



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/09/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2006	GOVI 2006/11/02			jGovi	238.9990	237.6400	(0.569)	0.0000	0.0000	901
28/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	90,002.0000	76,448.0000	(15.060)	0	0	0
28/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	12.0000	48.0000	300.000	0	0	0
28/09/2006	GOVI 2007/02/01			jGovi	244.0630	242.7030	(0.557)	0.0000	0.0000	0
28/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	83.0000	170.0000	104.819	0	0	0
28/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	140,713.0000	127,200.0000	(9.603)	0	0	0
28/09/2006	GOVI 2007/05/03			jGovi	249.2980	248.0080	(0.517)	0.0000	0.0000	0
28/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	679.0000	1,044.0000	53.756	0	0	0
28/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	143,659.0000	131,124.0000	(8.726)	0	0	0
28/09/2006	GOVI 2007/08/02			jGovi	254.6340	253.4470	(0.466)	0.0000	0.0000	0
28/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	143,420.0000	132,254.0000	(7.786)	0	0	0
28/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	2,080.0000	2,784.0000	33.846	0	0	0
28/09/2006	J153 2010/08/31			jSwap	8.9780	9.0520	0.824	0.0000	0.0000	0
28/09/2006	J157 2015/09/15			jSwap	8.8460	8.9170	0.803	0.0000	0.0000	0
28/09/2006	J186 2026/12/21			jSwap	8.5590	8.6060	0.549	0.0000	0.0000	0
28/09/2006	J194 2008/02/28			jSwap	8.9850	9.0410	0.623	0.0000	0.0000	0
28/09/2006	J201 2014/12/22			jSwap	8.8160	8.8800	0.726	0.0000	0.0000	0

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28/09/2006	J203	2017/09/15			jSwap	8.7800	8.8480	0.774	0.0000	0.0000	0
28/09/2006	J204	2018/12/21			jSwap	8.6960	8.7580	0.713	0.0000	0.0000	0
28/09/2006	J207	2020/01/15			jSwap	8.6770	8.7370	0.691	0.0000	0.0000	0
28/09/2006	JBAR	2005/12/21			jBar	8.3130	8.3210	0.096	0.0000	0.0000	0
28/09/2006	JFRA	2006/11/02			jFra	8.6820	8.6930	0.127	0.0000	0.0000	0
28/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,105.0000	4,131.0000	0.633	0	0	0
28/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
28/09/2006	JFRA	2007/02/01			jFra	9.0290	9.0790	0.554	0.0000	0.0000	0
28/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	36.0000	30.0000	(16.667)	0	0	0
28/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,764.0000	3,880.0000	3.082	0	0	0
28/09/2006	JFRA	2007/05/03			jFra	9.1590	9.2370	0.852	0.0000	0.0000	0
28/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	101.0000	86.0000	(14.851)	0	0	0
28/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,145.0000	4,319.0000	4.198	0	0	0
28/09/2006	JFRA	2007/08/02			jFra	9.1040	9.1680	0.703	0.0000	0.0000	0
28/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,121.0000	4,256.0000	3.276	0	0	0
28/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	211.0000	191.0000	(9.479)	0	0	0
28/09/2006	JFRA	2007/11/01			jFra	9.0320	9.1340	1.129	0.0000	0.0000	0
28/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	344.0000	302.0000	(12.209)	0	0	0
28/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,360.0000	4,584.0000	5.138	0	0	0
28/09/2006	JFRA	2008/02/07			jFra	9.0340	9.0810	0.520	0.0000	0.0000	0
28/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,174.0000	25,211.0000	0.147	0	0	0
28/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,427.0000	21,347.0000	(0.373)	0	0	0
28/09/2006	JN02	2006/11/02			jNote	8.9840	9.0470	0.701	0.0000	0.0000	0
28/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	31,733.0000	32,832.0000	3.463	0	0	0

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28/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	116.0000	86.0000	(25.862)	0	0	0
28/09/2006	JN02	2007/02/01			jNote	9.0090	9.0860	0.855	0.0000	0.0000	0
28/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,846.0000	12,509.0000	5.597	0	0	0
28/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	11,684.0000	10,945.0000	(6.325)	0	0	0
28/09/2006	JN02	2007/05/03			jNote	8.9840	9.0710	0.968	0.0000	0.0000	0
28/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,148.0000	13,829.0000	5.179	0	0	0
28/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,998.0000	17,090.0000	(5.045)	0	0	0
28/09/2006	JN02	2007/08/02			jNote	8.9400	9.0340	1.051	0.0000	0.0000	0
28/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	15,714.0000	16,457.0000	4.728	0	0	0
28/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,368.0000	20,393.0000	(4.563)	0	0	0
28/09/2006	JN05	2006/11/02			jNote	8.8930	8.9640	0.798	0.0000	0.0000	0
28/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,739.0000	68,460.0000	4.139	0	0	0
28/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/09/2006	JN05	2007/02/01			jNote	8.8990	8.9730	0.832	0.0000	0.0000	0
28/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	6,128.0000	7,071.0000	15.388	0	0	0
28/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	20,167.0000	18,130.0000	(10.101)	0	0	0
28/09/2006	JN05	2007/05/03			jNote	8.8820	8.9560	0.833	0.0000	0.0000	0
28/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	23,988.0000	22,044.0000	(8.104)	0	0	0
28/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	9,264.0000	10,303.0000	11.215	0	0	0
28/09/2006	JN05	2007/08/02			jNote	8.8560	8.9280	0.813	0.0000	0.0000	0
28/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	11,669.0000	12,715.0000	8.964	0	0	0
28/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	27,445.0000	25,584.0000	(6.781)	0	0	0
28/09/2006	JN10	2006/11/02			jNote	8.7280	8.7990	0.813	0.0000	0.0000	0
28/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	97,578.0000	101,956.0000	4.487	0	0	0
28/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/09/2006	JN10	2007/02/01			jNote	8.7200	8.7930	0.837	0.0000	0.0000	0
28/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	4,850.0000	6,217.0000	28.186	0	0	0

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28/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	23,337.0000	19,841.0000	(14.981)	0	0	0
28/09/2006	JN10	2007/05/03			jNote	8.6990	8.7720	0.839	0.0000	0.0000	0
28/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	7,603.0000	9,130.0000	20.084	0	0	0
28/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	27,491.0000	24,147.0000	(12.164)	0	0	0
28/09/2006	JN10	2007/08/02			jNote	8.6710	8.7430	0.830	0.0000	0.0000	0
28/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	9,664.0000	11,226.0000	16.163	0	0	0
28/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	31,429.0000	28,174.0000	(10.357)	0	0	0
28/09/2006	JROD	2006/09/29			jRod	7.4970	7.4970	-	0.0000	0.0000	0
28/09/2006	JROD	2006/10/31			jRod	7.7340	7.7300	(0.052)	0.0000	0.0000	0
28/09/2006	JROD	2006/11/30			jRod	7.9890	7.9840	(0.063)	0.0000	0.0000	0
28/09/2006	JROD	2006/12/29			jRod	7.9140	7.9110	(0.038)	0.0000	0.0000	0
28/09/2006	JROD	2007/01/31			jRod	8.2140	8.2110	(0.037)	0.0000	0.0000	0
28/09/2006	JROD	2007/02/28			jRod	8.4470	8.4420	(0.059)	0.0000	0.0000	0
28/09/2006	JROD	2007/03/30			jRod	8.2900	8.2840	(0.072)	0.0000	0.0000	0
28/09/2006	JROD	2007/04/30			jRod	8.5210	8.5110	(0.117)	0.0000	0.0000	0
28/09/2006	JROD	2007/05/31			jRod	8.7190	8.7020	(0.195)	0.0000	0.0000	0
28/09/2006	R153	2006/11/02			Bond Future	8.4925	8.6200	1.501	0.0000	0.0000	408
28/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,191.0000	4,107.0000	(33.662)	0	0	0
28/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	5,138.0000	7,285.0000	41.787	0	0	0
28/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,141.0000	4,853.0000	(32.040)	0	0	0
28/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,929.0000	8,281.0000	39.669	0	0	0
28/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,727.0000	4,111.0000	50.752	0	0	0
28/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0

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28/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	26,451.0000	30,777.0000	16.355	0	0	0
28/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	179.0000	69.0000	(61.453)	0	0	0
28/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	44,399.0000	48,832.0000	9.984	0	0	0
28/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	18,633.0000	14,878.0000	(20.152)	0	0	0
28/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	31.0000	10.0000	(67.742)	0	0	0
28/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,617.0000	1,506.0000	(42.453)	0	0	0
28/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	35,321.0000	39,735.0000	12.497	0	0	0
28/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	5,319.0000	3,440.0000	(35.326)	0	0	0
28/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,802.0000	9,359.0000	37.592	0	0	0
28/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,105.0000	1,786.0000	61.629	0	0	0
28/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,664.0000	8,612.0000	(26.166)	0	0	0
28/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	11,114.0000	14,439.0000	29.917	0	0	101
28/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	825.0000	397.0000	(51.879)	0	0	0
28/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	18,167.0000	22,175.0000	22.062	0	0	0
28/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	401.0000	688.0000	71.571	0	0	0
28/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,437.0000	22,289.0000	(15.690)	0	0	0
28/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	62,875.0000	67,311.0000	7.055	0	0	0
28/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,251.0000	76,687.0000	6.140	0	0	0
28/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	53,590.0000	58,026.0000	8.278	0	0	0
28/09/2006	R153	2007/02/01			Bond Future	8.4390	8.5700	1.552	0.0000	0.0000	0
28/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,312.0000	11,014.0000	(17.263)	0	0	0
28/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	9,678.0000	11,667.0000	20.552	0	0	0
28/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,244.0000	8,859.0000	22.294	0	0	0
28/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,387.0000	14,715.0000	(15.368)	0	0	0
28/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,471.0000	9,371.0000	(18.307)	0	0	0
28/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	11,110.0000	13,297.0000	19.685	0	0	0
28/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,193.0000	20,113.0000	(13.280)	0	0	0
28/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,376.0000	10,177.0000	(17.768)	0	0	0
28/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,524.0000	1,059.0000	(30.512)	0	0	0
28/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,861.0000	36,683.0000	11.631	0	0	0
28/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	25,683.0000	29,201.0000	13.698	0	0	0
28/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,795.0000	2,026.0000	(27.513)	0	0	0

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28/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	14,438.0000	17,030.0000	17.953	0	0	0
28/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	40,634.0000	44,663.0000	9.915	0	0	0
28/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	770.0000	512.0000	(33.506)	0	0	0
28/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,217.0000	6,523.0000	(20.616)	0	0	0
28/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,979.0000	6,186.0000	24.242	0	0	0
28/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	10,378.0000	12,465.0000	20.110	0	0	0
28/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,038.0000	3,837.0000	(23.839)	0	0	0
28/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	19,554.0000	22,640.0000	15.782	0	0	0
28/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	359.0000	228.0000	(36.490)	0	0	0
28/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	154.0000	93.0000	(39.610)	0	0	0
28/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	65,984.0000	70,245.0000	6.458	0	0	0
28/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	61.0000	35.0000	(42.623)	0	0	0
28/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	57,310.0000	61,536.0000	7.374	0	0	0
28/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,613.0000	26,206.0000	(11.505)	0	0	0
28/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,402.0000	4,282.0000	25.867	0	0	0
28/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	48,830.0000	52,985.0000	8.509	0	0	0
28/09/2006	R153	2007/05/03			Bond Future	8.4130	8.5390	1.498	0.0000	0.0000	0
28/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,125.0000	14,104.0000	(12.533)	0	0	0
28/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	13,456.0000	15,298.0000	13.689	0	0	0
28/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,514.0000	17,241.0000	(11.648)	0	0	0
28/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,419.0000	18,084.0000	(11.435)	0	0	0
28/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,537.0000	11,003.0000	15.372	0	0	0
28/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	10,740.0000	12,329.0000	14.795	0	0	0
28/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,126.0000	11,653.0000	15.080	0	0	0
28/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,347.0000	18,951.0000	(11.224)	0	0	0
28/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	25,278.0000	22,645.0000	(10.416)	0	0	0
28/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,425.0000	8,655.0000	16.566	0	0	0
28/09/2006	R153	2007/08/02			Bond Future	8.3790	8.4970	1.408	0.0000	0.0000	0
28/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,260.0000	17,836.0000	9.692	0	0	0
28/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	19,712.0000	17,921.0000	(9.086)	0	0	0
28/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,524.0000	13,848.0000	10.572	0	0	0
28/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	22,824.0000	20,865.0000	(8.583)	0	0	0
28/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	24,479.0000	22,436.0000	(8.346)	0	0	0
28/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,100.0000	14,466.0000	10.427	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
28/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	23,643.0000	21,642.0000	(8.463)	0	0	0
28/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	13,694.0000	15,102.0000	10.282	0	0	0
28/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,398.0000	11,563.0000	11.204	0	0	0
28/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	27,976.0000	25,773.0000	(7.875)	0	0	0
28/09/2006	R157	2006/11/02			Bond Future	8.4575	8.5750	1.389	0.0000	0.0000	45
28/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	81.0000	28.0000	(65.432)	0	0	0
28/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	73,390.0000	81,970.0000	11.691	0	0	0
28/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	134,616.0000	143,249.0000	6.413	0	0	0
28/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	26,410.0000	20,175.0000	(23.608)	0	0	0
28/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	113,786.0000	122,418.0000	7.586	0	0	0
28/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,062.0000	7,459.0000	47.353	0	0	0
28/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,024.0000	3,170.0000	56.621	0	0	0
28/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	57,484.0000	49,323.0000	(14.197)	0	0	0
28/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	74,195.0000	65,726.0000	(11.415)	0	0	0
28/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	41,246.0000	33,760.0000	(18.150)	0	0	0
28/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	460.0000	194.0000	(57.826)	0	0	0
28/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	9,716.0000	13,547.0000	39.430	0	0	0
28/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	60.0000	110.0000	83.333	0	0	0
28/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	14,403.0000	9,997.0000	(30.591)	0	0	0
28/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	90,926.0000	82,343.0000	(9.440)	0	0	0
28/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,055.0000	1,065.0000	(48.175)	0	0	0
28/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	54,107.0000	62,474.0000	15.464	0	0	171
28/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	220.0000	384.0000	74.545	0	0	0
28/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	36,413.0000	44,056.0000	20.990	0	0	0
28/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	21,716.0000	27,901.0000	28.481	0	0	0
28/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
28/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	722.0000	1,193.0000	65.235	0	0	0
28/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	93,362.0000	101,987.0000	9.238	0	0	0
28/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,281.0000	3,833.0000	(38.975)	0	0	0
28/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	13,002.0000	17,631.0000	35.602	0	0	0
28/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	12,449.0000	8,445.0000	(32.163)	0	0	0
28/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	16,518.0000	11,717.0000	(29.065)	0	0	0
28/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,271.0000	15,498.0000	37.503	0	0	100

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
28/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	21,197.0000	15,641.0000	(26.211)	0	0	20
28/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	18,786.0000	13,599.0000	(27.611)	0	0	0
28/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	8,326.0000	11,772.0000	41.388	0	0	0
28/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	7,094.0000	10,171.0000	43.375	0	0	20
28/09/2006	R157	2007/02/01			Bond Future	8.4400	8.5650	1.481	0.0000	0.0000	0
28/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	81,659.0000	73,897.0000	(9.505)	0	0	0
28/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	9,063.0000	6,876.0000	(24.131)	0	0	250
28/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	21,343.0000	25,457.0000	19.276	0	0	0
28/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,307.0000	4,650.0000	(26.272)	0	0	0
28/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,060.0000	13,555.0000	22.559	0	0	0
28/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	57,409.0000	64,732.0000	12.756	0	0	0
28/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,454.0000	2,447.0000	(29.155)	0	0	0
28/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	48,831.0000	55,623.0000	13.909	0	0	0
28/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	22,890.0000	27,209.0000	18.869	0	0	0
28/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	73,732.0000	81,704.0000	10.812	0	0	0
28/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	4,754.0000	5,972.0000	25.621	0	0	150
28/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	91,566.0000	99,984.0000	9.193	0	0	0
28/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,975.0000	19,310.0000	20.876	0	0	0
28/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	110,543.0000	119,237.0000	7.865	0	0	0
28/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,749.0000	1,187.0000	(32.133)	0	0	0
28/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	815.0000	529.0000	(35.092)	0	0	0
28/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,291.0000	8,717.0000	(22.797)	0	0	0
28/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	43,573.0000	49,979.0000	14.702	0	0	0
28/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	78,716.0000	71,042.0000	(9.749)	0	0	0
28/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,647.0000	44,163.0000	(12.802)	0	0	0
28/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,093.0000	32,448.0000	(14.819)	0	0	0
28/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,538.0000	28,274.0000	(15.696)	0	0	0
28/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	93,572.0000	85,512.0000	(8.614)	0	0	0
28/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	29,249.0000	24,383.0000	(16.636)	0	0	0
28/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,299.0000	57,141.0000	(11.132)	0	0	0
28/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	18,500.0000	22,215.0000	20.081	0	0	0
28/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,142.0000	6,447.0000	25.379	0	0	0
28/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,195.0000	14,592.0000	(19.802)	0	0	0
28/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	32,005.0000	37,382.0000	16.800	0	0	0
28/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,561.0000	9,383.0000	24.097	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
28/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	27,211.0000	22,550.0000	(17.129)	0	0	0
28/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,467.0000	4,387.0000	26.536	0	0	0
28/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	26,261.0000	30,999.0000	18.042	0	0	0
28/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	31,359.0000	26,292.0000	(16.158)	0	0	0
28/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	19,880.0000	23,792.0000	19.678	0	0	0
28/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	23,370.0000	19,128.0000	(18.151)	0	0	150
28/09/2006	R157	2007/05/03			Bond Future	8.4270	8.5510	1.471	0.0000	0.0000	0
28/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	16,248.0000	18,966.0000	16.728	0	0	0
28/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	22,439.0000	25,844.0000	15.174	0	0	0
28/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	55,829.0000	49,842.0000	(10.724)	0	0	0
28/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	21,082.0000	24,345.0000	15.478	0	0	0
28/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	47,034.0000	41,592.0000	(11.570)	0	0	0
28/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	44,953.0000	39,653.0000	(11.790)	0	0	0
28/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	23,859.0000	27,407.0000	14.871	0	0	0
28/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	30,175.0000	34,312.0000	13.710	0	0	0
28/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	42,922.0000	37,765.0000	(12.015)	0	0	0
28/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,309.0000	30,741.0000	(12.937)	0	0	0
28/09/2006	R157	2007/08/02			Bond Future	8.4120	8.5310	1.415	0.0000	0.0000	0
28/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	39,888.0000	34,544.0000	(13.398)	0	0	0
28/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	29,035.0000	32,315.0000	11.297	0	0	0
28/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	52,031.0000	47,152.0000	(9.377)	0	0	0
28/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	13,536.0000	16,352.0000	20.804	0	0	0
28/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	42,817.0000	38,488.0000	(10.110)	0	0	0
28/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	62,199.0000	56,794.0000	(8.690)	0	0	0
28/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	22,544.0000	25,298.0000	12.216	0	0	0
28/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	50,110.0000	45,339.0000	(9.521)	0	0	0
28/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	30,480.0000	33,869.0000	11.119	0	0	0
28/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	36,776.0000	40,607.0000	10.417	0	0	0
28/09/2006	R186	2006/11/02			Bond Future	8.1990	8.3100	1.354	0.0000	0.0000	59
28/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	18,660.0000	12,683.0000	(32.031)	0	0	0
28/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	18,545.0000	25,170.0000	35.724	0	0	0
28/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,061.0000	17,855.0000	(28.754)	0	0	0
28/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	13,586.0000	18,982.0000	39.717	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
28/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	32,213.0000	41,250.0000	28.054	0	0	0
28/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,891.0000	10,156.0000	47.381	0	0	0
28/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	40,605.0000	31,268.0000	(22.995)	0	0	0
28/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	63,165.0000	52,025.0000	(17.636)	0	0	0
28/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	87,455.0000	75,409.0000	(13.774)	0	0	0
28/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	549.0000	227.0000	(58.652)	0	0	0
28/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	220,596.0000	233,198.0000	5.713	0	0	0
28/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,755.0000	1,411.0000	(48.784)	0	0	0
28/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	827.0000	1,383.0000	67.231	0	0	0
28/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	2,527.0000	3,988.0000	57.816	0	0	0
28/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	15,889.0000	21,893.0000	37.787	0	0	0
28/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	184,569.0000	197,171.0000	6.828	0	0	0
28/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	21,704.0000	15,106.0000	(30.400)	0	0	0
28/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	9,112.0000	5,547.0000	(39.124)	0	0	0
28/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	55,834.0000	67,093.0000	20.165	0	0	0
28/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	84,715.0000	96,995.0000	14.496	0	0	0
28/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	79.0000	26.0000	(67.089)	0	0	0
28/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
28/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	116,488.0000	129,037.0000	10.773	0	0	0
28/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	149,866.0000	162,462.0000	8.405	0	0	0
28/09/2006	R186	2007/02/01			Bond Future	8.1880	8.3010	1.380	0.0000	0.0000	0
28/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	37,011.0000	30,580.0000	(17.376)	0	0	0
28/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	43,349.0000	36,284.0000	(16.298)	0	0	0
28/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	57,538.0000	49,311.0000	(14.298)	0	0	0
28/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	22,774.0000	27,316.0000	19.944	0	0	0
28/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	35,646.0000	41,983.0000	17.778	0	0	0
28/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	97,289.0000	86,855.0000	(10.725)	0	0	0
28/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	30,693.0000	36,397.0000	18.584	0	0	0
28/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	33,025.0000	39,043.0000	18.223	0	0	0
28/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	9,906.0000	12,241.0000	23.572	0	0	0
28/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,087.0000	5,937.0000	(26.586)	0	0	0
28/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	218,012.0000	230,673.0000	5.807	0	0	0
28/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	90,445.0000	101,063.0000	11.740	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
28/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	26,074.0000	20,951.0000	(19.648)	0	0	0
28/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	270.0000	163.0000	(39.630)	0	0	0
28/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,069.0000	2,859.0000	(29.737)	0	0	0
28/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	47,778.0000	55,424.0000	16.003	0	0	0
28/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	15,064.0000	18,365.0000	21.913	0	0	0
28/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,846.0000	1,237.0000	(32.990)	0	0	0
28/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	76,598.0000	67,131.0000	(12.359)	0	0	0
28/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	66,930.0000	76,168.0000	13.802	0	0	0
28/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,445.0000	11,914.0000	(22.862)	0	0	0
28/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	749.0000	478.0000	(36.182)	0	0	0
28/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	40,056.0000	33,305.0000	(16.854)	0	0	0
28/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	182,757.0000	195,254.0000	6.838	0	0	0
28/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	118,438.0000	129,996.0000	9.759	0	0	0
28/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	149,414.0000	161,574.0000	8.138	0	0	0
28/09/2006	R186	2007/05/03			Bond Future	8.1750	8.2860	1.358	0.0000	0.0000	0
28/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	46,780.0000	52,570.0000	12.377	0	0	0
28/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	55,240.0000	48,541.0000	(12.127)	0	0	0
28/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	73,631.0000	65,659.0000	(10.827)	0	0	0
28/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	32,213.0000	36,729.0000	14.019	0	0	0
28/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	36,625.0000	41,554.0000	13.458	0	0	0
28/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	70,386.0000	62,619.0000	(11.035)	0	0	0
28/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	87,253.0000	78,499.0000	(10.033)	0	0	0
28/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	34,365.0000	39,086.0000	13.738	0	0	0
28/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	24,618.0000	28,353.0000	15.172	0	0	0
28/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	67,210.0000	59,652.0000	(11.245)	0	0	0
28/09/2006	R186	2007/08/02			Bond Future	8.1610	8.2700	1.336	0.0000	0.0000	0
28/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	54,445.0000	60,035.0000	10.267	0	0	0
28/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	95,411.0000	87,064.0000	(8.748)	0	0	0
28/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	64,428.0000	57,808.0000	(10.275)	0	0	0
28/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	76,135.0000	68,797.0000	(9.638)	0	0	0
28/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	41,840.0000	46,537.0000	11.226	0	0	0
28/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	31,585.0000	35,447.0000	12.227	0	0	0
28/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	79,212.0000	71,699.0000	(9.485)	0	0	0
28/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	44,165.0000	49,037.0000	11.031	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
28/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	82,345.0000	74,660.0000	(9.333)	0	0	0
28/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	39,609.0000	44,134.0000	11.424	0	0	0
28/09/2006	R194	2006/11/02			Bond Future	8.6180	8.8020	2.135	0.0000	0.0000	0
28/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,542.0000	791.0000	(48.703)	0	0	0
28/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,412.0000	25,678.0000	9.679	0	0	0
28/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	2,999.0000	4,513.0000	50.483	0	0	0
28/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,654.0000	4,071.0000	53.391	0	0	0
28/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,814.0000	9,975.0000	27.655	0	0	0
28/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	152.0000	47.0000	(69.079)	0	0	0
28/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,130.0000	7,055.0000	37.524	0	0	0
28/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,072.0000	19,338.0000	13.273	0	0	0
28/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,603.0000	28,869.0000	8.518	0	0	0
28/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	577.0000	236.0000	(59.099)	0	0	0
28/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,814.0000	966.0000	(46.748)	0	0	0
28/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,235.0000	22,501.0000	11.198	0	0	0
28/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,027.0000	35,292.0000	6.858	0	0	0
28/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,808.0000	32,074.0000	7.602	0	0	0
28/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
28/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,811.0000	13,057.0000	20.775	0	0	0
28/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,336.0000	3,655.0000	56.464	0	0	0
28/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,114.0000	1,167.0000	(44.797)	0	0	0
28/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,925.0000	16,188.0000	16.251	0	0	0
28/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	25.0000	5.0000	(80.000)	0	0	0
28/09/2006	R194	2007/02/01			Bond Future	8.6410	8.8580	2.511	0.0000	0.0000	0
28/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,873.0000	24,039.0000	9.903	0	0	0
28/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
28/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	45.0000	21.0000	(53.333)	0	0	0
28/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,062.0000	29,236.0000	8.033	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
28/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,034.0000	7,551.0000	25.141	0	0	0
28/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	19.0000	8.0000	(57.895)	0	0	0
28/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
28/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,320.0000	16,402.0000	14.539	0	0	0
28/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	98.0000	49.0000	(50.000)	0	0	0
28/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,459.0000	26,631.0000	8.880	0	0	0
28/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,095.0000	1,435.0000	(31.504)	0	0	0
28/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,311.0000	21,463.0000	11.144	0	0	0
28/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,786.0000	18,913.0000	12.671	0	0	0
28/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,609.0000	5,902.0000	28.054	0	0	0
28/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,737.0000	9,461.0000	22.283	0	0	0
28/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	201.0000	106.0000	(47.264)	0	0	0
28/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,192.0000	2,307.0000	(27.726)	0	0	0
28/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	693.0000	413.0000	(40.404)	0	0	0
28/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,666.0000	4,778.0000	30.333	0	0	0
28/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,258.0000	3,194.0000	(24.988)	0	0	0
28/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,703.0000	11,599.0000	19.540	0	0	0
28/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,945.0000	13,953.0000	16.810	0	0	0
28/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,550.0000	3,441.0000	(24.374)	0	0	0
28/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,267.0000	814.0000	(35.754)	0	0	0
28/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	386.0000	217.0000	(43.782)	0	0	0
28/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,976.0000	2,957.0000	(25.629)	0	0	0
28/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,456.0000	4,524.0000	30.903	0	0	0
28/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,886.0000	5,043.0000	29.774	0	0	0
28/09/2006	R194	2007/05/03			Bond Future	8.6120	8.8440	2.694	0.0000	0.0000	0
28/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,866.0000	4,654.0000	20.383	0	0	0
28/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,705.0000	4,472.0000	20.702	0	0	0
28/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,718.0000	5,681.0000	(15.436)	0	0	0
28/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,949.0000	5,891.0000	(15.225)	0	0	0
28/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,491.0000	5,476.0000	(15.637)	0	0	0
28/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,549.0000	4,294.0000	20.992	0	0	0
28/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,971.0000	3,632.0000	22.248	0	0	0
28/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,917.0000	6,775.0000	(14.425)	0	0	0
28/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,556.0000	5,432.0000	19.227	0	0	0
28/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,629.0000	4,702.0000	(16.468)	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
28/09/2006	R194	2007/08/02			Bond Future	8.5460	8.7840	2.785	0.0000	0.0000	0
28/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,330.0000	6,616.0000	(9.741)	0	0	0
28/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,129.0000	5,712.0000	11.367	0	0	0
28/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,266.0000	7,498.0000	(9.291)	0	0	0
28/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,009.0000	5,583.0000	11.459	0	0	0
28/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,436.0000	4,965.0000	11.925	0	0	0
28/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,482.0000	6,758.0000	(9.677)	0	0	0
28/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,743.0000	6,065.0000	(10.055)	0	0	0
28/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,890.0000	5,456.0000	11.575	0	0	0
28/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,635.0000	6,902.0000	(9.601)	0	0	0
28/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,630.0000	6,250.0000	11.012	0	0	0
28/09/2006	R201	2006/11/02			Bond Future	8.4420	8.5590	1.386	0.0000	0.0000	26
28/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	57,267.0000	64,039.0000	11.825	0	0	0
28/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	6,319.0000	8,951.0000	41.652	0	0	0
28/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	15,525.0000	11,329.0000	(27.027)	0	0	0
28/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	87.0000	32.0000	(63.218)	0	0	0
28/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	453.0000	200.0000	(55.850)	0	0	0
28/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,986.0000	8,401.0000	(29.910)	0	0	0
28/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
28/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	28,173.0000	34,139.0000	21.176	0	0	0
28/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,594.0000	11,837.0000	37.736	0	0	0
28/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	73,051.0000	79,871.0000	9.336	0	0	0
28/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	16,702.0000	21,490.0000	28.667	0	0	0
28/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,841.0000	979.0000	(46.822)	0	0	0
28/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	42,066.0000	48,641.0000	15.630	0	0	0
28/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,369.0000	3,329.0000	(37.996)	0	0	0
28/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	33,553.0000	27,586.0000	(17.784)	0	0	0
28/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	1,513.0000	2,374.0000	56.907	0	0	0
28/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	7,392.0000	10,324.0000	39.665	0	0	0
28/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,696.0000	9,801.0000	(28.439)	0	0	0
28/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	539.0000	890.0000	65.121	0	0	0
28/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	89,199.0000	96,025.0000	7.653	0	0	0
28/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	46,512.0000	40,035.0000	(13.925)	0	0	0
28/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	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
28/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	105,660.0000	112,488.0000	6.462	0	0	0
28/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	5,368.0000	7,713.0000	43.685	0	0	0
28/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,653.0000	16,643.0000	(23.138)	0	0	0
28/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	17,466.0000	12,982.0000	(25.673)	0	0	0
28/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	3,805.0000	5,623.0000	47.779	0	0	0
28/09/2006	R201	2007/02/01			Bond Future	8.4350	8.5550	1.423	0.0000	0.0000	0
28/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	58,053.0000	64,158.0000	10.516	0	0	0
28/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,523.0000	20,622.0000	(15.908)	0	0	0
28/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	17,508.0000	20,777.0000	18.671	0	0	0
28/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,790.0000	3,544.0000	(26.013)	0	0	0
28/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	15,117.0000	18,068.0000	19.521	0	0	0
28/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,584.0000	1,836.0000	(28.947)	0	0	0
28/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	33,975.0000	38,877.0000	14.428	0	0	0
28/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	14,023.0000	16,819.0000	19.939	0	0	0
28/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,635.0000	6,685.0000	(22.583)	0	0	0
28/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,227.0000	17,644.0000	(16.879)	0	0	0
28/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	45,059.0000	50,665.0000	12.441	0	0	0
28/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,285.0000	875.0000	(31.907)	0	0	0
28/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,257.0000	22,201.0000	(15.447)	0	0	0
28/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,846.0000	19,102.0000	(16.388)	0	0	0
28/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	72,234.0000	78,676.0000	8.918	0	0	0
28/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,221.0000	10,068.0000	22.467	0	0	0
28/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,119.0000	11,363.0000	(19.520)	0	0	0
28/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	24,799.0000	28,895.0000	16.517	0	0	0
28/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,972.0000	34,967.0000	(12.521)	0	0	0
28/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	16,278.0000	19,387.0000	19.099	0	0	0
28/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	587.0000	382.0000	(34.923)	0	0	0
28/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	50,941.0000	45,419.0000	(10.840)	0	0	0
28/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,546.0000	6,876.0000	23.981	0	0	0
28/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	87,299.0000	93,945.0000	7.613	0	0	0
28/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	103,009.0000	109,768.0000	6.562	0	0	0
28/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	245.0000	152.0000	(37.959)	0	0	0
28/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	12,027.0000	14,525.0000	20.770	0	0	0
28/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,887.0000	25,534.0000	(14.565)	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
28/09/2006	R201	2007/05/03			Bond Future	8.4240	8.5420	1.401	0.0000	0.0000	0
28/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	28,694.0000	25,218.0000	(12.114)	0	0	0
28/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	24,444.0000	27,557.0000	12.735	0	0	0
28/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	44,981.0000	40,453.0000	(10.066)	0	0	0
28/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	13,330.0000	15,390.0000	15.454	0	0	0
28/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	36,355.0000	32,336.0000	(11.055)	0	0	0
28/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	18,285.0000	20,855.0000	14.055	0	0	0
28/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	34,742.0000	30,831.0000	(11.257)	0	0	0
28/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	19,417.0000	22,094.0000	13.787	0	0	0
28/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	38,006.0000	33,882.0000	(10.851)	0	0	0
28/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	17,201.0000	19,665.0000	14.325	0	0	0
28/09/2006	R201	2007/08/02			Bond Future	8.4130	8.5260	1.343	0.0000	0.0000	0
28/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	33,336.0000	30,058.0000	(9.833)	0	0	0
28/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	28,586.0000	31,472.0000	10.096	0	0	0
28/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	48,807.0000	44,698.0000	(8.419)	0	0	0
28/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	17,297.0000	19,352.0000	11.881	0	0	0
28/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	22,435.0000	24,896.0000	10.969	0	0	0
28/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	40,679.0000	36,976.0000	(9.103)	0	0	0
28/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	21,329.0000	23,707.0000	11.149	0	0	0
28/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	42,244.0000	38,458.0000	(8.962)	0	0	0
28/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	39,146.0000	35,526.0000	(9.247)	0	0	0
28/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	23,582.0000	26,127.0000	10.792	0	0	0
28/09/2006	R203	2006/11/02			Bond Future	8.3770	8.4990	1.456	0.0000	0.0000	0
28/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	27,018.0000	19,843.0000	(26.556)	0	0	0
28/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	20.0000	5.0000	(75.000)	0	0	0
28/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,238.0000	2,733.0000	(47.824)	0	0	0
28/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	143,743.0000	152,233.0000	5.906	0	0	0
28/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,363.0000	2,679.0000	96.552	0	0	0
28/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	64,005.0000	72,479.0000	13.240	0	0	0
28/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	14,180.0000	20,164.0000	42.200	0	0	0
28/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	102,914.0000	111,403.0000	8.249	0	0	0
28/09/2006	R203	2006/11/02	7.00	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
28/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	83,219.0000	91,708.0000	10.201	0	0	0
28/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	3,231.0000	5,700.0000	76.416	0	0	0
28/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,336.0000	545.0000	(59.207)	0	0	0
28/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	18,676.0000	12,655.0000	(32.239)	0	0	0
28/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	28,194.0000	35,894.0000	27.311	0	0	0
28/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	123,084.0000	131,574.0000	6.898	0	0	0
28/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	45,416.0000	53,758.0000	18.368	0	0	0
28/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,858.0000	8,806.0000	(36.455)	0	0	0
28/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,180.0000	10,629.0000	(34.308)	0	0	0
28/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	21,328.0000	14,877.0000	(30.247)	0	0	0
28/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	4,170.0000	7,108.0000	70.456	0	0	0
28/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	214.0000	66.0000	(69.159)	0	0	0
28/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	2,464.0000	4,502.0000	82.711	0	0	0
28/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	5,299.0000	8,737.0000	64.880	0	0	0
28/09/2006	R203	2007/02/01			Bond Future	8.3710	8.4960	1.493	0.0000	0.0000	0
28/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	45,585.0000	38,475.0000	(15.597)	0	0	0
28/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	3,407.0000	4,873.0000	43.029	0	0	0
28/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	101,073.0000	109,563.0000	8.400	0	0	0
28/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	9,018.0000	12,006.0000	33.134	0	0	0
28/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	28,027.0000	22,438.0000	(19.941)	0	0	0
28/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	185.0000	98.0000	(47.027)	0	0	0
28/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	51.0000	25.0000	(50.980)	0	0	0
28/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,237.0000	5,066.0000	(29.999)	0	0	0
28/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	120,766.0000	129,317.0000	7.081	0	0	0
28/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	571.0000	325.0000	(43.082)	0	0	0
28/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	23,728.0000	18,664.0000	(21.342)	0	0	0
28/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	82,090.0000	90,422.0000	10.150	0	0	0
28/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
28/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	141,024.0000	149,594.0000	6.077	0	0	0
28/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	6,973.0000	9,469.0000	35.795	0	0	0
28/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	33,285.0000	39,690.0000	19.243	0	0	0
28/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	32,679.0000	26,598.0000	(18.608)	0	0	0
28/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,521.0000	933.0000	(38.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	21,598.0000	26,756.0000	23.882	0	0	0
28/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	12,870.0000	16,655.0000	29.409	0	0	0
28/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	64,118.0000	72,108.0000	12.461	0	0	0
28/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,200.0000	9,782.0000	(25.894)	0	0	0
28/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	21,720.0000	16,927.0000	(22.067)	0	0	0
28/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	11,476.0000	14,989.0000	30.612	0	0	0
28/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,535.0000	2,323.0000	(34.286)	0	0	0
28/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	47,646.0000	55,011.0000	15.458	0	0	0
28/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	25,831.0000	20,502.0000	(20.630)	0	0	0
28/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	10,193.0000	13,440.0000	31.855	0	0	0
28/09/2006	R203	2007/05/03			Bond Future	8.3590	8.4820	1.471	0.0000	0.0000	0
28/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	37,110.0000	31,501.0000	(15.115)	0	0	0
28/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	48,939.0000	42,482.0000	(13.194)	0	0	0
28/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	6,543.0000	8,412.0000	28.565	0	0	0
28/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	34,921.0000	29,499.0000	(15.526)	0	0	0
28/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	12,062.0000	14,967.0000	24.084	0	0	0
28/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	10,958.0000	13,675.0000	24.795	0	0	0
28/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	9,932.0000	12,467.0000	25.524	0	0	0
28/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	17,303.0000	20,999.0000	21.360	0	0	0
28/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	26,840.0000	22,210.0000	(17.250)	0	0	0
28/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	39,362.0000	33,571.0000	(14.712)	0	0	0
28/09/2006	R203	2007/08/02			Bond Future	8.3450	8.4640	1.426	0.0000	0.0000	0
28/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	10,028.0000	12,097.0000	20.632	0	0	0
28/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	14,985.0000	17,744.0000	18.412	0	0	0
28/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	52,738.0000	46,863.0000	(11.140)	0	0	0
28/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	41,684.0000	36,499.0000	(12.439)	0	0	0
28/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	43,800.0000	38,470.0000	(12.169)	0	0	0
28/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	39,619.0000	34,582.0000	(12.714)	0	0	0
28/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	13,870.0000	16,484.0000	18.846	0	0	0
28/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	16,164.0000	19,071.0000	17.984	0	0	0
28/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	21,567.0000	25,090.0000	16.335	0	0	0
28/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	31,898.0000	27,477.0000	(13.860)	0	0	0
28/09/2006	R204	2006/11/02			Bond Future	8.3450	8.4720	1.522	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	7,704.0000	11,357.0000	47.417	0	0	0
28/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	19,088.0000	13,400.0000	(29.799)	0	0	0
28/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	5,485.0000	8,350.0000	52.233	0	0	0
28/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	85,851.0000	95,173.0000	10.858	0	0	0
28/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	26.0000	7.0000	(73.077)	0	0	0
28/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	21,538.0000	15,445.0000	(28.290)	0	0	0
28/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	899.0000	387.0000	(56.952)	0	0	0
28/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	6,520.0000	9,767.0000	49.801	0	0	0
28/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,385.0000	1,780.0000	(47.415)	0	0	0
28/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	32,522.0000	25,059.0000	(22.948)	0	0	0
28/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	16,239.0000	22,082.0000	35.981	0	0	0
28/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	65,546.0000	74,769.0000	14.071	0	0	0
28/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	3,153.0000	5,031.0000	59.562	0	0	0
28/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
28/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	29,386.0000	37,121.0000	26.322	0	0	0
28/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,119.0000	17,642.0000	(26.854)	0	0	0
28/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,172.0000	5,673.0000	(38.149)	0	0	0
28/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	106,828.0000	116,167.0000	8.742	0	0	0
28/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	46,327.0000	55,156.0000	19.058	0	0	0
28/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	182.0000	64.0000	(64.835)	0	0	0
28/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	128,382.0000	137,723.0000	7.276	0	0	0
28/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	150,510.0000	159,851.0000	6.206	0	0	0
28/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	48,067.0000	39,547.0000	(17.725)	0	0	0
28/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,165.0000	1,987.0000	70.558	0	0	0
28/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	4,587.0000	7,095.0000	54.676	0	0	0
28/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,818.0000	19,984.0000	(25.483)	0	0	0
28/09/2006	R204	2007/02/01			Bond Future	8.3370	8.4660	1.547	0.0000	0.0000	0
28/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	86,349.0000	95,015.0000	10.036	0	0	0
28/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	27,678.0000	32,841.0000	18.654	0	0	0
28/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	17,866.0000	21,701.0000	21.465	0	0	0
28/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	38,555.0000	44,854.0000	16.338	0	0	0
28/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	52,006.0000	59,347.0000	14.116	0	0	0
28/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	19,251.0000	23,298.0000	21.022	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
28/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	16,565.0000	20,193.0000	21.902	0	0	0
28/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,207.0000	1,489.0000	(32.533)	0	0	0
28/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,295.0000	27,746.0000	(16.666)	0	0	0
28/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	68,257.0000	76,374.0000	11.892	0	0	0
28/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,087.0000	25,751.0000	(17.165)	0	0	0
28/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,280.0000	17,060.0000	(19.831)	0	0	0
28/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,568.0000	29,812.0000	(16.183)	0	0	0
28/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,039.0000	669.0000	(35.611)	0	0	0
28/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,300.0000	3,034.0000	(29.442)	0	0	0
28/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	13,133.0000	16,179.0000	23.193	0	0	0
28/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	42,750.0000	36,412.0000	(14.826)	0	0	0
28/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	105,890.0000	114,903.0000	8.512	0	0	0
28/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,456.0000	10,371.0000	(22.927)	0	0	0
28/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	148,075.0000	157,386.0000	6.288	0	0	0
28/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,726.0000	5,683.0000	(26.443)	0	0	0
28/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	447.0000	273.0000	(38.926)	0	0	0
28/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	126,545.0000	135,755.0000	7.278	0	0	0
28/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	174.0000	101.0000	(41.954)	0	0	0
28/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,903.0000	31,947.0000	(15.714)	0	0	0
28/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	15,345.0000	18,773.0000	22.340	0	0	0
28/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	8,933.0000	11,162.0000	24.952	0	0	0
28/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	55,889.0000	48,734.0000	(12.802)	0	0	0
28/09/2006	R204	2007/05/03			Bond Future	8.3260	8.4530	1.525	0.0000	0.0000	0
28/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	40,664.0000	35,526.0000	(12.635)	0	0	0
28/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	48,753.0000	43,022.0000	(11.755)	0	0	0
28/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	28,176.0000	32,174.0000	14.189	0	0	0
28/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	62,220.0000	55,670.0000	(10.527)	0	0	0
28/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	22,175.0000	25,580.0000	15.355	0	0	0
28/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	15,023.0000	17,609.0000	17.214	0	0	0
28/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	19,555.0000	22,677.0000	15.965	0	0	0
28/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	20,834.0000	24,097.0000	15.662	0	0	0
28/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	53,074.0000	47,060.0000	(11.331)	0	0	0
28/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	50,891.0000	45,018.0000	(11.540)	0	0	0
28/09/2006	R204	2007/08/02			Bond Future	8.3140	8.4380	1.491	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	27,395.0000	30,768.0000	12.312	0	0	0
28/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	46,703.0000	41,742.0000	(10.622)	0	0	0
28/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	54,502.0000	49,055.0000	(9.994)	0	0	0
28/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	33,514.0000	37,372.0000	11.512	0	0	0
28/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	26,004.0000	29,258.0000	12.513	0	0	0
28/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	56,547.0000	50,983.0000	(9.840)	0	0	0
28/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	58,629.0000	52,948.0000	(9.690)	0	0	0
28/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	24,665.0000	27,803.0000	12.722	0	0	0
28/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	67,304.0000	61,175.0000	(9.106)	0	0	0
28/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	19,823.0000	22,513.0000	13.570	0	0	0
28/09/2006	R207	2006/11/02			Bond Future	8.3170	8.4450	1.539	0.0000	0.0000	0
28/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	105,816.0000	115,296.0000	8.959	0	0	0
28/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	10.0000	900.000	0	0	0
28/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	503.0000	1,745.0000	246.918	0	0	0
28/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	127,731.0000	137,211.0000	7.422	0	0	0
28/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	21,285.0000	13,047.0000	(38.703)	0	0	0
28/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	49,073.0000	39,601.0000	(19.302)	0	0	0
28/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	336.0000	55.0000	(83.631)	0	0	0
28/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	24,402.0000	33,601.0000	37.698	0	0	0
28/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
28/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	63,796.0000	73,277.0000	14.861	0	0	0
28/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	43,662.0000	53,135.0000	21.696	0	0	0
28/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	84,511.0000	93,991.0000	11.217	0	0	0
28/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	12,042.0000	5,920.0000	(50.839)	0	0	0
28/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	75.0000	369.0000	392.000	0	0	0
28/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	31,612.0000	22,425.0000	(29.062)	0	0	0
28/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	2,194.0000	5,552.0000	153.054	0	0	0
28/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	860.0000	2,675.0000	211.047	0	0	0
28/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,720.0000	1,206.0000	(67.581)	0	0	0
28/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,405.0000	3,931.0000	179.786	0	0	0
28/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	8,736.0000	15,702.0000	79.739	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
28/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	281.0000	1,089.0000	287.544	0	0	0
28/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	14,918.0000	7,964.0000	(46.615)	0	0	0
28/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	24,668.0000	15,996.0000	(35.155)	0	0	0
28/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	18,018.0000	10,352.0000	(42.546)	0	0	0
28/09/2006	R207	2007/02/01			Bond Future	8.3070	8.4380	1.577	0.0000	0.0000	0
28/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	301.0000	160.0000	(46.844)	0	0	0
28/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	104,220.0000	113,696.0000	9.092	0	0	0
28/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	3,157.0000	4,610.0000	46.025	0	0	0
28/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	23.0000	10.0000	(56.522)	0	0	0
28/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	9,606.0000	12,904.0000	34.333	0	0	0
28/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	147,848.0000	157,452.0000	6.496	0	0	0
28/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	30,927.0000	24,608.0000	(20.432)	0	0	0
28/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	90.0000	44.0000	(51.111)	0	0	0
28/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	125,656.0000	135,227.0000	7.617	0	0	0
28/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	52,509.0000	44,345.0000	(15.548)	0	0	0
28/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	32,530.0000	39,348.0000	20.959	0	0	0
28/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	872.0000	501.0000	(42.546)	0	0	0
28/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	47,299.0000	55,278.0000	16.869	0	0	0
28/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	64,579.0000	73,357.0000	13.593	0	0	0
28/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,193.0000	1,355.0000	(38.212)	0	0	0
28/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	16,548.0000	12,315.0000	(25.580)	0	0	0
28/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,835.0000	3,197.0000	(33.878)	0	0	0
28/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	83,737.0000	92,982.0000	11.041	0	0	0
28/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,446.0000	6,648.0000	(29.621)	0	0	0
28/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	20,775.0000	26,159.0000	25.916	0	0	0
28/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	13,664.0000	17,834.0000	30.518	0	0	0
28/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	12,196.0000	16,068.0000	31.748	0	0	0
28/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	24,155.0000	18,708.0000	(22.550)	0	0	0
28/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	28,574.0000	22,539.0000	(21.121)	0	0	0
28/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	10,844.0000	14,426.0000	33.032	0	0	0
28/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	8,477.0000	11,501.0000	35.673	0	0	0
28/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	26,316.0000	20,572.0000	(21.827)	0	0	0
28/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	33,368.0000	26,776.0000	(19.755)	0	0	0
28/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	6,523.0000	9,032.0000	38.464	0	0	0
28/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	38,499.0000	31,391.0000	(18.463)	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
28/09/2006	R207	2007/05/03			Bond Future	8.2970	8.4270	1.567	0.0000	0.0000	0
28/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	11,532.0000	14,445.0000	25.260	0	0	0
28/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	43,931.0000	37,384.0000	(14.903)	0	0	0
28/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	7,031.0000	9,059.0000	28.844	0	0	0
28/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	56,648.0000	49,217.0000	(13.118)	0	0	0
28/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	10,490.0000	13,212.0000	25.949	0	0	0
28/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	46,369.0000	39,632.0000	(14.529)	0	0	0
28/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	17,959.0000	21,901.0000	21.950	0	0	0
28/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	32,672.0000	27,155.0000	(16.886)	0	0	0
28/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	12,652.0000	15,761.0000	24.573	0	0	0
28/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	41,551.0000	35,201.0000	(15.282)	0	0	0
28/09/2006	R207	2007/08/02			Bond Future	8.2870	8.4130	1.520	0.0000	0.0000	0
28/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	59,883.0000	53,016.0000	(11.467)	0	0	0
28/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	13,931.0000	16,741.0000	20.171	0	0	0
28/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	50,168.0000	43,895.0000	(12.504)	0	0	0
28/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	10,042.0000	12,257.0000	22.057	0	0	0
28/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	15,063.0000	18,033.0000	19.717	0	0	0
28/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	47,854.0000	41,740.0000	(12.776)	0	0	0
28/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	37,071.0000	31,805.0000	(14.205)	0	0	0
28/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	21,787.0000	25,604.0000	17.520	0	0	0
28/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	16,264.0000	19,396.0000	19.257	0	0	0
28/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	45,590.0000	39,639.0000	(13.053)	0	0	0
28/09/2006	TRTI	2006/11/02			Index Future	0.0000	0.0000	-	0.0000	0.0000	0

Grand Total: **2,401**