



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/10/2006

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
25/10/2006	CRDI 2006/11/02			Index Future	102.8940	103.0990	0.199	0.0000	0.0000	10
25/10/2006	GOVI 2006/11/02			jGovi	238.1910	239.0490	0.360	0.0000	0.0000	672
25/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	81,910.0000	90,490.0000	10.475	0	0	0
25/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
25/10/2006	GOVI 2007/02/01			jGovi	243.1040	243.9750	0.358	0.0000	0.0000	0
25/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	48.0000	25.0000	(47.917)	0	0	0
25/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	131,088.0000	139,775.0000	6.627	0	0	0
25/10/2006	GOVI 2007/05/03			jGovi	248.4950	249.3810	0.357	0.0000	0.0000	0
25/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	135,552.0000	144,230.0000	6.402	0	0	0
25/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	602.0000	420.0000	(30.233)	0	0	0
25/10/2006	GOVI 2007/08/02			jGovi	254.3500	255.3340	0.387	0.0000	0.0000	0
25/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,798.0000	1,356.0000	(24.583)	0	0	0
25/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	140,298.0000	149,696.0000	6.699	0	0	0
25/10/2006	J153 2010/08/31			jSwap	9.0730	9.0280	(0.496)	0.0000	0.0000	0
25/10/2006	J157 2015/09/15			jSwap	8.8270	8.7550	(0.816)	0.0000	0.0000	0
25/10/2006	J186 2026/12/21			jSwap	8.4160	8.3250	(1.081)	0.0000	0.0000	0
25/10/2006	J194 2008/02/28			jSwap	9.1580	9.1510	(0.076)	0.0000	0.0000	0

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25/10/2006	J201	2014/12/22			jSwap	8.7990	8.7340	(0.739)	0.0000	0.0000	0
25/10/2006	J203	2017/09/15			jSwap	8.7620	8.6850	(0.879)	0.0000	0.0000	0
25/10/2006	J204	2018/12/21			jSwap	8.6690	8.5850	(0.969)	0.0000	0.0000	0
25/10/2006	J207	2020/01/15			jSwap	8.6510	8.5640	(1.006)	0.0000	0.0000	0
25/10/2006	JBAR	2005/12/21			jBar	8.7260	8.7260	-	0.0000	0.0000	0
25/10/2006	JFRA	2006/11/02			jFra	8.8090	8.8010	(0.091)	0.0000	0.0000	0
25/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,413.0000	4,394.0000	(0.431)	0	0	0
25/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/10/2006	JFRA	2007/02/01			jFra	9.1580	9.1510	(0.076)	0.0000	0.0000	0
25/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,053.0000	4,036.0000	(0.419)	0	0	0
25/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	11.0000	-	0	0	0
25/10/2006	JFRA	2007/05/03			jFra	9.3670	9.3580	(0.096)	0.0000	0.0000	0
25/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,597.0000	4,575.0000	(0.479)	0	0	0
25/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	48.0000	49.0000	2.083	0	0	0
25/10/2006	JFRA	2007/08/02			jFra	9.3590	9.3450	(0.150)	0.0000	0.0000	0
25/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	120.0000	122.0000	1.667	0	0	0
25/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,649.0000	4,617.0000	(0.688)	0	0	0
25/10/2006	JFRA	2007/11/01			jFra	9.3220	9.3110	(0.118)	0.0000	0.0000	0
25/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	211.0000	213.0000	0.948	0	0	0
25/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,983.0000	4,957.0000	(0.522)	0	0	0
25/10/2006	JFRA	2008/02/07			jFra	9.2330	9.2240	(0.097)	0.0000	0.0000	0
25/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,787.0000	24,752.0000	(0.141)	0	0	0
25/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,555.0000	20,541.0000	(0.068)	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
25/10/2006	JN02	2006/11/02			jNote	9.1780	9.1670	(0.120)	0.0000	0.0000	0
25/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,084.0000	34,887.0000	(0.562)	0	0	0
25/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/10/2006	JN02	2007/02/01			jNote	9.2110	9.1930	(0.195)	0.0000	0.0000	0
25/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	12,449.0000	12,218.0000	(1.856)	0	0	0
25/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,616.0000	8,711.0000	1.103	0	0	0
25/10/2006	JN02	2007/05/03			jNote	9.1850	9.1570	(0.305)	0.0000	0.0000	0
25/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,037.0000	15,265.0000	1.516	0	0	0
25/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,853.0000	13,572.0000	(2.028)	0	0	0
25/10/2006	JN02	2007/08/02			jNote	9.1230	9.0850	(0.417)	0.0000	0.0000	0
25/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	16,420.0000	16,066.0000	(2.156)	0	0	0
25/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,732.0000	19,070.0000	1.804	0	0	0
25/10/2006	JN05	2006/11/02			jNote	8.9400	8.8890	(0.570)	0.0000	0.0000	0
25/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	67,428.0000	65,448.0000	(2.936)	0	0	0
25/10/2006	JN05	2007/02/01			jNote	8.9350	8.8790	(0.627)	0.0000	0.0000	0
25/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	5,397.0000	4,684.0000	(13.211)	0	0	0
25/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	17,963.0000	19,498.0000	8.545	0	0	0
25/10/2006	JN05	2007/05/03			jNote	8.9060	8.8430	(0.707)	0.0000	0.0000	0
25/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	22,414.0000	24,067.0000	7.375	0	0	0
25/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	8,682.0000	7,803.0000	(10.124)	0	0	0
25/10/2006	JN05	2007/08/02			jNote	8.8610	8.7950	(0.745)	0.0000	0.0000	0
25/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	10,972.0000	10,029.0000	(8.595)	0	0	0
25/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	26,519.0000	28,236.0000	6.475	0	0	0
25/10/2006	JN10	2006/11/02			jNote	8.7160	8.6460	(0.803)	0.0000	0.0000	0
25/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	96,674.0000	92,282.0000	(4.543)	0	0	0

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25/10/2006	JN10	2007/02/01			jNote	8.7030	8.6290	(0.850)	0.0000	0.0000	0
25/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	23,111.0000	27,038.0000	16.992	0	0	0
25/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	3,518.0000	2,500.0000	(28.937)	0	0	0
25/10/2006	JN10	2007/05/03			jNote	8.6760	8.5970	(0.911)	0.0000	0.0000	0
25/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	6,313.0000	4,961.0000	(21.416)	0	0	0
25/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	27,712.0000	31,651.0000	14.214	0	0	0
25/10/2006	JN10	2007/08/02			jNote	8.6380	8.5540	(0.972)	0.0000	0.0000	0
25/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	32,229.0000	36,343.0000	12.765	0	0	0
25/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	8,278.0000	6,747.0000	(18.495)	0	0	0
25/10/2006	JROD	2006/10/31			jRod	7.7260	7.7250	(0.013)	0.0000	0.0000	0
25/10/2006	JROD	2006/11/30			jRod	7.9980	7.9900	(0.100)	0.0000	0.0000	0
25/10/2006	JROD	2006/12/29			jRod	8.3860	8.3730	(0.155)	0.0000	0.0000	0
25/10/2006	JROD	2007/01/31			jRod	8.2570	8.2520	(0.061)	0.0000	0.0000	0
25/10/2006	JROD	2007/02/28			jRod	8.4990	8.5000	0.012	0.0000	0.0000	0
25/10/2006	JROD	2007/03/30			jRod	8.7480	8.7590	0.126	0.0000	0.0000	0
25/10/2006	JROD	2007/04/30			jRod	8.5490	8.5620	0.152	0.0000	0.0000	0
25/10/2006	JROD	2007/05/31			jRod	8.7450	8.7600	0.172	0.0000	0.0000	0
25/10/2006	OTHI	2006/11/02			Index Future	236.3000	236.8340	0.226	0.0000	0.0000	15
25/10/2006	R153	2006/11/02			Bond Future	8.6500	8.6100	(0.462)	0.0000	0.0000	503
25/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,124.0000	5,959.0000	16.296	0	0	0
25/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,665.0000	1,111.0000	(33.273)	0	0	0
25/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,611.0000	1,942.0000	20.546	0	0	0
25/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	5,084.0000	4,027.0000	(20.791)	0	0	0

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25/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,727.0000	76,340.0000	(1.784)	0	0	0
25/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	6,319.0000	5,164.0000	(18.278)	0	0	0
25/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	7,686.0000	6,453.0000	(16.042)	0	0	0
25/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	726.0000	881.0000	21.350	0	0	0
25/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,104.0000	1,337.0000	21.105	0	0	0
25/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,351.0000	66,964.0000	(2.029)	0	0	0
25/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,820.0000	21,432.0000	(6.082)	0	0	0
25/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,872.0000	48,484.0000	(2.783)	0	0	0
25/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,766.0000	39,378.0000	(3.405)	0	0	0
25/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,058.0000	12,685.0000	(9.767)	0	0	101
25/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	16.0000	5.0000	(68.750)	0	0	0
25/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,749.0000	30,361.0000	(4.372)	0	0	0
25/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	20,577.0000	21,953.0000	6.687	0	0	0
25/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	84.0000	99.0000	17.857	0	0	0
25/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,067.0000	57,679.0000	(2.350)	0	0	0
25/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,279.0000	13,550.0000	10.351	0	0	0
25/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	228.0000	111.0000	(51.316)	0	0	0
25/10/2006	R153	2007/02/01			Bond Future	8.6250	8.6650	0.464	0.0000	0.0000	0
25/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,916.0000	8,273.0000	(7.212)	0	0	0
25/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	12,217.0000	12,911.0000	5.681	0	0	0
25/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	11,363.0000	12,022.0000	5.800	0	0	0
25/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	8,379.0000	8,905.0000	6.278	0	0	0
25/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,136.0000	7,527.0000	(7.485)	0	0	0
25/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,442.0000	11,666.0000	(6.237)	0	0	0
25/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,172.0000	24,196.0000	4.419	0	0	0
25/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,137.0000	18,004.0000	5.059	0	0	0
25/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,668.0000	3,930.0000	7.143	0	0	0
25/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,836.0000	4,400.0000	(9.016)	0	0	0

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25/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,592.0000	5,971.0000	6.778	0	0	0
25/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	23,799.0000	22,759.0000	(4.370)	0	0	0
25/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,725.0000	16,802.0000	(5.207)	0	0	0
25/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,195.0000	1,041.0000	(12.887)	0	0	0
25/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,392.0000	6,818.0000	(7.765)	0	0	0
25/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	30,164.0000	31,311.0000	3.803	0	0	0
25/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	13,111.0000	13,840.0000	5.560	0	0	0
25/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,264.0000	64,560.0000	2.049	0	0	0
25/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	27.0000	21.0000	(22.222)	0	0	0
25/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,011.0000	73,312.0000	1.807	0	0	0
25/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,960.0000	39,182.0000	3.219	0	0	0
25/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	82.0000	67.0000	(18.293)	0	0	0
25/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	543.0000	463.0000	(14.733)	0	0	0
25/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,633.0000	55,920.0000	2.356	0	0	0
25/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,576.0000	2,297.0000	(10.831)	0	0	0
25/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	223.0000	185.0000	(17.040)	0	0	0
25/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
25/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,167.0000	47,432.0000	2.740	0	0	0
25/10/2006	R153	2007/05/03			Bond Future	8.5800	8.5340	(0.536)	0.0000	0.0000	0
25/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	15,647.0000	16,394.0000	4.774	0	0	0
25/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	11,989.0000	11,330.0000	(5.497)	0	0	0
25/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,588.0000	13,236.0000	5.148	0	0	0
25/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	15,035.0000	14,276.0000	(5.048)	0	0	0
25/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	16,476.0000	17,247.0000	4.680	0	0	0
25/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	11,298.0000	10,663.0000	(5.620)	0	0	0
25/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,329.0000	18,125.0000	4.593	0	0	0
25/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	10,634.0000	10,024.0000	(5.736)	0	0	0
25/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	8,250.0000	7,736.0000	(6.230)	0	0	0
25/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	20,987.0000	21,880.0000	4.255	0	0	0
25/10/2006	R153	2007/08/02			Bond Future	8.5250	8.4780	(0.551)	0.0000	0.0000	0
25/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,658.0000	20,377.0000	3.658	0	0	0
25/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,692.0000	14,073.0000	(4.213)	0	0	0
25/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,748.0000	17,396.0000	3.869	0	0	0
25/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	17,460.0000	16,770.0000	(3.952)	0	0	0

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25/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,218.0000	21,972.0000	3.554	0	0	0
25/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,429.0000	21,166.0000	3.608	0	0	0
25/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	14,050.0000	13,448.0000	(4.285)	0	0	0
25/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	13,427.0000	12,843.0000	(4.349)	0	0	0
25/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	11,128.0000	10,612.0000	(4.637)	0	0	0
25/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,541.0000	25,364.0000	3.354	0	0	0
25/10/2006	R157	2006/11/02			Bond Future	8.5500	8.4150	(1.579)	0.0000	0.0000	6
25/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,375.0000	3,405.0000	(59.343)	0	0	100
25/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	32,591.0000	42,383.0000	30.045	0	0	0
25/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	22,784.0000	13,979.0000	(38.646)	0	0	0
25/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	100,154.0000	90,210.0000	(9.929)	0	0	0
25/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	547.0000	1,686.0000	208.227	0	0	0
25/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	141,418.0000	131,474.0000	(7.032)	0	0	0
25/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	8,420.0000	15,154.0000	79.976	0	0	0
25/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	120,587.0000	110,643.0000	(8.246)	0	0	0
25/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	60,450.0000	50,506.0000	(16.450)	0	0	171
25/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	4,704.0000	9,678.0000	105.740	0	0	0
25/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	18.0000	83.0000	361.111	0	0	0
25/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	41,178.0000	31,300.0000	(23.989)	0	0	0
25/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	171.0000	19.0000	(88.889)	0	0	0
25/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	4,763.0000	1,553.0000	(67.394)	0	0	0
25/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	80,111.0000	70,167.0000	(12.413)	0	0	0
25/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	3,450.0000	997.0000	(71.101)	0	0	20
25/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	49,969.0000	59,904.0000	19.882	0	0	0
25/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,664.0000	371.0000	(77.704)	0	0	0
25/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
25/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	10,690.0000	4,800.0000	(55.098)	0	0	0
25/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,210.0000	24,861.0000	53.368	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
25/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	10,751.0000	18,242.0000	69.677	0	0	20
25/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	3,334.0000	7,388.0000	121.596	0	0	0
25/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,399.0000	12,283.0000	91.952	0	0	0
25/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	6,399.0000	2,339.0000	(63.447)	0	0	0
25/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	84,064.0000	94,008.0000	11.829	0	0	0
25/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	67,172.0000	77,116.0000	14.804	0	0	0
25/10/2006	R157	2007/02/01			Bond Future	8.4850	8.4250	(0.707)	0.0000	0.0000	0
25/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	93,907.0000	89,751.0000	(4.426)	0	0	0
25/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	847.0000	1,017.0000	20.071	0	0	0
25/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	43,634.0000	40,399.0000	(7.414)	0	0	0
25/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	8,110.0000	9,201.0000	13.453	0	0	0
25/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,426.0000	12,818.0000	(11.147)	0	0	0
25/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	14,231.0000	15,855.0000	11.412	0	0	0
25/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	113,301.0000	109,049.0000	(3.753)	0	0	0
25/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	31,284.0000	28,582.0000	(8.637)	0	0	0
25/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,462.0000	8,299.0000	(12.291)	0	0	0
25/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,082.0000	5,269.0000	(13.367)	0	0	0
25/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,655.0000	26,953.0000	9.321	0	0	0
25/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,197.0000	77,967.0000	5.081	0	0	0
25/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	17,028.0000	15,215.0000	(10.647)	0	0	0
25/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,865.0000	3,309.0000	(14.386)	0	0	0
25/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,045.0000	4,688.0000	15.896	0	0	0
25/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	19,990.0000	17,963.0000	(10.140)	0	0	0
25/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	33,302.0000	36,019.0000	8.159	0	0	0
25/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	331.0000	404.0000	22.054	0	0	0
25/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	58,389.0000	54,707.0000	(6.306)	0	0	0
25/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,422.0000	2,050.0000	(15.359)	0	0	0
25/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	45,808.0000	48,970.0000	6.903	0	0	0
25/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	89,284.0000	93,238.0000	4.429	0	0	0
25/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	49,254.0000	45,827.0000	(6.958)	0	0	0
25/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	77,185.0000	80,997.0000	4.939	0	0	0
25/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,699.0000	29,106.0000	9.015	0	0	0
25/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	59,578.0000	63,090.0000	5.895	0	0	0
25/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,522.0000	3,009.0000	(14.566)	0	0	150
25/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	18,462.0000	16,543.0000	(10.394)	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
25/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,244.0000	7,142.0000	14.382	0	0	250
25/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	75,469.0000	71,493.0000	(5.268)	0	0	0
25/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,948.0000	2,298.0000	17.967	0	0	0
25/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	21,615.0000	19,477.0000	(9.891)	0	0	0
25/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	22,693.0000	24,881.0000	9.642	0	0	0
25/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,824.0000	31,337.0000	8.718	0	0	0
25/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	25,173.0000	22,811.0000	(9.383)	0	0	0
25/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	19,040.0000	21,003.0000	10.310	0	0	150
25/10/2006	R157	2007/05/03			Bond Future	8.4570	8.3600	(1.147)	0.0000	0.0000	0
25/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	41,646.0000	45,911.0000	10.241	0	0	0
25/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	21,245.0000	18,661.0000	(12.163)	0	0	0
25/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	52,525.0000	57,358.0000	9.201	0	0	0
25/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	15,057.0000	13,041.0000	(13.389)	0	0	0
25/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	43,720.0000	48,103.0000	10.025	0	0	0
25/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	19,881.0000	17,415.0000	(12.404)	0	0	0
25/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	22,675.0000	19,971.0000	(11.925)	0	0	0
25/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	39,625.0000	43,771.0000	10.463	0	0	0
25/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	32,098.0000	35,751.0000	11.381	0	0	0
25/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	29,077.0000	25,880.0000	(10.995)	0	0	0
25/10/2006	R157	2007/08/02			Bond Future	8.4260	8.3250	(1.199)	0.0000	0.0000	0
25/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	59,940.0000	64,662.0000	7.878	0	0	0
25/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	21,249.0000	18,998.0000	(10.593)	0	0	0
25/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	49,732.0000	53,989.0000	8.560	0	0	0
25/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	12,852.0000	10,698.0000	(16.760)	0	0	0
25/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	38,240.0000	43,059.0000	12.602	0	0	0
25/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	29,142.0000	26,331.0000	(9.646)	0	0	0
25/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	27,699.0000	24,984.0000	(9.802)	0	0	0
25/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	47,808.0000	51,969.0000	8.704	0	0	0
25/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	35,451.0000	32,245.0000	(9.043)	0	0	0
25/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	40,528.0000	44,294.0000	9.292	0	0	0
25/10/2006	R186	2006/11/02			Bond Future	8.2040	8.0890	(1.402)	0.0000	0.0000	29
25/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	15,824.0000	25,741.0000	62.671	0	0	0
25/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	86,058.0000	99,317.0000	15.407	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
25/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
25/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	185,141.0000	171,881.0000	(7.162)	0	0	0
25/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	12,179.0000	21,004.0000	72.461	0	0	0
25/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	4,921.0000	1,578.0000	(67.933)	0	0	0
25/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	221,168.0000	207,908.0000	(5.995)	0	0	0
25/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,073.0000	16,655.0000	83.567	0	0	0
25/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	6,936.0000	2,501.0000	(63.942)	0	0	0
25/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	9,530.0000	3,852.0000	(59.580)	0	0	0
25/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	116,981.0000	103,721.0000	(11.335)	0	0	0
25/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	150,430.0000	137,170.0000	(8.815)	0	0	0
25/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	60,123.0000	73,332.0000	21.970	0	0	0
25/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	56.0000	5.0000	(91.071)	0	0	0
25/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	25,499.0000	14,897.0000	(41.578)	0	0	0
25/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	1,826.0000	4,483.0000	145.509	0	0	0
25/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	71.0000	259.0000	264.789	0	0	0
25/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	53,723.0000	40,650.0000	(24.334)	0	0	0
25/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	34,074.0000	46,580.0000	36.702	0	0	0
25/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	932.0000	178.0000	(80.901)	0	0	0
25/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
25/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	84,738.0000	71,480.0000	(15.646)	0	0	0
25/10/2006	R186	2007/02/01			Bond Future	8.1850	8.0680	(1.429)	0.0000	0.0000	0
25/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	26,462.0000	21,034.0000	(20.512)	0	0	0
25/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	39,460.0000	47,477.0000	20.317	0	0	0
25/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	331.0000	531.0000	60.423	0	0	0
25/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	181,996.0000	168,752.0000	(7.277)	0	0	0
25/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	31,392.0000	25,239.0000	(19.601)	0	0	0
25/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	33,100.0000	40,392.0000	22.030	0	0	0
25/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	43,664.0000	35,977.0000	(17.605)	0	0	0
25/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	116,575.0000	104,289.0000	(10.539)	0	0	0
25/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	22,302.0000	28,059.0000	25.814	0	0	0
25/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	148,212.0000	135,288.0000	(8.720)	0	0	0

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25/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	986.0000	1,507.0000	52.840	0	0	0
25/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	5,763.0000	8,000.0000	38.817	0	0	0
25/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	87,779.0000	76,571.0000	(12.768)	0	0	0
25/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,548.0000	3,707.0000	45.487	0	0	0
25/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	12,240.0000	16,102.0000	31.552	0	0	0
25/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	63,383.0000	53,800.0000	(15.119)	0	0	0
25/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	36,155.0000	43,816.0000	21.189	0	0	0
25/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	28,782.0000	22,999.0000	(20.092)	0	0	0
25/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	73,454.0000	84,085.0000	14.473	0	0	0
25/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	18,738.0000	14,597.0000	(22.099)	0	0	0
25/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,578.0000	8,764.0000	(24.305)	0	0	0
25/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	53,844.0000	63,147.0000	17.278	0	0	0
25/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	95.0000	161.0000	69.474	0	0	0
25/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,060.0000	5,209.0000	(26.218)	0	0	0
25/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	217,495.0000	204,116.0000	(6.151)	0	0	0
25/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	94,784.0000	106,378.0000	12.232	0	0	0
25/10/2006	R186	2007/05/03			Bond Future	8.1620	8.0420	(1.470)	0.0000	0.0000	0
25/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	42,870.0000	36,895.0000	(13.937)	0	0	0
25/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	52,804.0000	60,577.0000	14.720	0	0	0
25/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	32,942.0000	27,961.0000	(15.121)	0	0	0
25/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	65,003.0000	73,770.0000	13.487	0	0	0
25/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	21,426.0000	17,793.0000	(16.956)	0	0	0
25/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	85,536.0000	95,650.0000	11.824	0	0	0
25/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	28,677.0000	24,168.0000	(15.723)	0	0	0
25/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	71,570.0000	80,809.0000	12.909	0	0	0
25/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	30,754.0000	26,011.0000	(15.422)	0	0	0
25/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	68,250.0000	77,255.0000	13.194	0	0	0
25/10/2006	R186	2007/08/02			Bond Future	8.1380	8.0150	(1.511)	0.0000	0.0000	0
25/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	50,646.0000	44,607.0000	(11.924)	0	0	0
25/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	63,229.0000	71,240.0000	12.670	0	0	0
25/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	28,466.0000	24,453.0000	(14.098)	0	0	0
25/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	75,176.0000	84,037.0000	11.787	0	0	0
25/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	38,348.0000	33,365.0000	(12.994)	0	0	0
25/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	40,606.0000	35,418.0000	(12.776)	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
25/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	94,892.0000	104,928.0000	10.576	0	0	0
25/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	81,524.0000	90,792.0000	11.368	0	0	0
25/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	36,187.0000	31,406.0000	(13.212)	0	0	0
25/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	78,320.0000	87,386.0000	11.576	0	0	0
25/10/2006	R194	2006/11/02			Bond Future	8.9950	8.9750	(0.222)	0.0000	0.0000	0
25/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,104.0000	5,857.0000	(4.047)	0	0	0
25/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,297.0000	12,052.0000	(1.992)	0	0	0
25/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,661.0000	37,416.0000	(0.651)	0	0	0
25/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,443.0000	34,197.0000	(0.714)	0	0	0
25/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,557.0000	18,311.0000	(1.326)	0	0	0
25/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,238.0000	30,993.0000	(0.784)	0	0	0
25/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
25/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,420.0000	15,175.0000	(1.589)	0	0	0
25/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,870.0000	24,625.0000	(0.985)	0	0	0
25/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,047.0000	27,802.0000	(0.874)	0	0	0
25/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,188.0000	8,943.0000	(2.667)	0	0	0
25/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,499.0000	5,250.0000	(4.528)	0	0	0
25/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,706.0000	21,461.0000	(1.129)	0	0	0
25/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
25/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	45.0000	41.0000	(8.889)	0	0	0
25/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,902.0000	4,653.0000	(5.080)	0	0	0
25/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2007/02/01			Bond Future	9.0340	9.0120	(0.244)	0.0000	0.0000	0
25/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,738.0000	5,576.0000	(2.823)	0	0	0
25/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,891.0000	1,949.0000	3.067	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
25/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	369.0000	384.0000	4.065	0	0	0
25/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,776.0000	10,571.0000	(1.902)	0	0	0
25/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	154.0000	161.0000	4.545	0	0	0
25/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,742.0000	6,567.0000	(2.596)	0	0	0
25/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,387.0000	1,433.0000	3.317	0	0	0
25/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,996.0000	30,776.0000	(0.710)	0	0	0
25/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,426.0000	5,268.0000	(2.912)	0	0	0
25/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,791.0000	25,572.0000	(0.849)	0	0	0
25/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,101.0000	12,888.0000	(1.626)	0	0	0
25/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,388.0000	28,169.0000	(0.771)	0	0	0
25/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,206.0000	22,986.0000	(0.948)	0	0	0
25/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,638.0000	8,446.0000	(2.223)	0	0	0
25/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	762.0000	790.0000	3.675	0	0	0
25/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,564.0000	15,347.0000	(1.394)	0	0	0
25/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
25/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
25/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,634.0000	20,415.0000	(1.061)	0	0	0
25/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	67.0000	70.0000	4.478	0	0	0
25/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,284.0000	2,350.0000	2.890	0	0	0
25/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,126.0000	4,973.0000	(2.985)	0	0	0
25/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,082.0000	17,864.0000	(1.206)	0	0	0
25/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
25/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,082.0000	2,144.0000	2.978	0	0	0
25/10/2006	R194	2007/05/03			Bond Future	9.0050	8.9840	(0.233)	0.0000	0.0000	0
25/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,741.0000	5,821.0000	1.393	0	0	0
25/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,846.0000	3,764.0000	(2.132)	0	0	0
25/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,914.0000	4,985.0000	1.445	0	0	0
25/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,565.0000	4,474.0000	(1.993)	0	0	0
25/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,955.0000	4,860.0000	(1.917)	0	0	0
25/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,758.0000	4,664.0000	(1.976)	0	0	0
25/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,719.0000	4,788.0000	1.462	0	0	0
25/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,529.0000	4,596.0000	1.479	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
25/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,819.0000	3,878.0000	1.545	0	0	0
25/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,797.0000	5,694.0000	(1.777)	0	0	0
25/10/2006	R194	2007/08/02			Bond Future	8.9430	8.9250	(0.201)	0.0000	0.0000	0
25/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,752.0000	6,795.0000	0.637	0	0	0
25/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,085.0000	5,031.0000	(1.062)	0	0	0
25/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,905.0000	5,944.0000	0.660	0	0	0
25/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,867.0000	5,808.0000	(1.006)	0	0	0
25/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,598.0000	5,541.0000	(1.018)	0	0	0
25/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,179.0000	6,220.0000	0.664	0	0	0
25/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,378.0000	5,415.0000	0.688	0	0	0
25/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,041.0000	6,081.0000	0.662	0	0	0
25/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,429.0000	6,367.0000	(0.964)	0	0	0
25/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,731.0000	5,673.0000	(1.012)	0	0	0
25/10/2006	R201	2006/11/02			Bond Future	8.4900	8.4000	(1.060)	0.0000	0.0000	26
25/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	39.0000	90.0000	130.769	0	0	0
25/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	29,180.0000	23,957.0000	(17.899)	0	0	0
25/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,807.0000	2,442.0000	(49.199)	0	0	0
25/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	44,422.0000	39,149.0000	(11.870)	0	0	0
25/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	1,782.0000	692.0000	(61.167)	0	0	0
25/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	92,006.0000	86,732.0000	(5.732)	0	0	0
25/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	68.0000	12.0000	(82.353)	0	0	0
25/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,391.0000	8,299.0000	53.942	0	0	0
25/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	29,299.0000	34,517.0000	17.809	0	0	0
25/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	11,071.0000	15,255.0000	37.792	0	0	0
25/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	59,988.0000	54,715.0000	(8.790)	0	0	0
25/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	75,848.0000	70,574.0000	(6.953)	0	0	0
25/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	818.0000	1,565.0000	91.320	0	0	0
25/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,960.0000	10,433.0000	(30.261)	0	0	0
25/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	108,469.0000	103,195.0000	(4.862)	0	0	0

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25/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	43,168.0000	48,439.0000	12.210	0	0	0
25/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
25/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,951.0000	12,763.0000	42.587	0	0	0
25/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	2,553.0000	1,091.0000	(57.266)	0	0	0
25/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	3,552.0000	1,661.0000	(53.238)	0	0	0
25/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,049.0000	10,430.0000	47.964	0	0	0
25/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,834.0000	20,564.0000	29.872	0	0	0
25/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	794.0000	251.0000	(68.388)	0	0	0
25/10/2006	R201	2007/02/01			Bond Future	8.4720	8.3780	(1.110)	0.0000	0.0000	0
25/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	241.0000	339.0000	40.664	0	0	0
25/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	33,748.0000	29,803.0000	(11.690)	0	0	0
25/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	89,071.0000	83,774.0000	(5.947)	0	0	0
25/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	6,289.0000	7,737.0000	23.024	0	0	0
25/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	16,330.0000	13,807.0000	(15.450)	0	0	0
25/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	631.0000	858.0000	35.975	0	0	0
25/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	17,930.0000	20,801.0000	16.012	0	0	0
25/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	73,698.0000	68,531.0000	(7.011)	0	0	0
25/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,118.0000	3,980.0000	27.646	0	0	0
25/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	45,506.0000	40,973.0000	(9.961)	0	0	0
25/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	15,051.0000	12,669.0000	(15.826)	0	0	0
25/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	23,996.0000	20,749.0000	(13.531)	0	0	0
25/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	19,500.0000	22,512.0000	15.446	0	0	0
25/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,478.0000	1,947.0000	31.732	0	0	0
25/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	11,197.0000	13,344.0000	19.175	0	0	0
25/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	22,841.0000	26,126.0000	14.382	0	0	0
25/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	12,726.0000	10,616.0000	(16.580)	0	0	0
25/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	59,066.0000	54,141.0000	(8.338)	0	0	0
25/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,359.0000	3,468.0000	(20.440)	0	0	0
25/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,635.0000	52,139.0000	9.455	0	0	0
25/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	104,965.0000	99,607.0000	(5.105)	0	0	0
25/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	82.0000	119.0000	45.122	0	0	0
25/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	13,851.0000	11,606.0000	(16.208)	0	0	0
25/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,138.0000	24,288.0000	14.902	0	0	0
25/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,694.0000	8,840.0000	(17.337)	0	0	0
25/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,436.0000	29,976.0000	13.391	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
25/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	36,532.0000	40,620.0000	11.190	0	0	0
25/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,900.0000	5,593.0000	(18.942)	0	0	0
25/10/2006	R201	2007/05/03			Bond Future	8.4450	8.3480	(1.149)	0.0000	0.0000	0
25/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	26,372.0000	29,298.0000	11.095	0	0	0
25/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	23,299.0000	20,776.0000	(10.829)	0	0	0
25/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	32,391.0000	35,700.0000	10.216	0	0	0
25/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	18,242.0000	16,102.0000	(11.731)	0	0	0
25/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	42,675.0000	46,520.0000	9.010	0	0	0
25/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	16,029.0000	14,075.0000	(12.190)	0	0	0
25/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	35,659.0000	39,153.0000	9.798	0	0	0
25/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	12,200.0000	10,596.0000	(13.148)	0	0	0
25/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	17,110.0000	15,064.0000	(11.958)	0	0	0
25/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	34,004.0000	37,407.0000	10.008	0	0	0
25/10/2006	R201	2007/08/02			Bond Future	8.4170	8.3160	(1.200)	0.0000	0.0000	0
25/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	37,671.0000	41,010.0000	8.864	0	0	0
25/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	22,327.0000	20,118.0000	(9.894)	0	0	0
25/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	27,309.0000	24,779.0000	(9.264)	0	0	0
25/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	31,840.0000	34,859.0000	9.482	0	0	0
25/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	47,412.0000	51,206.0000	8.002	0	0	0
25/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	16,121.0000	14,367.0000	(10.880)	0	0	0
25/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	39,214.0000	42,632.0000	8.716	0	0	0
25/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	40,790.0000	44,285.0000	8.568	0	0	0
25/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	20,094.0000	18,041.0000	(10.217)	0	0	0
25/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	21,189.0000	19,059.0000	(10.052)	0	0	0
25/10/2006	R203	2006/11/02			Bond Future	8.4050	8.2950	(1.309)	0.0000	0.0000	0
25/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,762.0000	31,419.0000	32.224	0	0	0
25/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	125,041.0000	117,323.0000	(6.172)	0	0	0
25/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	145,700.0000	137,982.0000	(5.297)	0	0	0
25/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	17,219.0000	24,660.0000	43.214	0	0	0
25/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	28,836.0000	21,199.0000	(26.484)	0	0	0
25/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	312.0000	34.0000	(89.103)	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
25/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	21.0000	102.0000	385.714	0	0	0
25/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	65.0000	4.0000	(93.846)	0	0	0
25/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	47,159.0000	39,441.0000	(16.366)	0	0	0
25/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	14,101.0000	21,293.0000	51.003	0	0	0
25/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	65,942.0000	58,224.0000	(11.704)	0	0	0
25/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	11,902.0000	6,038.0000	(49.269)	0	0	0
25/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	613.0000	87.0000	(85.808)	0	0	0
25/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,003.0000	2,858.0000	184.945	0	0	0
25/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,519.0000	14,751.0000	73.154	0	0	0
25/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	11,174.0000	17,973.0000	60.847	0	0	0
25/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	104,871.0000	97,153.0000	(7.360)	0	0	0
25/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,121.0000	202.0000	(81.980)	0	0	0
25/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,917.0000	431.0000	(77.517)	0	0	0
25/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	85,175.0000	77,457.0000	(9.061)	0	0	0
25/10/2006	R203	2007/02/01			Bond Future	8.3900	8.2760	(1.359)	0.0000	0.0000	0
25/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	122,037.0000	114,154.0000	(6.460)	0	0	0
25/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
25/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	142,324.0000	134,431.0000	(5.546)	0	0	0
25/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5,762.0000	3,980.0000	(30.927)	0	0	0
25/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	13.0000	25.0000	92.308	0	0	0
25/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	30,157.0000	36,271.0000	20.274	0	0	0
25/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	62.0000	113.0000	82.258	0	0	0
25/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	102,260.0000	94,416.0000	(7.671)	0	0	0
25/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	47,692.0000	40,904.0000	(14.233)	0	0	0
25/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,271.0000	3,379.0000	48.789	0	0	0
25/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	7,726.0000	5,486.0000	(28.993)	0	0	0
25/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,518.0000	1,616.0000	(35.822)	0	0	0
25/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	25,425.0000	31,081.0000	22.246	0	0	0
25/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	10,147.0000	7,398.0000	(27.092)	0	0	0
25/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	43,387.0000	50,379.0000	16.115	0	0	0
25/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	32,690.0000	26,916.0000	(17.663)	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
25/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	20,485.0000	16,044.0000	(21.679)	0	0	0
25/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,332.0000	7,454.0000	39.797	0	0	0
25/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	64,728.0000	57,316.0000	(11.451)	0	0	0
25/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	21,089.0000	26,236.0000	24.406	0	0	0
25/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	820.0000	1,304.0000	59.024	0	0	0
25/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,778.0000	14,232.0000	32.047	0	0	0
25/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	23,205.0000	28,612.0000	23.301	0	0	0
25/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	83,077.0000	75,357.0000	(9.293)	0	0	0
25/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	8,876.0000	6,388.0000	(28.031)	0	0	0
25/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	248.0000	422.0000	70.161	0	0	0
25/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	19,082.0000	23,959.0000	25.558	0	0	0
25/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	11,542.0000	8,524.0000	(26.148)	0	0	0
25/10/2006	R203	2007/05/03			Bond Future	8.3640	8.2470	(1.399)	0.0000	0.0000	0
25/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	5,630.0000	4,210.0000	(25.222)	0	0	0
25/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	47,686.0000	54,269.0000	13.805	0	0	0
25/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	8,851.0000	6,820.0000	(22.947)	0	0	0
25/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	37,940.0000	43,913.0000	15.743	0	0	0
25/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	35,653.0000	41,454.0000	16.271	0	0	0
25/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	33,433.0000	39,054.0000	16.813	0	0	0
25/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	10,914.0000	8,532.0000	(21.825)	0	0	0
25/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	9,842.0000	7,639.0000	(22.384)	0	0	0
25/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	16,077.0000	12,918.0000	(19.649)	0	0	0
25/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	25,274.0000	30,118.0000	19.166	0	0	0
25/10/2006	R203	2007/08/02			Bond Future	8.3360	8.2160	(1.440)	0.0000	0.0000	0
25/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	13,716.0000	11,261.0000	(17.899)	0	0	0
25/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	41,020.0000	46,668.0000	13.769	0	0	0
25/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	52,273.0000	58,603.0000	12.110	0	0	0
25/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	38,920.0000	44,418.0000	14.126	0	0	0
25/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	14,861.0000	12,255.0000	(17.536)	0	0	0
25/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,958.0000	7,186.0000	(19.781)	0	0	0
25/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	43,173.0000	48,967.0000	13.420	0	0	0
25/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	12,639.0000	10,329.0000	(18.277)	0	0	0
25/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	31,083.0000	35,945.0000	15.642	0	0	0
25/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	20,147.0000	16,906.0000	(16.087)	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
25/10/2006	R204	2006/11/02			Bond Future	8.3900	8.2790	(1.323)	0.0000	0.0000	0
25/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,111.0000	638.0000	(69.777)	0	0	0
25/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	13,805.0000	20,559.0000	48.924	0	0	0
25/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	918.0000	216.0000	(76.471)	0	0	0
25/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	12,719.0000	6,999.0000	(44.972)	0	0	0
25/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	48,754.0000	40,535.0000	(16.858)	0	0	0
25/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,825.0000	27,349.0000	37.952	0	0	0
25/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	110,149.0000	101,922.0000	(7.469)	0	0	0
25/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,327.0000	4,834.0000	107.735	0	0	0
25/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	89,149.0000	80,922.0000	(9.228)	0	0	0
25/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,058.0000	1,038.0000	(66.056)	0	0	0
25/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3.0000	10.0000	233.333	0	0	0
25/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	43,599.0000	51,806.0000	18.824	0	0	0
25/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,724.0000	23,914.0000	42.992	0	0	0
25/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	29,487.0000	21,567.0000	(26.859)	0	0	0
25/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1,414.0000	378.0000	(73.267)	0	0	0
25/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	68,688.0000	60,461.0000	(11.977)	0	0	0
25/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	162.0000	469.0000	189.506	0	0	0
25/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	21.0000	2.0000	(90.476)	0	0	0
25/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,118.0000	17,325.0000	55.828	0	0	0
25/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	26,400.0000	34,336.0000	30.061	0	0	0
25/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	354.0000	63.0000	(82.203)	0	0	0
25/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	131,705.0000	123,479.0000	(6.246)	0	0	0
25/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	153,834.0000	145,607.0000	(5.348)	0	0	0
25/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R204	2007/02/01			Bond Future	8.3730	8.2590	(1.362)	0.0000	0.0000	0
25/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	33,549.0000	39,118.0000	16.600	0	0	0
25/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	31,231.0000	36,607.0000	17.214	0	0	0
25/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	13,622.0000	10,827.0000	(20.518)	0	0	0
25/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	17,611.0000	14,218.0000	(19.266)	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
25/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	87,930.0000	80,068.0000	(8.941)	0	0	0
25/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,273.0000	6,992.0000	32.600	0	0	0
25/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,157.0000	1,659.0000	43.388	0	0	0
25/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	52,185.0000	45,540.0000	(12.734)	0	0	0
25/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	460.0000	687.0000	49.348	0	0	0
25/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,172.0000	12,909.0000	26.907	0	0	0
25/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	26,816.0000	31,787.0000	18.537	0	0	0
25/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	107,941.0000	99,804.0000	(7.538)	0	0	0
25/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	26,389.0000	21,892.0000	(17.041)	0	0	0
25/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	16,188.0000	13,000.0000	(19.694)	0	0	0
25/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,361.0000	21,228.0000	22.274	0	0	0
25/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	51,623.0000	58,303.0000	12.940	0	0	0
25/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	37,902.0000	32,275.0000	(14.846)	0	0	0
25/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	14,859.0000	11,872.0000	(20.102)	0	0	0
25/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	7,299.0000	5,615.0000	(23.072)	0	0	0
25/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,985.0000	34,162.0000	17.861	0	0	0
25/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,604.0000	3,588.0000	37.788	0	0	0
25/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	69,192.0000	61,811.0000	(10.667)	0	0	0
25/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	162.0000	253.0000	56.173	0	0	0
25/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	11,404.0000	8,971.0000	(21.335)	0	0	0
25/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	50.0000	82.0000	64.000	0	0	0
25/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	150,582.0000	142,250.0000	(5.533)	0	0	0
25/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	38,390.0000	44,321.0000	15.449	0	0	0
25/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	128,892.0000	120,618.0000	(6.419)	0	0	0
25/10/2006	R204	2007/05/03			Bond Future	8.3490	8.2330	(1.389)	0.0000	0.0000	0
25/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	26,732.0000	23,197.0000	(13.224)	0	0	0
25/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	37,557.0000	42,448.0000	13.023	0	0	0
25/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	18,115.0000	15,428.0000	(14.833)	0	0	0
25/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	49,971.0000	55,711.0000	11.487	0	0	0
25/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	13,656.0000	11,478.0000	(15.949)	0	0	0
25/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	59,190.0000	65,439.0000	10.558	0	0	0
25/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	45,633.0000	51,099.0000	11.978	0	0	0
25/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	47,778.0000	53,383.0000	11.731	0	0	0
25/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	19,384.0000	16,562.0000	(14.558)	0	0	0
25/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	20,718.0000	17,758.0000	(14.287)	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
25/10/2006	R204	2007/08/02			Bond Future	8.3250	8.2060	(1.429)	0.0000	0.0000	0
25/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	32,091.0000	28,503.0000	(11.181)	0	0	0
25/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	44,493.0000	49,461.0000	11.166	0	0	0
25/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	56,461.0000	62,149.0000	10.074	0	0	0
25/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	23,284.0000	20,416.0000	(12.317)	0	0	0
25/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	25,992.0000	22,890.0000	(11.934)	0	0	0
25/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	65,204.0000	71,335.0000	9.403	0	0	0
25/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	52,311.0000	57,765.0000	10.426	0	0	0
25/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	18,509.0000	16,085.0000	(13.096)	0	0	0
25/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	24,610.0000	21,627.0000	(12.121)	0	0	0
25/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	54,367.0000	59,939.0000	10.249	0	0	0
25/10/2006	R207	2006/11/02			Bond Future	8.3290	8.2340	(1.141)	0.0000	0.0000	0
25/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	27.0000	2.0000	(92.593)	0	0	0
25/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	30,669.0000	37,759.0000	23.118	0	0	0
25/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	128,625.0000	121,511.0000	(5.531)	0	0	0
25/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	48,177.0000	55,291.0000	14.766	0	0	0
25/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	23,633.0000	30,624.0000	29.582	0	0	0
25/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,023.0000	234.0000	(77.126)	0	0	0
25/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	141.0000	17.0000	(87.943)	0	0	0
25/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	13,641.0000	19,966.0000	46.368	0	0	0
25/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	106,710.0000	99,596.0000	(6.667)	0	0	0
25/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	16,827.0000	23,483.0000	39.555	0	0	0
25/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	44,549.0000	37,438.0000	(15.962)	0	0	0
25/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,745.0000	479.0000	(72.550)	0	0	0
25/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
25/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	10,698.0000	16,546.0000	54.664	0	0	0
25/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,623.0000	5,392.0000	105.566	0	0	0
25/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	85,405.0000	78,291.0000	(8.330)	0	0	0
25/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	564.0000	106.0000	(81.206)	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
25/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	8,534.0000	4,189.0000	(50.914)	0	0	0
25/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	64,691.0000	57,577.0000	(10.997)	0	0	0
25/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	291.0000	44.0000	(84.880)	0	0	0
25/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	20,179.0000	27,046.0000	34.030	0	0	0
25/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	25,082.0000	18,218.0000	(27.366)	0	0	0
25/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	121.0000	371.0000	206.612	0	0	0
25/10/2006	R207	2007/02/01			Bond Future	8.3100	8.2130	(1.167)	0.0000	0.0000	0
25/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	31,460.0000	36,897.0000	17.282	0	0	0
25/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	6,790.0000	5,020.0000	(26.068)	0	0	0
25/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
25/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,141.0000	1,452.0000	(32.181)	0	0	0
25/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	51,271.0000	57,790.0000	12.715	0	0	0
25/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	125,815.0000	118,627.0000	(5.713)	0	0	0
25/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	27.0000	47.0000	74.074	0	0	0
25/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	148,052.0000	140,849.0000	(4.865)	0	0	0
25/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	5,013.0000	3,619.0000	(27.808)	0	0	0
25/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	36,766.0000	42,581.0000	15.816	0	0	0
25/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	10,309.0000	7,881.0000	(23.552)	0	0	0
25/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	9,014.0000	6,816.0000	(24.384)	0	0	0
25/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	441.0000	672.0000	52.381	0	0	0
25/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	26,523.0000	31,532.0000	18.885	0	0	0
25/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	104,261.0000	97,128.0000	(6.841)	0	0	0
25/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	11,734.0000	9,067.0000	(22.729)	0	0	0
25/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	24,208.0000	28,988.0000	19.746	0	0	0
25/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	83,527.0000	76,551.0000	(8.352)	0	0	0
25/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	22,003.0000	26,544.0000	20.638	0	0	0
25/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	63,948.0000	57,332.0000	(10.346)	0	0	0
25/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,340.0000	1,933.0000	44.254	0	0	0
25/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	121.0000	195.0000	61.157	0	0	0
25/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	7,843.0000	5,865.0000	(25.220)	0	0	0
25/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	28,942.0000	34,171.0000	18.067	0	0	0
25/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	46,122.0000	40,179.0000	(12.885)	0	0	0
25/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,534.0000	9,814.0000	30.263	0	0	0
25/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,435.0000	4,700.0000	36.827	0	0	0
25/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	30,840.0000	25,912.0000	(15.979)	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
25/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	18,810.0000	15,129.0000	(19.569)	0	0	0
25/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,361.0000	17,887.0000	24.553	0	0	0
25/10/2006	R207	2007/05/03			Bond Future	8.2880	8.1890	(1.194)	0.0000	0.0000	0
25/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	11,071.0000	9,040.0000	(18.345)	0	0	0
25/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	5,832.0000	4,602.0000	(21.091)	0	0	0
25/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	56,109.0000	62,179.0000	10.818	0	0	0
25/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	40,630.0000	45,899.0000	12.968	0	0	0
25/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	45,568.0000	51,130.0000	12.206	0	0	0
25/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	43,068.0000	48,487.0000	12.582	0	0	0
25/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	10,010.0000	8,129.0000	(18.791)	0	0	0
25/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	9,029.0000	7,291.0000	(19.249)	0	0	0
25/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	16,177.0000	13,495.0000	(16.579)	0	0	0
25/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	31,550.0000	36,168.0000	14.637	0	0	0
25/10/2006	R207	2007/08/02			Bond Future	8.2650	8.1630	(1.234)	0.0000	0.0000	0
25/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	60,163.0000	66,117.0000	9.896	0	0	0
25/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	13,446.0000	11,344.0000	(15.633)	0	0	0
25/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	14,589.0000	12,356.0000	(15.306)	0	0	0
25/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	47,835.0000	53,193.0000	11.201	0	0	0
25/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	8,723.0000	7,217.0000	(17.265)	0	0	0
25/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	45,514.0000	50,740.0000	11.482	0	0	0
25/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	12,372.0000	10,398.0000	(15.955)	0	0	0
25/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	50,207.0000	55,693.0000	10.927	0	0	0
25/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	19,902.0000	17,107.0000	(14.044)	0	0	0
25/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	36,785.0000	41,449.0000	12.679	0	0	0
25/10/2006	TRTI	2006/11/02			Index Future	235.4250	236.2600	0.355	0.0000	0.0000	500

Grand Total: **2,723**