0.542	0	0	0
17/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	190.0000	174.0000	(8.421)	0	0	0
17/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	24,368.0000	24,665.0000	1.219	0	0	0
17/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,687.0000	6,748.0000	0.912	0	0	0
17/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	17,355.0000	17,556.0000	1.158	0	0	0
17/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	58,568.0000	59,231.0000	1.132	0	0	0
17/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	60,707.0000	59,758.0000	(1.563)	0	0	0

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17/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	102,658.0000	101,569.0000	(1.061)	0	0	0
17/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	80,941.0000	79,907.0000	(1.277)	0	0	0
17/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,592.0000	1,499.0000	(5.842)	0	0	0
17/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	140,571.0000	141,629.0000	0.753	0	0	0
17/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	109,550.0000	110,519.0000	0.885	0	0	0
17/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	174,009.0000	175,118.0000	0.637	0	0	0
17/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	81,684.0000	82,522.0000	1.026	0	0	0
17/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,915.0000	7,603.0000	(3.942)	0	0	0
17/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	27,062.0000	26,395.0000	(2.465)	0	0	0
17/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	590.0000	549.0000	(6.949)	0	0	0
17/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,770.0000	3,589.0000	(4.801)	0	0	0
17/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	40,177.0000	40,661.0000	1.205	0	0	0
17/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	42,099.0000	41,273.0000	(1.962)	0	0	0
17/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	26,479.0000	26,803.0000	1.224	0	0	0
17/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,818.0000	10,934.0000	1.072	0	0	0
17/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,672.0000	15,184.0000	(3.114)	0	0	0
17/10/2006	R186	2007/05/03			Bond Future	8.0920	8.1000	0.099	0.0000	0.0000	0
17/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	58,299.0000	57,650.0000	(1.113)	0	0	0
17/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	40,373.0000	40,641.0000	0.664	0	0	0
17/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	71,024.0000	70,316.0000	(0.997)	0	0	0
17/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	30,972.0000	31,181.0000	0.675	0	0	0
17/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	74,392.0000	73,671.0000	(0.969)	0	0	0
17/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	28,905.0000	29,100.0000	0.675	0	0	0
17/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	26,945.0000	27,128.0000	0.679	0	0	0
17/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	77,829.0000	77,095.0000	(0.943)	0	0	0
17/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	20,115.0000	20,252.0000	0.681	0	0	0
17/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	92,216.0000	91,436.0000	(0.846)	0	0	0
17/10/2006	R186	2007/08/02			Bond Future	8.0710	8.0760	0.062	0.0000	0.0000	0
17/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	48,149.0000	48,292.0000	0.297	0	0	0
17/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	68,355.0000	67,927.0000	(0.626)	0	0	0
17/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	87,276.0000	86,804.0000	(0.541)	0	0	0
17/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	34,317.0000	34,417.0000	0.291	0	0	0
17/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	36,380.0000	36,486.0000	0.291	0	0	0
17/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	83,975.0000	83,510.0000	(0.554)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	80,730.0000	80,272.0000	(0.567)	0	0	0
17/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	38,538.0000	38,650.0000	0.291	0	0	0
17/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	26,958.0000	27,034.0000	0.282	0	0	0
17/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	101,007.0000	100,511.0000	(0.491)	0	0	0
17/10/2006	R194	2006/11/02			Bond Future	8.8160	8.9300	1.293	0.0000	0.0000	0
17/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,191.0000	5,415.0000	29.205	0	0	0
17/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,223.0000	14,623.0000	10.588	0	0	0
17/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,510.0000	20,910.0000	7.176	0	0	0
17/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,686.0000	4,856.0000	31.742	0	0	0
17/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,850.0000	27,250.0000	5.416	0	0	0
17/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,029.0000	8,401.0000	19.519	0	0	0
17/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	39.0000	10.0000	(74.359)	0	0	0
17/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	296.0000	121.0000	(59.122)	0	0	0
17/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	409.0000	179.0000	(56.235)	0	0	0
17/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,103.0000	11,501.0000	13.837	0	0	0
17/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
17/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,673.0000	24,073.0000	6.175	0	0	0
17/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,211.0000	4,317.0000	34.444	0	0	0
17/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	551.0000	257.0000	(53.358)	0	0	0
17/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,360.0000	17,760.0000	8.557	0	0	0
17/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,465.0000	36,864.0000	3.945	0	0	0
17/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,041.0000	30,441.0000	4.821	0	0	0
17/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,246.0000	33,646.0000	4.342	0	0	0
17/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2007/02/01			Bond Future	8.8200	8.9580	1.565	0.0000	0.0000	0
17/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	32.0000	18.0000	(43.750)	0	0	0
17/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	339.0000	227.0000	(33.038)	0	0	0
17/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,833.0000	2,268.0000	(19.944)	0	0	0
17/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,145.0000	12,414.0000	11.386	0	0	0
17/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,538.0000	5,355.0000	18.004	0	0	0
17/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,990.0000	17,342.0000	8.455	0	0	0
17/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,046.0000	8,098.0000	14.930	0	0	0
17/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,311.0000	982.0000	(25.095)	0	0	0
17/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,074.0000	22,450.0000	6.529	0	0	0
17/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	75.0000	46.0000	(38.667)	0	0	0
17/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,391.0000	6,299.0000	16.843	0	0	0
17/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	711.0000	506.0000	(28.833)	0	0	0
17/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,522.0000	14,843.0000	9.769	0	0	0
17/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,249.0000	27,629.0000	5.257	0	0	0
17/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	166.0000	106.0000	(36.145)	0	0	0
17/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,515.0000	19,883.0000	7.389	0	0	0
17/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,074.0000	2,478.0000	(19.388)	0	0	0
17/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,277.0000	5,063.0000	18.377	0	0	0
17/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
17/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,178.0000	1,704.0000	(21.763)	0	0	0
17/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,977.0000	10,153.0000	13.100	0	0	0
17/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,855.0000	30,236.0000	4.786	0	0	0
17/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,326.0000	2,699.0000	(18.851)	0	0	0
17/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,654.0000	25,033.0000	5.830	0	0	0
17/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,028.0000	4,782.0000	18.719	0	0	0
17/10/2006	R194	2007/05/03			Bond Future	8.7730	8.9230	1.710	0.0000	0.0000	0
17/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,772.0000	5,130.0000	(11.123)	0	0	0
17/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,011.0000	4,533.0000	13.014	0	0	0
17/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,756.0000	4,188.0000	(11.943)	0	0	0
17/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,935.0000	5,531.0000	12.077	0	0	0
17/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,186.0000	4,723.0000	12.828	0	0	0
17/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,559.0000	4,932.0000	(11.279)	0	0	0
17/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,989.0000	5,333.0000	(10.953)	0	0	0
17/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,841.0000	4,349.0000	13.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,212.0000	3,661.0000	13.979	0	0	0
17/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,906.0000	6,191.0000	(10.353)	0	0	0
17/10/2006	R194	2007/08/02			Bond Future	8.6930	8.8560	1.875	0.0000	0.0000	0
17/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,173.0000	5,575.0000	7.771	0	0	0
17/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,299.0000	5,707.0000	7.700	0	0	0
17/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,698.0000	6,219.0000	(7.151)	0	0	0
17/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,992.0000	6,500.0000	(7.037)	0	0	0
17/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,844.0000	6,359.0000	(7.086)	0	0	0
17/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,050.0000	5,446.0000	7.842	0	0	0
17/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,821.0000	6,256.0000	7.473	0	0	0
17/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,604.0000	7,086.0000	(6.812)	0	0	0
17/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,132.0000	5,679.0000	(7.387)	0	0	0
17/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,576.0000	4,946.0000	8.086	0	0	0
17/10/2006	R201	2006/11/02			Bond Future	8.4040	8.4390	0.416	0.0000	0.0000	26
17/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	86,967.0000	89,022.0000	2.363	0	0	0
17/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	103,430.0000	105,484.0000	1.986	0	0	0
17/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	48,236.0000	46,184.0000	(4.254)	0	0	0
17/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	33.0000	35.0000	6.061	0	0	0
17/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,184.0000	8,733.0000	(14.248)	0	0	0
17/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,388.0000	13,697.0000	10.567	0	0	0
17/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	70,809.0000	72,864.0000	2.902	0	0	0
17/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,495.0000	32,468.0000	(5.876)	0	0	0
17/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	611.0000	403.0000	(34.043)	0	0	0
17/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	226.0000	252.0000	11.504	0	0	0
17/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,562.0000	5,166.0000	13.240	0	0	0
17/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	56.0000	30.0000	(46.429)	0	0	0
17/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
17/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,285.0000	2,540.0000	(22.679)	0	0	0
17/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	39,439.0000	41,467.0000	5.142	0	0	0
17/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	54,952.0000	57,005.0000	3.736	0	0	0
17/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,117.0000	10,549.0000	(12.940)	0	0	0

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17/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	24,713.0000	26,560.0000	7.474	0	0	0
17/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,176.0000	1,341.0000	14.031	0	0	0
17/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,254.0000	19,364.0000	(8.892)	0	0	0
17/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	3,582.0000	4,069.0000	13.596	0	0	0
17/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	2,114.0000	2,410.0000	14.002	0	0	0
17/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,208.0000	12,538.0000	(11.754)	0	0	0
17/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,441.0000	14,683.0000	(10.693)	0	0	0
17/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	2,772.0000	3,156.0000	13.853	0	0	0
17/10/2006	R201	2007/02/01			Bond Future	8.3840	8.4200	0.429	0.0000	0.0000	0
17/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	84,216.0000	86,220.0000	2.380	0	0	0
17/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,706.0000	15,537.0000	5.651	0	0	0
17/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,354.0000	20,116.0000	(5.798)	0	0	0
17/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,002.0000	4,272.0000	6.747	0	0	0
17/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,327.0000	50,528.0000	(3.438)	0	0	0
17/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	99,998.0000	102,039.0000	2.041	0	0	0
17/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,037.0000	900.0000	(13.211)	0	0	0
17/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	434.0000	369.0000	(14.977)	0	0	0
17/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	11,462.0000	12,145.0000	5.959	0	0	0
17/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	69,055.0000	70,988.0000	2.799	0	0	0
17/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,626.0000	25,240.0000	(5.205)	0	0	0
17/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	54,778.0000	56,589.0000	3.306	0	0	0
17/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,928.0000	12,961.0000	(6.943)	0	0	0
17/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,239.0000	1,981.0000	(11.523)	0	0	0
17/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	164.0000	136.0000	(17.073)	0	0	0
17/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,946.0000	39,284.0000	(4.059)	0	0	0
17/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,265.0000	6,672.0000	6.496	0	0	0
17/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,269.0000	7,580.0000	(8.332)	0	0	0
17/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,431.0000	28,955.0000	(4.850)	0	0	0
17/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	21,678.0000	22,780.0000	5.083	0	0	0
17/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	30,680.0000	32,060.0000	4.498	0	0	0
17/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,395.0000	3,956.0000	(9.989)	0	0	0
17/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	41,734.0000	43,364.0000	3.906	0	0	0
17/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,640.0000	10,234.0000	6.162	0	0	0
17/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,808.0000	23,470.0000	(5.393)	0	0	0
17/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	13,553.0000	14,333.0000	5.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	23,050.0000	21,761.0000	(5.592)	0	0	0
17/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	12,472.0000	13,203.0000	5.861	0	0	0
17/10/2006	R201	2007/05/03			Bond Future	8.3600	8.3930	0.395	0.0000	0.0000	0
17/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	16,902.0000	17,539.0000	3.769	0	0	0
17/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	35,824.0000	34,605.0000	(3.403)	0	0	0
17/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	29,492.0000	28,398.0000	(3.709)	0	0	0
17/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	39,236.0000	37,958.0000	(3.257)	0	0	0
17/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	21,646.0000	22,408.0000	3.520	0	0	0
17/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	15,843.0000	16,451.0000	3.838	0	0	0
17/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	37,510.0000	36,261.0000	(3.330)	0	0	0
17/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	14,834.0000	15,412.0000	3.896	0	0	0
17/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,267.0000	11,736.0000	4.163	0	0	0
17/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	46,515.0000	45,127.0000	(2.984)	0	0	0
17/10/2006	R201	2007/08/02			Bond Future	8.3370	8.3660	0.348	0.0000	0.0000	0
17/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	15,122.0000	15,565.0000	2.930	0	0	0
17/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	50,805.0000	49,653.0000	(2.267)	0	0	0
17/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	21,005.0000	21,570.0000	2.690	0	0	0
17/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	40,741.0000	39,712.0000	(2.526)	0	0	0
17/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	25,748.0000	26,402.0000	2.540	0	0	0
17/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	34,671.0000	33,730.0000	(2.714)	0	0	0
17/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	19,924.0000	20,468.0000	2.730	0	0	0
17/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	42,341.0000	41,290.0000	(2.482)	0	0	0
17/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	43,973.0000	42,901.0000	(2.438)	0	0	0
17/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	18,885.0000	19,408.0000	2.769	0	0	0
17/10/2006	R203	2006/11/02			Bond Future	8.3340	8.3650	0.372	0.0000	0.0000	0
17/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,684.0000	2,808.0000	(23.779)	0	0	0
17/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,593.0000	11,800.0000	(13.191)	0	0	0
17/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	19,319.0000	17,319.0000	(10.353)	0	0	0
17/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	858.0000	1,033.0000	20.396	0	0	0
17/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	180.0000	217.0000	20.556	0	0	0
17/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	9,610.0000	10,910.0000	13.528	0	0	0
17/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	28,849.0000	26,712.0000	(7.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	24,282.0000	26,288.0000	8.261	0	0	0
17/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,018.0000	2,401.0000	18.979	0	0	0
17/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	439.0000	270.0000	(38.497)	0	0	0
17/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	19.0000	9.0000	(52.632)	0	0	0
17/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	530.0000	640.0000	20.755	0	0	0
17/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	80,202.0000	82,378.0000	2.713	0	0	0
17/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	22,409.0000	20,344.0000	(9.215)	0	0	0
17/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	42,205.0000	44,370.0000	5.130	0	0	0
17/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	99,898.0000	102,073.0000	2.177	0	0	0
17/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	60,969.0000	63,145.0000	3.569	0	0	0
17/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,366.0000	14,455.0000	(11.677)	0	0	0
17/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,340.0000	1,605.0000	19.776	0	0	0
17/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	140,727.0000	142,903.0000	1.546	0	0	0
17/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	120,069.0000	122,244.0000	1.811	0	0	0
17/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R203	2007/02/01			Bond Future	8.3180	8.3480	0.361	0.0000	0.0000	0
17/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	29,538.0000	30,963.0000	4.824	0	0	0
17/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,157.0000	6,504.0000	(9.124)	0	0	0
17/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	27,104.0000	25,612.0000	(5.505)	0	0	0
17/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	7,799.0000	8,384.0000	7.501	0	0	0
17/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	449.0000	380.0000	(15.367)	0	0	0
17/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,212.0000	2,421.0000	9.448	0	0	0
17/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	43,757.0000	45,469.0000	3.913	0	0	0
17/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	48,057.0000	46,189.0000	(3.887)	0	0	0
17/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,314.0000	2,948.0000	(11.044)	0	0	0
17/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	29,457.0000	27,904.0000	(5.272)	0	0	0
17/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	10,171.0000	10,885.0000	7.020	0	0	0
17/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	78,302.0000	80,310.0000	2.564	0	0	0
17/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	6,780.0000	7,306.0000	7.758	0	0	0
17/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	22,688.0000	21,324.0000	(6.012)	0	0	0
17/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	34,422.0000	32,761.0000	(4.825)	0	0	0
17/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	60,253.0000	62,157.0000	3.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5,050.0000	5,466.0000	8.238	0	0	0
17/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,322.0000	1,148.0000	(13.162)	0	0	0
17/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	137,351.0000	139,427.0000	1.511	0	0	0
17/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,518.0000	12,512.0000	(7.442)	0	0	0
17/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	97,349.0000	99,404.0000	2.111	0	0	0
17/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	8,927.0000	9,575.0000	7.259	0	0	0
17/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	24,846.0000	23,417.0000	(5.751)	0	0	0
17/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	18,249.0000	19,321.0000	5.874	0	0	0
17/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	31.0000	24.0000	(22.581)	0	0	0
17/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
17/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	128.0000	105.0000	(17.969)	0	0	0
17/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	117,078.0000	119,150.0000	1.770	0	0	0
17/10/2006	R203	2007/05/03			Bond Future	8.2950	8.3240	0.350	0.0000	0.0000	0
17/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	39,393.0000	37,911.0000	(3.762)	0	0	0
17/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	41,768.0000	40,246.0000	(3.644)	0	0	0
17/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	7,968.0000	8,430.0000	5.798	0	0	0
17/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	8,872.0000	9,373.0000	5.647	0	0	0
17/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	28,504.0000	27,248.0000	(4.406)	0	0	0
17/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	14,597.0000	15,324.0000	4.980	0	0	0
17/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	9,852.0000	10,395.0000	5.512	0	0	0
17/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	51,813.0000	50,150.0000	(3.210)	0	0	0
17/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	5,047.0000	5,367.0000	6.340	0	0	0
17/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	37,080.0000	35,640.0000	(3.883)	0	0	0
17/10/2006	R203	2007/08/02			Bond Future	8.2720	8.2970	0.302	0.0000	0.0000	0
17/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	11,690.0000	12,134.0000	3.798	0	0	0
17/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	46,535.0000	45,292.0000	(2.671)	0	0	0
17/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	18,743.0000	19,373.0000	3.361	0	0	0
17/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	13,770.0000	14,273.0000	3.653	0	0	0
17/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	33,990.0000	32,933.0000	(3.110)	0	0	0
17/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	42,141.0000	40,957.0000	(2.810)	0	0	0
17/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	12,698.0000	13,171.0000	3.725	0	0	0
17/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	44,313.0000	43,099.0000	(2.740)	0	0	0
17/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	55,883.0000	54,535.0000	(2.412)	0	0	0
17/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,258.0000	8,596.0000	4.093	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
17/10/2006	R204	2006/11/02			Bond Future	8.3190	8.3390	0.240	0.0000	0.0000	0
17/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,333.0000	1,035.0000	(22.356)	0	0	0
17/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	148,583.0000	150,066.0000	0.998	0	0	0
17/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	126,454.0000	127,937.0000	1.173	0	0	0
17/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	142.0000	93.0000	(34.507)	0	0	0
17/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	22,601.0000	21,208.0000	(6.163)	0	0	0
17/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	104,898.0000	106,381.0000	1.414	0	0	0
17/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	43,642.0000	45,076.0000	3.286	0	0	0
17/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	2,039.0000	2,130.0000	4.463	0	0	0
17/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	83,897.0000	85,380.0000	1.768	0	0	0
17/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	785.0000	804.0000	2.420	0	0	0
17/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	63,444.0000	64,924.0000	2.333	0	0	0
17/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	25,406.0000	26,591.0000	4.664	0	0	0
17/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	19,668.0000	18,319.0000	(6.859)	0	0	0
17/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	32,082.0000	30,618.0000	(4.563)	0	0	0
17/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,893.0000	15,599.0000	(7.660)	0	0	0
17/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,722.0000	2,856.0000	4.923	0	0	0
17/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,581.0000	3,771.0000	5.306	0	0	0
17/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,195.0000	5,367.0000	(13.366)	0	0	0
17/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
17/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	11,335.0000	11,990.0000	5.779	0	0	0
17/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	25,664.0000	24,238.0000	(5.556)	0	0	0
17/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,505.0000	1,563.0000	3.854	0	0	0
17/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	129.0000	125.0000	(3.101)	0	0	0
17/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	48,958.0000	47,471.0000	(3.037)	0	0	0
17/10/2006	R204	2007/02/01			Bond Future	8.3010	8.3210	0.241	0.0000	0.0000	0
17/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	24,410.0000	25,070.0000	2.704	0	0	0
17/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,653.0000	19,845.0000	(3.912)	0	0	0
17/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	101.0000	89.0000	(11.881)	0	0	0
17/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	123,750.0000	125,187.0000	1.161	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	292.0000	261.0000	(10.616)	0	0	0
17/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	83,251.0000	84,579.0000	1.595	0	0	0
17/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	145,361.0000	146,817.0000	1.002	0	0	0
17/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	64,978.0000	66,194.0000	1.871	0	0	0
17/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,661.0000	3,410.0000	(6.856)	0	0	0
17/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,749.0000	1,609.0000	(8.005)	0	0	0
17/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	102,965.0000	104,363.0000	1.358	0	0	0
17/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,965.0000	6,560.0000	(5.815)	0	0	0
17/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	755.0000	685.0000	(9.272)	0	0	0
17/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	42,888.0000	41,743.0000	(2.670)	0	0	0
17/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,436.0000	34,378.0000	(2.986)	0	0	0
17/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	15,011.0000	15,452.0000	2.938	0	0	0
17/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,079.0000	32,053.0000	(3.102)	0	0	0
17/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	35,128.0000	35,992.0000	2.460	0	0	0
17/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	13,794.0000	14,204.0000	2.972	0	0	0
17/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	10,631.0000	10,955.0000	3.048	0	0	0
17/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	16,315.0000	16,790.0000	2.911	0	0	0
17/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	48,606.0000	49,668.0000	2.185	0	0	0
17/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	30,792.0000	29,799.0000	(3.225)	0	0	0
17/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,670.0000	12,066.0000	(4.767)	0	0	0
17/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	56,477.0000	55,221.0000	(2.224)	0	0	0
17/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	6,881.0000	7,093.0000	3.081	0	0	0
17/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	12,661.0000	13,040.0000	2.993	0	0	0
17/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,859.0000	36,771.0000	(2.874)	0	0	0
17/10/2006	R204	2007/05/03			Bond Future	8.2800	8.2980	0.217	0.0000	0.0000	0
17/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	63,434.0000	62,392.0000	(1.643)	0	0	0
17/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	12,899.0000	13,165.0000	2.062	0	0	0
17/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	19,581.0000	19,954.0000	1.905	0	0	0
17/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	49,496.0000	48,562.0000	(1.887)	0	0	0
17/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	25,290.0000	25,746.0000	1.803	0	0	0
17/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	41,115.0000	40,264.0000	(2.070)	0	0	0
17/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	18,317.0000	18,671.0000	1.933	0	0	0
17/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	51,711.0000	50,757.0000	(1.845)	0	0	0
17/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	53,972.0000	52,999.0000	(1.803)	0	0	0
17/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	17,115.0000	17,450.0000	1.957	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R204	2007/08/02			Bond Future	8.2600	8.2750	0.182	0.0000	0.0000	0
17/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	17,641.0000	17,886.0000	1.389	0	0	0
17/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	68,997.0000	68,163.0000	(1.209)	0	0	0
17/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	55,786.0000	55,030.0000	(1.355)	0	0	0
17/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	47,726.0000	47,027.0000	(1.465)	0	0	0
17/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	30,663.0000	31,042.0000	1.236	0	0	0
17/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	24,806.0000	25,128.0000	1.298	0	0	0
17/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	57,899.0000	57,129.0000	(1.330)	0	0	0
17/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	23,481.0000	23,790.0000	1.316	0	0	0
17/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	22,210.0000	22,505.0000	1.328	0	0	0
17/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	60,048.0000	59,265.0000	(1.304)	0	0	0
17/10/2006	R207	2006/11/02			Bond Future	8.2330	8.2680	0.425	0.0000	0.0000	0
17/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,074.0000	1,319.0000	22.812	0	0	0
17/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	17,772.0000	15,499.0000	(12.790)	0	0	0
17/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,437.0000	962.0000	(33.055)	0	0	0
17/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	20,882.0000	18,496.0000	(11.426)	0	0	0
17/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	57,504.0000	60,133.0000	4.572	0	0	0
17/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,629.0000	1,987.0000	21.977	0	0	0
17/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	19,209.0000	21,363.0000	11.213	0	0	0
17/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	251.0000	312.0000	24.303	0	0	0
17/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	27,499.0000	24,970.0000	(9.197)	0	0	0
17/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
17/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	37,473.0000	40,048.0000	6.872	0	0	0
17/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	7,606.0000	6,077.0000	(20.103)	0	0	0
17/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	80.0000	99.0000	23.750	0	0	0
17/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	114.0000	59.0000	(48.246)	0	0	0
17/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	6,327.0000	7,428.0000	17.402	0	0	0
17/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	422.0000	523.0000	23.934	0	0	0
17/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	685.0000	845.0000	23.358	0	0	0
17/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	30,933.0000	28,364.0000	(8.305)	0	0	0
17/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	78,216.0000	80,846.0000	3.362	0	0	0
17/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	24,137.0000	21,668.0000	(10.229)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	99,521.0000	102,151.0000	2.643	0	0	0
17/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	37,912.0000	35,301.0000	(6.887)	0	0	0
17/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
17/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	121,436.0000	124,066.0000	2.166	0	0	0
17/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	55,369.0000	52,739.0000	(4.750)	0	0	0
17/10/2006	R207	2007/02/01			Bond Future	8.2120	8.2480	0.438	0.0000	0.0000	0
17/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	97,126.0000	99,759.0000	2.711	0	0	0
17/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	7,403.0000	8,094.0000	9.334	0	0	0
17/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	10,530.0000	9,507.0000	(9.715)	0	0	0
17/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	268.0000	217.0000	(19.030)	0	0	0
17/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	26,553.0000	28,215.0000	6.259	0	0	0
17/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	8,497.0000	9,265.0000	9.038	0	0	0
17/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,249.0000	4,634.0000	(11.717)	0	0	0
17/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,277.0000	1,959.0000	(13.966)	0	0	0
17/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	32,194.0000	30,200.0000	(6.194)	0	0	0
17/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,067.0000	4,497.0000	10.573	0	0	0
17/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	57,602.0000	59,968.0000	4.107	0	0	0
17/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	6,419.0000	7,038.0000	9.643	0	0	0
17/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	9,708.0000	10,556.0000	8.735	0	0	0
17/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	5,540.0000	6,091.0000	9.946	0	0	0
17/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	29,678.0000	27,761.0000	(6.459)	0	0	0
17/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	37,492.0000	35,359.0000	(5.689)	0	0	0
17/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	76,652.0000	79,197.0000	3.320	0	0	0
17/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	27,259.0000	25,423.0000	(6.735)	0	0	0
17/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	848.0000	709.0000	(16.392)	0	0	0
17/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	43,103.0000	40,848.0000	(5.232)	0	0	0
17/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	34,801.0000	32,735.0000	(5.937)	0	0	0
17/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	40,653.0000	42,722.0000	5.089	0	0	0
17/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	140,781.0000	143,461.0000	1.904	0	0	0
17/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,722.0000	1,930.0000	12.079	0	0	0
17/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	58,134.0000	55,659.0000	(4.257)	0	0	0
17/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	118,577.0000	121,245.0000	2.250	0	0	0
17/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	71.0000	56.0000	(21.127)	0	0	0
17/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	15,825.0000	17,026.0000	7.589	0	0	0
17/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	18,658.0000	17,174.0000	(7.954)	0	0	0
17/10/2006	R207	2007/05/03			Bond Future	8.1920	8.2260	0.415	0.0000	0.0000	0
17/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	9,535.0000	10,147.0000	6.418	0	0	0
17/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	14,072.0000	14,892.0000	5.827	0	0	0
17/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	8,601.0000	9,166.0000	6.569	0	0	0
17/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	48,737.0000	46,787.0000	(4.001)	0	0	0
17/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	36,522.0000	34,828.0000	(4.638)	0	0	0
17/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	7,740.0000	8,260.0000	6.718	0	0	0
17/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	46,172.0000	44,269.0000	(4.122)	0	0	0
17/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	51,357.0000	49,362.0000	(3.885)	0	0	0
17/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	62,311.0000	60,159.0000	(3.454)	0	0	0
17/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	4,957.0000	5,320.0000	7.323	0	0	0
17/10/2006	R207	2007/08/02			Bond Future	8.1720	8.2030	0.379	0.0000	0.0000	0
17/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	17,752.0000	18,523.0000	4.343	0	0	0
17/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	12,914.0000	13,523.0000	4.716	0	0	0
17/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	41,432.0000	39,931.0000	(3.623)	0	0	0
17/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	50,636.0000	48,972.0000	(3.286)	0	0	0
17/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	53,066.0000	51,365.0000	(3.205)	0	0	0
17/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	11,879.0000	12,451.0000	4.815	0	0	0
17/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	10,910.0000	11,446.0000	4.913	0	0	0
17/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	55,543.0000	53,806.0000	(3.127)	0	0	0
17/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	65,875.0000	64,006.0000	(2.837)	0	0	0
17/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	7,637.0000	8,042.0000	5.303	0	0	0
17/10/2006	TRTI	2006/11/02			Index Future	236.3830	236.0180	(0.154)	0.0000	0.0000	500

Grand Total: **2,916**