



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/10/2006

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
20/10/2006	CRDI 2006/11/02			Index Future	103.1570	103.0260	(0.127)	0.0000	0.0000	10
20/10/2006	GOVI 2006/11/02			jGovi	239.0230	238.6010	(0.177)	238.6600	238.6600	884
20/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	90,230.0000	86,010.0000	(4.677)	0	0	0
20/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/10/2006	GOVI 2007/02/01			jGovi	243.9570	243.5245	(0.177)	0.0000	0.0000	0
20/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	139,605.0000	135,289.0000	(3.092)	0	0	0
20/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	35.0000	44.0000	25.714	0	0	0
20/10/2006	GOVI 2007/05/03			jGovi	249.3700	248.9270	(0.178)	0.0000	0.0000	0
20/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	144,169.0000	139,816.0000	(3.019)	0	0	0
20/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	469.0000	546.0000	16.418	0	0	0
20/10/2006	GOVI 2007/08/02			jGovi	255.2390	254.8000	(0.172)	0.0000	0.0000	0
20/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	148,862.0000	144,647.0000	(2.831)	0	0	0
20/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,472.0000	1,647.0000	11.889	0	0	0
20/10/2006	J153 2010/08/31			jSwap	8.9530	8.9920	0.436	0.0000	0.0000	0
20/10/2006	J157 2015/09/15			jSwap	8.7050	8.7480	0.494	0.0000	0.0000	0
20/10/2006	J186 2026/12/21			jSwap	8.2830	8.3100	0.326	0.0000	0.0000	0
20/10/2006	J194 2008/02/28			jSwap	9.0920	9.1090	0.187	0.0000	0.0000	0

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20/10/2006	J201	2014/12/22			jSwap	8.6830	8.7240	0.472	0.0000	0.0000	0
20/10/2006	J203	2017/09/15			jSwap	8.6330	8.6760	0.498	0.0000	0.0000	0
20/10/2006	J204	2018/12/21			jSwap	8.5500	8.5940	0.515	0.0000	0.0000	0
20/10/2006	J207	2020/01/15			jSwap	8.5250	8.5760	0.598	0.0000	0.0000	0
20/10/2006	JBAR	2005/12/21			jBar	8.7040	8.7040	-	0.0000	0.0000	0
20/10/2006	JFRA	2006/11/02			jFra	8.8170	8.8040	(0.147)	0.0000	0.0000	0
20/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,433.0000	4,401.0000	(0.722)	0	0	0
20/10/2006	JFRA	2007/02/01			jFra	9.1010	9.1090	0.088	0.0000	0.0000	0
20/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	16.0000	15.0000	(6.250)	0	0	0
20/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,919.0000	3,938.0000	0.485	0	0	0
20/10/2006	JFRA	2007/05/03			jFra	9.2640	9.2840	0.216	0.0000	0.0000	0
20/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	65.0000	61.0000	(6.154)	0	0	0
20/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,363.0000	4,408.0000	1.031	0	0	0
20/10/2006	JFRA	2007/08/02			jFra	9.2770	9.2740	(0.032)	0.0000	0.0000	0
20/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,472.0000	4,465.0000	(0.157)	0	0	0
20/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	142.0000	142.0000	-	0	0	0
20/10/2006	JFRA	2007/11/01			jFra	9.2120	9.2570	0.488	0.0000	0.0000	0
20/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	250.0000	235.0000	(6.000)	0	0	0
20/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,736.0000	4,838.0000	2.154	0	0	0
20/10/2006	JFRA	2008/02/07			jFra	9.1200	9.1430	0.252	0.0000	0.0000	0
20/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,765.0000	24,770.0000	0.020	0	0	0
20/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,806.0000	20,755.0000	(0.245)	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
20/10/2006	JN02	2006/11/02			jNote	9.0910	9.1090	0.198	0.0000	0.0000	0
20/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
20/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,526.0000	33,850.0000	0.966	0	0	0
20/10/2006	JN02	2007/02/01			jNote	9.1070	9.1320	0.275	0.0000	0.0000	0
20/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,743.0000	9,478.0000	(2.720)	0	0	0
20/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,689.0000	11,877.0000	1.608	0	0	0
20/10/2006	JN02	2007/05/03			jNote	9.0680	9.0990	0.342	0.0000	0.0000	0
20/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,043.0000	13,265.0000	1.702	0	0	0
20/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,357.0000	16,015.0000	(2.091)	0	0	0
20/10/2006	JN02	2007/08/02			jNote	8.9970	9.0340	0.411	0.0000	0.0000	0
20/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,127.0000	19,727.0000	(1.987)	0	0	0
20/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	15,518.0000	15,792.0000	1.766	0	0	0
20/10/2006	JN05	2006/11/02			jNote	8.8160	8.8530	0.420	0.0000	0.0000	0
20/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	62,641.0000	64,075.0000	2.289	0	0	0
20/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/10/2006	JN05	2007/02/01			jNote	8.8020	8.8410	0.443	0.0000	0.0000	0
20/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	4,118.0000	4,482.0000	8.839	0	0	0
20/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	22,041.0000	20,832.0000	(5.485)	0	0	0
20/10/2006	JN05	2007/05/03			jNote	8.7650	8.8060	0.468	0.0000	0.0000	0
20/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	7,036.0000	7,502.0000	6.623	0	0	0
20/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	26,456.0000	25,263.0000	(4.509)	0	0	0
20/10/2006	JN05	2007/08/02			jNote	8.7180	8.7600	0.482	0.0000	0.0000	0
20/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	9,198.0000	9,707.0000	5.534	0	0	0
20/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	30,527.0000	29,334.0000	(3.908)	0	0	0
20/10/2006	JN10	2006/11/02			jNote	8.5850	8.6270	0.489	0.0000	0.0000	0
20/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	88,519.0000	91,152.0000	2.975	0	0	0

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20/10/2006	JN10	2007/02/01			jNote	8.5690	8.6120	0.502	0.0000	0.0000	0
20/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	30,650.0000	28,170.0000	(8.091)	0	0	0
20/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2,053.0000	2,471.0000	20.360	0	0	0
20/10/2006	JN10	2007/05/03			jNote	8.5390	8.5830	0.515	0.0000	0.0000	0
20/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	34,919.0000	32,544.0000	(6.801)	0	0	0
20/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,289.0000	4,889.0000	13.989	0	0	0
20/10/2006	JN10	2007/08/02			jNote	8.5010	8.5460	0.529	0.0000	0.0000	0
20/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	39,261.0000	36,896.0000	(6.024)	0	0	0
20/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	6,044.0000	6,734.0000	11.416	0	0	0
20/10/2006	JROD	2006/10/31			jRod	7.7340	7.7310	(0.039)	0.0000	0.0000	0
20/10/2006	JROD	2006/11/30			jRod	8.0300	8.0190	(0.137)	0.0000	0.0000	0
20/10/2006	JROD	2006/12/29			jRod	8.4250	8.4070	(0.214)	0.0000	0.0000	0
20/10/2006	JROD	2007/01/31			jRod	8.2690	8.2590	(0.121)	0.0000	0.0000	0
20/10/2006	JROD	2007/02/28			jRod	8.4960	8.4880	(0.094)	0.0000	0.0000	0
20/10/2006	JROD	2007/03/30			jRod	8.7270	8.7200	(0.080)	0.0000	0.0000	0
20/10/2006	JROD	2007/04/30			jRod	8.5230	8.5190	(0.047)	0.0000	0.0000	0
20/10/2006	JROD	2007/05/31			jRod	8.7090	8.7050	(0.046)	0.0000	0.0000	0
20/10/2006	OTHI	2006/11/02			Index Future	236.9380	236.6050	(0.141)	0.0000	0.0000	15
20/10/2006	R153	2006/11/02			Bond Future	8.5510	8.5820	0.363	0.0000	0.0000	474
20/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,353.0000	1,511.0000	11.678	0	0	0
20/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,775.0000	3,123.0000	(17.272)	0	0	0
20/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	3,810.0000	4,236.0000	11.181	0	0	0
20/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,252.0000	7,331.0000	(11.161)	0	0	0

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20/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,730.0000	5,240.0000	10.782	0	0	0
20/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,953.0000	2,386.0000	(19.201)	0	0	0
20/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	5,778.0000	6,375.0000	10.332	0	0	0
20/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,628.0000	56,706.0000	1.938	0	0	0
20/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	257.0000	280.0000	8.949	0	0	0
20/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,257.0000	1,775.0000	(21.356)	0	0	0
20/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	52.0000	28.0000	(46.154)	0	0	0
20/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	19,432.0000	20,486.0000	5.424	0	0	0
20/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	15,747.0000	14,691.0000	(6.706)	0	0	0
20/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	28,312.0000	29,389.0000	3.804	0	0	0
20/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,433.0000	47,511.0000	2.322	0	0	0
20/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,328.0000	38,406.0000	2.888	0	0	0
20/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	34.0000	34.0000	-	0	0	0
20/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,289.0000	75,367.0000	1.451	0	0	0
20/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,032.0000	22,955.0000	(4.482)	0	0	0
20/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	587.0000	402.0000	(31.516)	0	0	0
20/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,913.0000	65,991.0000	1.661	0	0	0
20/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	11,122.0000	12,016.0000	8.038	0	0	101
20/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R153	2007/02/01			Bond Future	8.5260	8.5600	0.399	0.0000	0.0000	0
20/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	11,545.0000	12,100.0000	4.807	0	0	0
20/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,597.0000	13,876.0000	(4.939)	0	0	0
20/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,303.0000	7,693.0000	5.340	0	0	0
20/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	9,969.0000	10,466.0000	4.985	0	0	0
20/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,753.0000	10,139.0000	(5.710)	0	0	0
20/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	10,738.0000	11,264.0000	4.898	0	0	0
20/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,056.0000	8,500.0000	(6.140)	0	0	0
20/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,887.0000	9,302.0000	(5.917)	0	0	0
20/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,850.0000	5,126.0000	5.691	0	0	0
20/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,146.0000	5,707.0000	(7.143)	0	0	0

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20/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	52.0000	43.0000	(17.308)	0	0	0
20/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	15,216.0000	15,888.0000	4.416	0	0	0
20/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	60,058.0000	61,160.0000	1.835	0	0	0
20/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	20,215.0000	19,380.0000	(4.131)	0	0	0
20/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	832.0000	734.0000	(11.779)	0	0	0
20/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	35,019.0000	36,031.0000	2.890	0	0	0
20/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,789.0000	69,897.0000	1.611	0	0	0
20/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
20/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	26,540.0000	25,618.0000	(3.474)	0	0	0
20/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	20,824.0000	21,639.0000	3.914	0	0	0
20/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	51,466.0000	52,554.0000	2.114	0	0	0
20/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	27,455.0000	28,389.0000	3.402	0	0	0
20/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,178.0000	3,367.0000	5.947	0	0	0
20/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	367.0000	317.0000	(13.624)	0	0	0
20/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	43,080.0000	44,141.0000	2.463	0	0	0
20/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,459.0000	3,162.0000	(8.586)	0	0	0
20/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,718.0000	1,541.0000	(10.303)	0	0	0
20/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	146.0000	124.0000	(15.068)	0	0	0
20/10/2006	R153	2007/05/03			Bond Future	8.4790	8.5150	0.425	0.0000	0.0000	0
20/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	17,572.0000	16,901.0000	(3.819)	0	0	0
20/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	14,299.0000	13,705.0000	(4.154)	0	0	0
20/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	13,656.0000	14,164.0000	3.720	0	0	0
20/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	10,823.0000	11,255.0000	3.991	0	0	0
20/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,184.0000	10,597.0000	4.055	0	0	0
20/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,452.0000	17,763.0000	(3.734)	0	0	0
20/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	19,356.0000	18,649.0000	(3.653)	0	0	0
20/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,571.0000	9,966.0000	4.127	0	0	0
20/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	23,208.0000	22,431.0000	(3.348)	0	0	0
20/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,381.0000	7,707.0000	4.417	0	0	0
20/10/2006	R153	2007/08/02			Bond Future	8.4250	8.4620	0.439	0.0000	0.0000	0
20/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	18,364.0000	17,783.0000	(3.164)	0	0	0
20/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,225.0000	16,700.0000	2.928	0	0	0
20/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	21,421.0000	20,785.0000	(2.969)	0	0	0
20/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	13,605.0000	14,025.0000	3.087	0	0	0

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20/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	12,999.0000	13,405.0000	3.123	0	0	0
20/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	23,052.0000	22,390.0000	(2.872)	0	0	0
20/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,411.0000	12,805.0000	3.175	0	0	0
20/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	22,228.0000	21,579.0000	(2.920)	0	0	0
20/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,249.0000	10,591.0000	3.337	0	0	0
20/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	26,513.0000	25,799.0000	(2.693)	0	0	0
20/10/2006	R157	2006/11/02			Bond Future	8.4200	8.4600	0.475	0.0000	0.0000	12
20/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,059.0000	2,153.0000	(29.618)	0	0	0
20/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,722.0000	17,773.0000	13.045	0	0	0
20/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	131,845.0000	134,800.0000	2.241	0	0	0
20/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	179.0000	206.0000	15.084	0	0	0
20/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	31,992.0000	34,767.0000	8.674	0	0	0
20/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,173.0000	39,244.0000	(6.945)	0	0	0
20/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	405.0000	224.0000	(44.691)	0	0	0
20/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	76,747.0000	73,791.0000	(3.852)	0	0	0
20/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,552.0000	56,598.0000	(4.960)	0	0	0
20/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	111,013.0000	113,969.0000	2.663	0	0	0
20/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	5,369.0000	6,293.0000	17.210	0	0	100
20/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	11,272.0000	9,240.0000	(18.027)	0	0	0
20/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
20/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	3,101.0000	3,666.0000	18.220	0	0	0
20/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	50,896.0000	53,839.0000	5.782	0	0	171
20/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	20.0000	8.0000	(60.000)	0	0	0
20/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	70,538.0000	73,493.0000	4.189	0	0	0
20/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	93,638.0000	90,682.0000	(3.157)	0	0	0
20/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,691.0000	11,467.0000	(16.244)	0	0	0
20/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	90,581.0000	93,536.0000	3.262	0	0	0
20/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,101.0000	7,282.0000	(19.987)	0	0	0
20/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,191.0000	1,413.0000	18.640	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
20/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	2,295.0000	2,720.0000	18.519	0	0	20
20/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	19,169.0000	16,638.0000	(13.204)	0	0	20
20/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	4,117.0000	4,849.0000	17.780	0	0	0
20/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	6,883.0000	8,020.0000	16.519	0	0	0
20/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,311.0000	22,576.0000	(10.806)	0	0	0
20/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	16,332.0000	13,941.0000	(14.640)	0	0	0
20/10/2006	R157	2007/02/01			Bond Future	8.4010	8.4440	0.512	0.0000	0.0000	0
20/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,471.0000	3,762.0000	8.384	0	0	0
20/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,434.0000	9,089.0000	7.766	0	0	0
20/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	79,864.0000	77,048.0000	(3.526)	0	0	0
20/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	28,211.0000	29,913.0000	6.033	0	0	0
20/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	70,211.0000	72,950.0000	3.901	0	0	0
20/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,273.0000	1,079.0000	(15.240)	0	0	0
20/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,407.0000	4,778.0000	(11.633)	0	0	0
20/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	88,272.0000	91,185.0000	3.300	0	0	0
20/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	39,717.0000	41,827.0000	5.313	0	0	0
20/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,191.0000	2,378.0000	8.535	0	0	0
20/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	95,114.0000	92,194.0000	(3.070)	0	0	0
20/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,434.0000	5,876.0000	8.134	0	0	0
20/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	37,799.0000	35,632.0000	(5.733)	0	0	0
20/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	53,690.0000	56,168.0000	4.615	0	0	0
20/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,862.0000	13,803.0000	7.316	0	0	0
20/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,254.0000	9,256.0000	(9.733)	0	0	0
20/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	107,442.0000	110,457.0000	2.806	0	0	0
20/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,219.0000	15,814.0000	(8.160)	0	0	0
20/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,752.0000	2,384.0000	(13.372)	0	0	0
20/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	30,797.0000	28,837.0000	(6.364)	0	0	0
20/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,167.0000	3,434.0000	8.431	0	0	150
20/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,840.0000	48,388.0000	(4.823)	0	0	0
20/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	532.0000	441.0000	(17.105)	0	0	0
20/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	15,203.0000	16,280.0000	7.084	0	0	0
20/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,356.0000	20,654.0000	6.706	0	0	0
20/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,061.0000	31,030.0000	(6.143)	0	0	0
20/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,495.0000	24,686.0000	(6.828)	0	0	0
20/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,991.0000	62,325.0000	(4.102)	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
20/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	16,499.0000	17,647.0000	6.958	0	0	0
20/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	22,600.0000	24,056.0000	6.442	0	0	0
20/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	45,010.0000	47,275.0000	5.032	0	0	0
20/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	22,527.0000	20,876.0000	(7.329)	0	0	150
20/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	8,061.0000	7,218.0000	(10.458)	0	0	250
20/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	28,607.0000	26,722.0000	(6.589)	0	0	0
20/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	17,882.0000	19,104.0000	6.834	0	0	0
20/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	82,891.0000	80,051.0000	(3.426)	0	0	0
20/10/2006	R157	2007/05/03			Bond Future	8.3730	8.4170	0.525	0.0000	0.0000	0
20/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	13,692.0000	14,503.0000	5.923	0	0	0
20/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	57,089.0000	54,790.0000	(4.027)	0	0	0
20/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	47,931.0000	45,824.0000	(4.396)	0	0	0
20/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	18,163.0000	19,166.0000	5.522	0	0	0
20/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	45,763.0000	43,706.0000	(4.495)	0	0	0
20/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	19,433.0000	20,487.0000	5.424	0	0	0
20/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	20,766.0000	21,872.0000	5.326	0	0	0
20/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	43,645.0000	41,641.0000	(4.592)	0	0	0
20/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,711.0000	33,923.0000	(5.007)	0	0	0
20/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	26,761.0000	28,083.0000	4.940	0	0	0
20/10/2006	R157	2007/08/02			Bond Future	8.3420	8.3870	0.539	0.0000	0.0000	0
20/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	64,198.0000	62,002.0000	(3.421)	0	0	0
20/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	19,711.0000	20,624.0000	4.632	0	0	0
20/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	53,630.0000	51,632.0000	(3.726)	0	0	0
20/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	25,801.0000	26,912.0000	4.306	0	0	0
20/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	11,251.0000	12,150.0000	7.990	0	0	0
20/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	42,435.0000	40,224.0000	(5.210)	0	0	0
20/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	33,161.0000	34,485.0000	3.993	0	0	0
20/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	44,033.0000	42,248.0000	(4.054)	0	0	0
20/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	51,630.0000	49,673.0000	(3.790)	0	0	0
20/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	27,169.0000	28,321.0000	4.240	0	0	0
20/10/2006	R186	2006/11/02			Bond Future	8.1180	8.1590	0.505	0.0000	0.0000	29
20/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	7,528.0000	9,004.0000	19.607	0	0	0
20/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	44,081.0000	39,570.0000	(10.233)	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
20/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	24,961.0000	21,102.0000	(15.460)	0	0	0
20/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	4,162.0000	5,037.0000	21.024	0	0	0
20/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,043.0000	1,265.0000	21.285	0	0	0
20/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	16,966.0000	13,709.0000	(19.197)	0	0	0
20/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,634.0000	6,785.0000	20.430	0	0	0
20/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	36.0000	13.0000	(63.889)	0	0	0
20/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
20/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	5,916.0000	4,197.0000	(29.057)	0	0	0
20/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	95,961.0000	91,229.0000	(4.931)	0	0	0
20/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	74,878.0000	79,589.0000	6.292	0	0	0
20/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	175,246.0000	179,978.0000	2.700	0	0	0
20/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	19,694.0000	22,708.0000	15.304	0	0	0
20/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	776.0000	427.0000	(44.974)	0	0	0
20/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	20,772.0000	17,191.0000	(17.240)	0	0	0
20/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	44,532.0000	48,916.0000	9.845	0	0	0
20/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	107,086.0000	111,818.0000	4.419	0	0	0
20/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	140,535.0000	145,268.0000	3.368	0	0	0
20/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	211,273.0000	216,006.0000	2.240	0	0	0
20/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	117.0000	138.0000	17.949	0	0	0
20/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	70,079.0000	65,367.0000	(6.724)	0	0	0
20/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R186	2007/02/01			Bond Future	8.0970	8.1390	0.519	0.0000	0.0000	0
20/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	38,712.0000	41,232.0000	6.510	0	0	0
20/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	23,203.0000	24,929.0000	7.439	0	0	0
20/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	27,441.0000	25,129.0000	(8.425)	0	0	0
20/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	61,584.0000	58,043.0000	(5.750)	0	0	0
20/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	27,603.0000	29,580.0000	7.162	0	0	0
20/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	79,892.0000	83,743.0000	4.820	0	0	0
20/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	46,292.0000	43,187.0000	(6.707)	0	0	0
20/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	39,401.0000	36,547.0000	(7.243)	0	0	0
20/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,388.0000	17,678.0000	7.872	0	0	0
20/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,060.0000	78,085.0000	(4.844)	0	0	0

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20/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	138,706.0000	143,279.0000	3.297	0	0	0
20/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,967.0000	6,986.0000	(12.313)	0	0	0
20/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,571.0000	1,312.0000	(16.486)	0	0	0
20/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,093.0000	10,950.0000	8.491	0	0	0
20/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,851.0000	14,238.0000	(10.176)	0	0	0
20/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	107,699.0000	111,992.0000	3.986	0	0	0
20/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	56,903.0000	60,122.0000	5.657	0	0	0
20/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	42,727.0000	39,744.0000	(6.982)	0	0	0
20/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	172,148.0000	176,872.0000	2.744	0	0	0
20/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	25,263.0000	27,112.0000	7.319	0	0	0
20/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,764.0000	3,225.0000	(14.320)	0	0	0
20/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	207,490.0000	212,283.0000	2.310	0	0	0
20/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	181.0000	143.0000	(20.994)	0	0	0
20/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,977.0000	99,695.0000	(4.118)	0	0	0
20/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	573.0000	465.0000	(18.848)	0	0	0
20/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,161.0000	6,711.0000	8.927	0	0	0
20/10/2006	R186	2007/05/03			Bond Future	8.0740	8.1160	0.520	0.0000	0.0000	0
20/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	39,141.0000	41,059.0000	4.900	0	0	0
20/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	29,905.0000	31,487.0000	5.290	0	0	0
20/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	72,025.0000	68,791.0000	(4.490)	0	0	0
20/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	59,135.0000	56,236.0000	(4.902)	0	0	0
20/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	25,960.0000	27,385.0000	5.489	0	0	0
20/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	93,459.0000	89,780.0000	(3.936)	0	0	0
20/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	78,912.0000	75,521.0000	(4.297)	0	0	0
20/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	19,290.0000	20,427.0000	5.894	0	0	0
20/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	27,879.0000	29,382.0000	5.391	0	0	0
20/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	75,434.0000	72,120.0000	(4.393)	0	0	0
20/10/2006	R186	2007/08/02			Bond Future	8.0500	8.0930	0.534	0.0000	0.0000	0
20/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	69,458.0000	66,516.0000	(4.236)	0	0	0
20/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	46,848.0000	48,821.0000	4.211	0	0	0
20/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	33,248.0000	34,794.0000	4.650	0	0	0
20/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	37,392.0000	39,075.0000	4.501	0	0	0
20/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	88,611.0000	85,242.0000	(3.802)	0	0	0
20/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	81,989.0000	78,757.0000	(3.942)	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
20/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	102,491.0000	98,865.0000	(3.538)	0	0	0
20/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	26,038.0000	27,327.0000	4.950	0	0	0
20/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	35,273.0000	36,887.0000	4.576	0	0	0
20/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	85,272.0000	81,971.0000	(3.871)	0	0	0
20/10/2006	R194	2006/11/02			Bond Future	8.8890	8.9190	0.337	0.0000	0.0000	0
20/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,747.0000	27,115.0000	1.376	0	0	0
20/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,256.0000	17,625.0000	2.138	0	0	0
20/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,406.0000	20,775.0000	1.808	0	0	0
20/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	189.0000	131.0000	(30.688)	0	0	0
20/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,363.0000	4,673.0000	7.105	0	0	0
20/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,917.0000	5,243.0000	6.630	0	0	0
20/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,361.0000	36,729.0000	1.012	0	0	0
20/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,570.0000	23,938.0000	1.561	0	0	0
20/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,997.0000	11,365.0000	3.346	0	0	0
20/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,142.0000	33,511.0000	1.113	0	0	0
20/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,897.0000	8,261.0000	4.609	0	0	0
20/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	126.0000	83.0000	(34.127)	0	0	0
20/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,938.0000	30,306.0000	1.229	0	0	0
20/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	276.0000	198.0000	(28.261)	0	0	0
20/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,832.0000	4,123.0000	7.594	0	0	0
20/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,120.0000	14,488.0000	2.606	0	0	0
20/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
20/10/2006	R194	2007/02/01			Bond Future	8.9010	8.9420	0.461	0.0000	0.0000	0
20/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	121.0000	103.0000	(14.876)	0	0	0
20/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,463.0000	24,873.0000	1.676	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
20/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	256.0000	223.0000	(12.891)	0	0	0
20/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,666.0000	30,076.0000	1.382	0	0	0
20/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,674.0000	2,492.0000	(6.806)	0	0	0
20/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,688.0000	4,916.0000	4.863	0	0	0
20/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,778.0000	17,180.0000	2.396	0	0	0
20/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,873.0000	12,250.0000	3.175	0	0	0
20/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,059.0000	27,469.0000	1.515	0	0	0
20/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,287.0000	14,680.0000	2.751	0	0	0
20/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,315.0000	19,722.0000	2.107	0	0	0
20/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	52.0000	44.0000	(15.385)	0	0	0
20/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,854.0000	1,709.0000	(7.821)	0	0	0
20/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
20/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,880.0000	22,289.0000	1.869	0	0	0
20/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,626.0000	7,937.0000	4.078	0	0	0
20/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,640.0000	9,989.0000	3.620	0	0	0
20/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	563.0000	501.0000	(11.012)	0	0	0
20/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
20/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,080.0000	980.0000	(9.259)	0	0	0
20/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,452.0000	2,279.0000	(7.055)	0	0	0
20/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,907.0000	2,715.0000	(6.605)	0	0	0
20/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,420.0000	4,638.0000	4.932	0	0	0
20/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,968.0000	5,206.0000	4.791	0	0	0
20/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,879.0000	6,144.0000	4.508	0	0	0
20/10/2006	R194	2007/05/03			Bond Future	8.8550	8.9050	0.565	0.0000	0.0000	0
20/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,423.0000	3,568.0000	4.236	0	0	0
20/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,481.0000	6,238.0000	(3.749)	0	0	0
20/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,261.0000	4,430.0000	3.966	0	0	0
20/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,410.0000	4,216.0000	(4.399)	0	0	0
20/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,226.0000	5,419.0000	3.693	0	0	0
20/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,444.0000	4,618.0000	3.915	0	0	0
20/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,084.0000	4,248.0000	4.016	0	0	0
20/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,181.0000	4,967.0000	(4.130)	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
20/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,385.0000	5,166.0000	(4.067)	0	0	0
20/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,595.0000	5,371.0000	(4.004)	0	0	0
20/10/2006	R194	2007/08/02			Bond Future	8.7760	8.8360	0.684	0.0000	0.0000	0
20/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,312.0000	7,117.0000	(2.667)	0	0	0
20/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,736.0000	4,868.0000	2.787	0	0	0
20/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,426.0000	6,244.0000	(2.832)	0	0	0
20/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,479.0000	5,624.0000	2.646	0	0	0
20/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,223.0000	5,364.0000	2.700	0	0	0
20/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,714.0000	6,527.0000	(2.785)	0	0	0
20/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,873.0000	5,701.0000	(2.929)	0	0	0
20/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,569.0000	6,385.0000	(2.801)	0	0	0
20/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,014.0000	6,169.0000	2.577	0	0	0
20/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,350.0000	5,493.0000	2.673	0	0	0
20/10/2006	R201	2006/11/02			Bond Future	8.4090	8.4500	0.488	0.0000	0.0000	26
20/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,338.0000	9,503.0000	(16.185)	0	0	0
20/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,055.0000	4,778.0000	17.830	0	0	0
20/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	3,097.0000	3,668.0000	18.437	0	0	0
20/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,654.0000	1,878.0000	(29.239)	0	0	0
20/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	2,322.0000	2,762.0000	18.949	0	0	0
20/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,383.0000	7,701.0000	(17.926)	0	0	0
20/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,051.0000	13,680.0000	13.518	0	0	0
20/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,465.0000	11,499.0000	(14.601)	0	0	0
20/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	383.0000	215.0000	(43.864)	0	0	0
20/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	39,700.0000	42,091.0000	6.023	0	0	0
20/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,744.0000	13,668.0000	(13.186)	0	0	0
20/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	55,244.0000	57,649.0000	4.353	0	0	0
20/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	103,724.0000	106,129.0000	2.319	0	0	0
20/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	1,710.0000	2,039.0000	19.240	0	0	0
20/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	23.0000	9.0000	(60.870)	0	0	0
20/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	24,779.0000	27,016.0000	9.028	0	0	0
20/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	13.0000	15.0000	15.385	0	0	0
20/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	47,923.0000	45,519.0000	(5.016)	0	0	0

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20/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	130.0000	151.0000	16.154	0	0	0
20/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,106.0000	31,722.0000	(6.990)	0	0	0
20/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	877.0000	1,047.0000	19.384	0	0	0
20/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,661.0000	18,426.0000	(10.817)	0	0	0
20/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	71,103.0000	73,508.0000	3.382	0	0	0
20/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	87,261.0000	89,666.0000	2.756	0	0	0
20/10/2006	R201	2007/02/01			Bond Future	8.3870	8.4300	0.513	0.0000	0.0000	0
20/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,203.0000	3,704.0000	(11.872)	0	0	0
20/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,460.0000	22,881.0000	(6.455)	0	0	0
20/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,611.0000	12,483.0000	(8.287)	0	0	0
20/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	13,378.0000	14,330.0000	7.116	0	0	0
20/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	21,534.0000	22,876.0000	6.232	0	0	0
20/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	41,714.0000	43,686.0000	4.727	0	0	0
20/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,703.0000	21,185.0000	(6.686)	0	0	0
20/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,010.0000	19,553.0000	(6.935)	0	0	0
20/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	12,296.0000	13,188.0000	7.254	0	0	0
20/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,534.0000	15,548.0000	6.977	0	0	0
20/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,006.0000	7,211.0000	(9.930)	0	0	0
20/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	30,590.0000	32,265.0000	5.476	0	0	0
20/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	11,286.0000	12,120.0000	7.390	0	0	0
20/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,278.0000	24,641.0000	(6.230)	0	0	0
20/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	394.0000	324.0000	(17.766)	0	0	0
20/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	100,151.0000	102,593.0000	2.438	0	0	0
20/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,019.0000	49,877.0000	(4.118)	0	0	0
20/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	54,822.0000	57,004.0000	3.980	0	0	0
20/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,466.0000	10,190.0000	7.648	0	0	0
20/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,084.0000	28,338.0000	(5.804)	0	0	0
20/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,866.0000	4,195.0000	8.510	0	0	0
20/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,110.0000	1,821.0000	(13.697)	0	0	0
20/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	69,151.0000	71,472.0000	3.356	0	0	0
20/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	960.0000	810.0000	(15.625)	0	0	0
20/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	84,348.0000	86,749.0000	2.847	0	0	0
20/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	145.0000	116.0000	(20.000)	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
20/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,613.0000	38,639.0000	(4.861)	0	0	0
20/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,105.0000	6,601.0000	8.124	0	0	0
20/10/2006	R201	2007/05/03			Bond Future	8.3600	8.4040	0.526	0.0000	0.0000	0
20/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	21,456.0000	22,496.0000	4.847	0	0	0
20/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	29,302.0000	27,868.0000	(4.894)	0	0	0
20/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	35,641.0000	34,039.0000	(4.495)	0	0	0
20/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	16,719.0000	17,592.0000	5.222	0	0	0
20/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,105.0000	11,748.0000	5.790	0	0	0
20/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	46,353.0000	44,522.0000	(3.950)	0	0	0
20/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	15,663.0000	16,496.0000	5.318	0	0	0
20/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	37,330.0000	35,688.0000	(4.399)	0	0	0
20/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	39,059.0000	37,377.0000	(4.306)	0	0	0
20/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	14,657.0000	15,450.0000	5.410	0	0	0
20/10/2006	R201	2007/08/02			Bond Future	8.3330	8.3780	0.540	0.0000	0.0000	0
20/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	25,497.0000	26,543.0000	4.102	0	0	0
20/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	34,640.0000	33,212.0000	(4.122)	0	0	0
20/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	40,728.0000	39,160.0000	(3.850)	0	0	0
20/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	20,772.0000	21,678.0000	4.362	0	0	0
20/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	42,332.0000	40,731.0000	(3.782)	0	0	0
20/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	43,969.0000	42,335.0000	(3.716)	0	0	0
20/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	18,661.0000	19,500.0000	4.496	0	0	0
20/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	50,822.0000	49,060.0000	(3.467)	0	0	0
20/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	14,919.0000	15,631.0000	4.772	0	0	0
20/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	19,696.0000	20,568.0000	4.427	0	0	0
20/10/2006	R203	2006/11/02			Bond Future	8.3340	8.3750	0.492	0.0000	0.0000	0
20/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	60,969.0000	63,845.0000	4.717	0	0	0
20/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	22,225.0000	19,474.0000	(12.378)	0	0	0
20/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	99,898.0000	102,774.0000	2.879	0	0	0
20/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	28,768.0000	25,929.0000	(9.869)	0	0	0
20/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	80,202.0000	83,078.0000	3.586	0	0	0
20/10/2006	R203	2006/11/02	6.50	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
20/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	98.0000	135.0000	37.755	0	0	0
20/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	140,727.0000	143,603.0000	2.044	0	0	0
20/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	120,069.0000	122,944.0000	2.394	0	0	0
20/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	42,193.0000	45,064.0000	6.804	0	0	0
20/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,030.0000	13,489.0000	(15.852)	0	0	0
20/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,004.0000	1,338.0000	33.267	0	0	0
20/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	345.0000	470.0000	36.232	0	0	0
20/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
20/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	276.0000	133.0000	(51.812)	0	0	0
20/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,176.0000	10,803.0000	(18.010)	0	0	0
20/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	24,119.0000	26,851.0000	11.327	0	0	0
20/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,601.0000	2,104.0000	31.418	0	0	0
20/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	19,063.0000	16,398.0000	(13.980)	0	0	0
20/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	602.0000	813.0000	35.050	0	0	0
20/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,155.0000	2,115.0000	(32.964)	0	0	0
20/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	9,081.0000	10,917.0000	20.218	0	0	0
20/10/2006	R203	2007/02/01			Bond Future	8.3160	8.3590	0.517	0.0000	0.0000	0
20/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	116,936.0000	119,905.0000	2.539	0	0	0
20/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	116.0000	88.0000	(24.138)	0	0	0
20/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	417.0000	329.0000	(21.103)	0	0	0
20/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
20/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	78,131.0000	81,020.0000	3.698	0	0	0
20/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	137,211.0000	140,187.0000	2.169	0	0	0
20/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,858.0000	5,475.0000	12.701	0	0	0
20/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	97,198.0000	100,147.0000	3.034	0	0	0
20/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	60,047.0000	62,798.0000	4.581	0	0	0
20/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	6,559.0000	7,338.0000	11.877	0	0	0
20/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,255.0000	1,029.0000	(18.008)	0	0	0
20/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,092.0000	2,402.0000	14.818	0	0	0
20/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	7,564.0000	8,432.0000	11.475	0	0	0
20/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	34,369.0000	32,009.0000	(6.867)	0	0	0
20/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	48,076.0000	45,409.0000	(5.547)	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
20/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	27,009.0000	24,899.0000	(7.812)	0	0	0
20/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	29,375.0000	27,177.0000	(7.483)	0	0	0
20/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	17,955.0000	19,533.0000	8.789	0	0	0
20/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,201.0000	2,713.0000	(15.245)	0	0	0
20/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,008.0000	6,116.0000	(12.728)	0	0	0
20/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	43,506.0000	45,995.0000	5.721	0	0	0
20/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	8,680.0000	9,640.0000	11.060	0	0	0
20/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	29,250.0000	31,335.0000	7.128	0	0	0
20/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	22,568.0000	20,648.0000	(8.508)	0	0	0
20/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	24,738.0000	22,721.0000	(8.153)	0	0	0
20/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	9,912.0000	10,970.0000	10.674	0	0	0
20/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,363.0000	11,964.0000	(10.469)	0	0	0
20/10/2006	R203	2007/05/03			Bond Future	8.2910	8.3340	0.519	0.0000	0.0000	0
20/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	39,463.0000	37,287.0000	(5.514)	0	0	0
20/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	51,937.0000	49,487.0000	(4.717)	0	0	0
20/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	8,668.0000	9,432.0000	8.814	0	0	0
20/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	7,775.0000	8,479.0000	9.055	0	0	0
20/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	4,898.0000	5,387.0000	9.984	0	0	0
20/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	41,849.0000	39,612.0000	(5.345)	0	0	0
20/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	37,139.0000	35,026.0000	(5.689)	0	0	0
20/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	9,637.0000	10,464.0000	8.582	0	0	0
20/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	14,341.0000	15,444.0000	7.691	0	0	0
20/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	28,521.0000	26,685.0000	(6.437)	0	0	0
20/10/2006	R203	2007/08/02			Bond Future	8.2650	8.3080	0.520	0.0000	0.0000	0
20/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	56,156.0000	53,859.0000	(4.090)	0	0	0
20/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	11,444.0000	12,234.0000	6.903	0	0	0
20/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	46,763.0000	44,652.0000	(4.514)	0	0	0
20/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	13,502.0000	14,395.0000	6.614	0	0	0
20/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	42,345.0000	40,337.0000	(4.742)	0	0	0
20/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,058.0000	8,662.0000	7.496	0	0	0
20/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	12,441.0000	13,282.0000	6.760	0	0	0
20/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	44,529.0000	42,469.0000	(4.626)	0	0	0
20/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	34,148.0000	32,362.0000	(5.230)	0	0	0
20/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	18,428.0000	19,543.0000	6.051	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
20/10/2006	R204	2006/11/02			Bond Future	8.3090	8.3490	0.481	0.0000	0.0000	0
20/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	42,837.0000	45,760.0000	6.824	0	0	0
20/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	10,131.0000	11,696.0000	15.448	0	0	0
20/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	79.0000	36.0000	(54.430)	0	0	0
20/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,806.0000	14,364.0000	(14.531)	0	0	0
20/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	24,365.0000	26,933.0000	10.540	0	0	0
20/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,035.0000	636.0000	(38.551)	0	0	0
20/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,751.0000	3,276.0000	19.084	0	0	0
20/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,734.0000	4,333.0000	(24.433)	0	0	0
20/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	56.0000	64.0000	14.286	0	0	0
20/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	19,695.0000	17,118.0000	(13.085)	0	0	0
20/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	22,741.0000	20,055.0000	(11.811)	0	0	0
20/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,007.0000	2,395.0000	19.332	0	0	0
20/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	49,628.0000	46,669.0000	(5.962)	0	0	0
20/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1,437.0000	1,717.0000	19.485	0	0	0
20/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	147,840.0000	150,806.0000	2.006	0	0	0
20/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	62,697.0000	65,661.0000	4.727	0	0	0
20/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	125,711.0000	128,678.0000	2.360	0	0	0
20/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	25,910.0000	23,141.0000	(10.687)	0	0	0
20/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
20/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	104,155.0000	107,121.0000	2.848	0	0	0
20/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	83,155.0000	86,121.0000	3.567	0	0	0
20/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,010.0000	1,206.0000	19.406	0	0	0
20/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	472.0000	561.0000	18.856	0	0	0
20/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	32,512.0000	29,634.0000	(8.852)	0	0	0
20/10/2006	R204	2007/02/01			Bond Future	8.2890	8.3310	0.507	0.0000	0.0000	0
20/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,769.0000	19,185.0000	(7.627)	0	0	0
20/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	15,667.0000	16,771.0000	7.047	0	0	0
20/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	6,477.0000	6,998.0000	8.044	0	0	0
20/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,026.0000	29,047.0000	(6.379)	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
20/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,942.0000	6,181.0000	(10.962)	0	0	0
20/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	23,644.0000	25,144.0000	6.344	0	0	0
20/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	13,196.0000	14,158.0000	7.290	0	0	0
20/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	56,955.0000	54,392.0000	(4.500)	0	0	0
20/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,721.0000	33,600.0000	(5.938)	0	0	0
20/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	34,273.0000	36,196.0000	5.611	0	0	0
20/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	47,700.0000	50,022.0000	4.868	0	0	0
20/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,697.0000	11,536.0000	(9.144)	0	0	0
20/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,249.0000	40,938.0000	(5.343)	0	0	0
20/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	10,110.0000	10,882.0000	7.636	0	0	0
20/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,338.0000	31,287.0000	(6.152)	0	0	0
20/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	14,387.0000	15,419.0000	7.173	0	0	0
20/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	94.0000	74.0000	(21.277)	0	0	0
20/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	64,053.0000	66,677.0000	4.097	0	0	0
20/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	12,088.0000	12,985.0000	7.421	0	0	0
20/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	102,055.0000	105,019.0000	2.904	0	0	0
20/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	144,472.0000	147,536.0000	2.121	0	0	0
20/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,619.0000	3,160.0000	(12.683)	0	0	0
20/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,169.0000	35,982.0000	(5.730)	0	0	0
20/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	277.0000	225.0000	(18.773)	0	0	0
20/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	727.0000	607.0000	(16.506)	0	0	0
20/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	122,853.0000	125,885.0000	2.468	0	0	0
20/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	82,329.0000	85,164.0000	3.444	0	0	0
20/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,710.0000	1,461.0000	(14.561)	0	0	0
20/10/2006	R204	2007/05/03			Bond Future	8.2660	8.3090	0.520	0.0000	0.0000	0
20/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	24,636.0000	25,834.0000	4.863	0	0	0
20/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	41,480.0000	39,554.0000	(4.643)	0	0	0
20/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	49,942.0000	47,811.0000	(4.267)	0	0	0
20/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	19,008.0000	20,001.0000	5.224	0	0	0
20/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	64,002.0000	61,598.0000	(3.756)	0	0	0
20/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	52,178.0000	49,998.0000	(4.178)	0	0	0
20/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	17,764.0000	18,709.0000	5.320	0	0	0
20/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	12,448.0000	13,169.0000	5.792	0	0	0
20/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	16,583.0000	17,481.0000	5.415	0	0	0
20/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	54,459.0000	52,231.0000	(4.091)	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
20/10/2006	R204	2007/08/02			Bond Future	8.2430	8.2860	0.522	0.0000	0.0000	0
20/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	29,966.0000	31,174.0000	4.031	0	0	0
20/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	48,253.0000	46,369.0000	(3.904)	0	0	0
20/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	56,391.0000	54,336.0000	(3.644)	0	0	0
20/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	60,691.0000	58,555.0000	(3.519)	0	0	0
20/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	58,522.0000	56,426.0000	(3.582)	0	0	0
20/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	22,881.0000	23,876.0000	4.349	0	0	0
20/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	69,714.0000	67,425.0000	(3.283)	0	0	0
20/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	21,629.0000	22,584.0000	4.415	0	0	0
20/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	17,135.0000	17,938.0000	4.686	0	0	0
20/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	24,186.0000	25,223.0000	4.288	0	0	0
20/10/2006	R207	2006/11/02			Bond Future	8.2380	8.2840	0.558	0.0000	0.0000	0
20/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	78,592.0000	82,045.0000	4.394	0	0	0
20/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	99,897.0000	103,350.0000	3.457	0	0	0
20/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	54,991.0000	51,538.0000	(6.279)	0	0	0
20/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	37,495.0000	34,061.0000	(9.159)	0	0	0
20/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	121,812.0000	125,265.0000	2.835	0	0	0
20/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	30,457.0000	27,069.0000	(11.124)	0	0	0
20/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	151.0000	216.0000	43.046	0	0	0
20/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	5,863.0000	7,424.0000	26.625	0	0	0
20/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	6,765.0000	4,874.0000	(27.953)	0	0	0
20/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	23,557.0000	20,298.0000	(13.835)	0	0	0
20/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	40.0000	58.0000	45.000	0	0	0
20/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	26,977.0000	23,639.0000	(12.374)	0	0	0
20/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,292.0000	1,760.0000	36.223	0	0	0
20/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	17,058.0000	14,074.0000	(17.493)	0	0	0
20/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	276.0000	391.0000	41.667	0	0	0
20/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	805.0000	1,113.0000	38.261	0	0	0
20/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	19,165.0000	22,155.0000	15.601	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
20/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	57,878.0000	61,330.0000	5.964	0	0	0
20/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,017.0000	554.0000	(45.526)	0	0	0
20/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	20,236.0000	17,092.0000	(15.537)	0	0	0
20/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	481.0000	674.0000	40.125	0	0	0
20/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	52.0000	19.0000	(63.462)	0	0	0
20/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	37,788.0000	41,207.0000	9.048	0	0	0
20/10/2006	R207	2007/02/01			Bond Future	8.2170	8.2640	0.572	0.0000	0.0000	0
20/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	34,329.0000	31,664.0000	(7.763)	0	0	0
20/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	57,699.0000	54,480.0000	(5.579)	0	0	0
20/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
20/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	237.0000	180.0000	(24.051)	0	0	0
20/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	6,321.0000	7,157.0000	13.226	0	0	0
20/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	772.0000	611.0000	(20.855)	0	0	0
20/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	97,468.0000	100,912.0000	3.533	0	0	0
20/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	141,151.0000	144,648.0000	2.477	0	0	0
20/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	76,949.0000	80,289.0000	4.341	0	0	0
20/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	118,940.0000	122,423.0000	2.928	0	0	0
20/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	61.0000	44.0000	(27.869)	0	0	0
20/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	5,444.0000	6,188.0000	13.666	0	0	0
20/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,660.0000	1,941.0000	16.928	0	0	0
20/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	37,022.0000	34,266.0000	(7.444)	0	0	0
20/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,978.0000	4,558.0000	14.580	0	0	0
20/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	42,640.0000	39,720.0000	(6.848)	0	0	0
20/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	29,207.0000	26,743.0000	(8.436)	0	0	0
20/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	9,613.0000	10,757.0000	11.901	0	0	0
20/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	31,721.0000	29,154.0000	(8.092)	0	0	0
20/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	7,304.0000	8,237.0000	12.774	0	0	0
20/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	26,791.0000	24,435.0000	(8.794)	0	0	0
20/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	8,399.0000	9,435.0000	12.335	0	0	0
20/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	57,822.0000	60,943.0000	5.398	0	0	0
20/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	10,168.0000	8,888.0000	(12.589)	0	0	0
20/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	26,565.0000	28,785.0000	8.357	0	0	0
20/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,123.0000	1,744.0000	(17.852)	0	0	0
20/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	40,770.0000	43,516.0000	6.735	0	0	0
20/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,992.0000	4,239.0000	(15.084)	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
20/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	18,218.0000	16,332.0000	(10.352)	0	0	0
20/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	15,759.0000	17,373.0000	10.242	0	0	0
20/10/2006	R207	2007/05/03			Bond Future	8.1950	8.2430	0.586	0.0000	0.0000	0
20/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	62,016.0000	59,000.0000	(4.863)	0	0	0
20/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	4,883.0000	5,415.0000	10.895	0	0	0
20/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	51,049.0000	48,261.0000	(5.461)	0	0	0
20/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	9,446.0000	10,338.0000	9.443	0	0	0
20/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	45,860.0000	43,205.0000	(5.789)	0	0	0
20/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	7,655.0000	8,414.0000	9.915	0	0	0
20/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	8,514.0000	9,338.0000	9.678	0	0	0
20/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	48,427.0000	45,704.0000	(5.623)	0	0	0
20/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	36,210.0000	33,855.0000	(6.504)	0	0	0
20/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	13,981.0000	15,173.0000	8.526	0	0	0
20/10/2006	R207	2007/08/02			Bond Future	8.1720	8.2210	0.600	0.0000	0.0000	0
20/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	10,794.0000	11,669.0000	8.106	0	0	0
20/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	55,427.0000	52,712.0000	(4.898)	0	0	0
20/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	12,789.0000	13,784.0000	7.780	0	0	0
20/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	50,512.0000	47,917.0000	(5.137)	0	0	0
20/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	65,776.0000	62,849.0000	(4.450)	0	0	0
20/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	7,538.0000	8,201.0000	8.795	0	0	0
20/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	11,759.0000	12,693.0000	7.943	0	0	0
20/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	52,946.0000	50,290.0000	(5.016)	0	0	0
20/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	41,295.0000	38,961.0000	(5.652)	0	0	0
20/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	17,614.0000	18,870.0000	7.131	0	0	0
20/10/2006	TRTI	2006/11/02			Index Future	236.2390	235.8260	(0.175)	0.0000	0.0000	500

Grand Total: **2,912**