



# Derivatives High/Low Report

High/Low for 19/10/2006

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
19/10/2006	CRDI 2006/11/02			Index Future	103.1320	103.1570	0.024	0.0000	0.0000	10
19/10/2006	GOVI 2006/11/02			jGovi	239.0350	239.0230	(0.005)	0.0000	0.0000	911
19/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	90,350.0000	90,230.0000	(0.133)	0	0	0
19/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/10/2006	GOVI 2007/02/01			jGovi	243.9700	243.9570	(0.005)	0.0000	0.0000	0
19/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	36.0000	35.0000	(2.778)	0	0	0
19/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	139,736.0000	139,605.0000	(0.094)	0	0	0
19/10/2006	GOVI 2007/05/03			jGovi	249.3850	249.3700	(0.006)	0.0000	0.0000	0
19/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	144,324.0000	144,169.0000	(0.107)	0	0	0
19/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	474.0000	469.0000	(1.055)	0	0	0
19/10/2006	GOVI 2007/08/02			jGovi	255.3060	255.2390	(0.026)	0.0000	0.0000	0
19/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,459.0000	1,472.0000	0.891	0	0	0
19/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	149,519.0000	148,862.0000	(0.439)	0	0	0
19/10/2006	J153 2010/08/31			jSwap	8.9470	8.9530	0.067	0.0000	0.0000	0
19/10/2006	J157 2015/09/15			jSwap	8.6960	8.7050	0.103	0.0000	0.0000	0
19/10/2006	J186 2026/12/21			jSwap	8.2750	8.2830	0.097	0.0000	0.0000	0
19/10/2006	J194 2008/02/28			jSwap	9.0870	9.0920	0.055	0.0000	0.0000	0

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19/10/2006	J201	2014/12/22			jSwap	8.6730	8.6830	0.115	0.0000	0.0000	0
19/10/2006	J203	2017/09/15			jSwap	8.6200	8.6330	0.151	0.0000	0.0000	0
19/10/2006	J204	2018/12/21			jSwap	8.5400	8.5500	0.117	0.0000	0.0000	0
19/10/2006	J207	2020/01/15			jSwap	8.5140	8.5250	0.129	0.0000	0.0000	0
19/10/2006	JBAR	2005/12/21			jBar	8.7040	8.7040	-	0.0000	0.0000	0
19/10/2006	JFRA	2006/11/02			jFra	8.8230	8.8170	(0.068)	0.0000	0.0000	0
19/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,448.0000	4,433.0000	(0.337)	0	0	0
19/10/2006	JFRA	2007/02/01			jFra	9.0850	9.1010	0.176	0.0000	0.0000	0
19/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,882.0000	3,919.0000	0.953	0	0	0
19/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	18.0000	16.0000	(11.111)	0	0	0
19/10/2006	JFRA	2007/05/03			jFra	9.2620	9.2640	0.022	0.0000	0.0000	0
19/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,359.0000	4,363.0000	0.092	0	0	0
19/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	66.0000	65.0000	(1.515)	0	0	0
19/10/2006	JFRA	2007/08/02			jFra	9.2550	9.2770	0.238	0.0000	0.0000	0
19/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	148.0000	142.0000	(4.054)	0	0	0
19/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,425.0000	4,472.0000	1.062	0	0	0
19/10/2006	JFRA	2007/11/01			jFra	9.2210	9.2120	(0.098)	0.0000	0.0000	0
19/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	248.0000	250.0000	0.806	0	0	0
19/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,758.0000	4,736.0000	(0.462)	0	0	0
19/10/2006	JFRA	2008/02/07			jFra	9.1110	9.1200	0.099	0.0000	0.0000	0
19/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,777.0000	24,765.0000	(0.048)	0	0	0
19/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,841.0000	20,806.0000	(0.168)	0	0	0

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19/10/2006	JN02	2006/11/02			jNote	9.0840	9.0910	0.077	0.0000	0.0000	0
19/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,401.0000	33,526.0000	0.374	0	0	0
19/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0
19/10/2006	JN02	2007/02/01			jNote	9.0940	9.1070	0.143	0.0000	0.0000	0
19/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,616.0000	11,689.0000	0.628	0	0	0
19/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,907.0000	9,743.0000	(1.655)	0	0	0
19/10/2006	JN02	2007/05/03			jNote	9.0520	9.0680	0.177	0.0000	0.0000	0
19/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,553.0000	16,357.0000	(1.184)	0	0	0
19/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,947.0000	13,043.0000	0.741	0	0	0
19/10/2006	JN02	2007/08/02			jNote	8.9780	8.9970	0.212	0.0000	0.0000	0
19/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	15,393.0000	15,518.0000	0.812	0	0	0
19/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,349.0000	20,127.0000	(1.091)	0	0	0
19/10/2006	JN05	2006/11/02			jNote	8.8060	8.8160	0.114	0.0000	0.0000	0
19/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	62,258.0000	62,641.0000	0.615	0	0	0
19/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/10/2006	JN05	2007/02/01			jNote	8.7930	8.8020	0.102	0.0000	0.0000	0
19/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	4,068.0000	4,118.0000	1.229	0	0	0
19/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	22,357.0000	22,041.0000	(1.413)	0	0	0
19/10/2006	JN05	2007/05/03			jNote	8.7570	8.7650	0.091	0.0000	0.0000	0
19/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	26,719.0000	26,456.0000	(0.984)	0	0	0
19/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	6,973.0000	7,036.0000	0.903	0	0	0
19/10/2006	JN05	2007/08/02			jNote	8.7110	8.7180	0.080	0.0000	0.0000	0
19/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	9,137.0000	9,198.0000	0.668	0	0	0
19/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	30,754.0000	30,527.0000	(0.738)	0	0	0
19/10/2006	JN10	2006/11/02			jNote	8.5700	8.5850	0.175	0.0000	0.0000	0
19/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	87,566.0000	88,519.0000	1.088	0	0	0
19/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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19/10/2006	JN10	2007/02/01			jNote	8.5530	8.5690	0.187	0.0000	0.0000	0
19/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	31,606.0000	30,650.0000	(3.025)	0	0	0
19/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	1,931.0000	2,053.0000	6.318	0	0	0
19/10/2006	JN10	2007/05/03			jNote	8.5230	8.5390	0.188	0.0000	0.0000	0
19/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,104.0000	4,289.0000	4.508	0	0	0
19/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	35,814.0000	34,919.0000	(2.499)	0	0	0
19/10/2006	JN10	2007/08/02			jNote	8.4860	8.5010	0.177	0.0000	0.0000	0
19/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	40,078.0000	39,261.0000	(2.039)	0	0	0
19/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	5,843.0000	6,044.0000	3.440	0	0	0
19/10/2006	JROD	2006/10/31			jRod	7.7370	7.7340	(0.039)	0.0000	0.0000	0
19/10/2006	JROD	2006/11/30			jRod	8.0370	8.0300	(0.087)	0.0000	0.0000	0
19/10/2006	JROD	2006/12/29			jRod	8.4350	8.4250	(0.119)	0.0000	0.0000	0
19/10/2006	JROD	2007/01/31			jRod	8.2740	8.2690	(0.060)	0.0000	0.0000	0
19/10/2006	JROD	2007/02/28			jRod	8.5020	8.4960	(0.071)	0.0000	0.0000	0
19/10/2006	JROD	2007/03/30			jRod	8.7320	8.7270	(0.057)	0.0000	0.0000	0
19/10/2006	JROD	2007/04/30			jRod	8.5270	8.5230	(0.047)	0.0000	0.0000	0
19/10/2006	JROD	2007/05/31			jRod	8.7140	8.7090	(0.057)	0.0000	0.0000	0
19/10/2006	OTHI	2006/11/02			Index Future	236.8760	236.9380	0.026	0.0000	0.0000	15
19/10/2006	R153	2006/11/02			Bond Future	8.5620	8.5510	(0.128)	0.0000	0.0000	478
19/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,071.0000	8,252.0000	2.243	0	0	0
19/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,555.0000	1,353.0000	(12.990)	0	0	0
19/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	4,137.0000	3,810.0000	(7.904)	0	0	0
19/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,720.0000	3,775.0000	1.478	0	0	0

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19/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	28,695.0000	28,312.0000	(1.335)	0	0	0
19/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,672.0000	74,289.0000	(0.513)	0	0	0
19/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	605.0000	587.0000	(2.975)	0	0	0
19/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,149.0000	5,778.0000	(6.034)	0	0	0
19/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,296.0000	64,913.0000	(0.587)	0	0	0
19/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,816.0000	46,433.0000	(0.818)	0	0	0
19/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	19,821.0000	19,432.0000	(1.963)	0	0	0
19/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,922.0000	2,953.0000	1.061	0	0	0
19/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,245.0000	2,257.0000	0.535	0	0	0
19/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,081.0000	4,730.0000	(6.908)	0	0	0
19/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	11,523.0000	11,122.0000	(3.480)	0	0	101
19/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	49.0000	34.0000	(30.612)	0	0	0
19/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	15,434.0000	15,747.0000	2.028	0	0	0
19/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,665.0000	24,032.0000	1.551	0	0	0
19/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	327.0000	257.0000	(21.407)	0	0	0
19/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,710.0000	37,328.0000	(1.013)	0	0	0
19/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	59.0000	52.0000	(11.864)	0	0	0
19/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,011.0000	55,628.0000	(0.684)	0	0	0
19/10/2006	R153	2007/02/01			Bond Future	8.5370	8.5260	(0.129)	0.0000	0.0000	0
19/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,426.0000	14,597.0000	1.185	0	0	0
19/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,760.0000	9,887.0000	1.301	0	0	0
19/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,617.0000	10,753.0000	1.281	0	0	0
19/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,492.0000	7,303.0000	(2.523)	0	0	0
19/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	10,971.0000	10,738.0000	(2.124)	0	0	0
19/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	10,193.0000	9,969.0000	(2.198)	0	0	0
19/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,408.0000	3,459.0000	1.496	0	0	0
19/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,288.0000	3,178.0000	(3.345)	0	0	0
19/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	821.0000	832.0000	1.340	0	0	0
19/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,997.0000	4,850.0000	(2.942)	0	0	0

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19/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	27,789.0000	27,455.0000	(1.202)	0	0	0
19/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	26,291.0000	26,540.0000	0.947	0	0	0
19/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	20,002.0000	20,215.0000	1.065	0	0	0
19/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,692.0000	1,718.0000	1.537	0	0	0
19/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	11,787.0000	11,545.0000	(2.053)	0	0	0
19/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,060.0000	6,146.0000	1.419	0	0	0
19/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	60,417.0000	60,058.0000	(0.594)	0	0	0
19/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,938.0000	9,056.0000	1.320	0	0	0
19/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	35,367.0000	35,019.0000	(0.984)	0	0	0
19/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	52.0000	52.0000	-	0	0	0
19/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,149.0000	68,789.0000	(0.521)	0	0	0
19/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	15,490.0000	15,216.0000	(1.769)	0	0	0
19/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	145.0000	146.0000	0.690	0	0	0
19/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	51,824.0000	51,466.0000	(0.691)	0	0	0
19/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,133.0000	20,824.0000	(1.462)	0	0	0
19/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	362.0000	367.0000	1.381	0	0	0
19/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
19/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	43,435.0000	43,080.0000	(0.817)	0	0	0
19/10/2006	R153	2007/05/03			Bond Future	8.4890	8.4790	(0.118)	0.0000	0.0000	0
19/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	10,987.0000	10,823.0000	(1.493)	0	0	0
19/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	14,178.0000	14,299.0000	0.853	0	0	0
19/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	13,841.0000	13,656.0000	(1.337)	0	0	0
19/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	17,429.0000	17,572.0000	0.820	0	0	0
19/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,723.0000	9,571.0000	(1.563)	0	0	0
19/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	19,202.0000	19,356.0000	0.802	0	0	0
19/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,341.0000	10,184.0000	(1.518)	0	0	0
19/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,303.0000	18,452.0000	0.814	0	0	0
19/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,511.0000	7,381.0000	(1.731)	0	0	0
19/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	23,032.0000	23,208.0000	0.764	0	0	0
19/10/2006	R153	2007/08/02			Bond Future	8.4330	8.4250	(0.095)	0.0000	0.0000	0
19/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	21,319.0000	21,421.0000	0.478	0	0	0
19/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	13,731.0000	13,605.0000	(0.918)	0	0	0
19/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	18,274.0000	18,364.0000	0.493	0	0	0
19/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,364.0000	16,225.0000	(0.849)	0	0	0

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19/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,531.0000	12,411.0000	(0.958)	0	0	0
19/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	22,123.0000	22,228.0000	0.475	0	0	0
19/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,121.0000	12,999.0000	(0.930)	0	0	0
19/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	22,944.0000	23,052.0000	0.471	0	0	0
19/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,357.0000	10,249.0000	(1.043)	0	0	0
19/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	26,391.0000	26,513.0000	0.462	0	0	0
19/10/2006	R157	2006/11/02			Bond Future	8.4200	8.4200	-	0.0000	0.0000	12
19/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	28.0000	20.0000	(28.571)	0	0	0
19/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	11,541.0000	11,272.0000	(2.331)	0	0	0
19/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	50,904.0000	50,896.0000	(0.016)	0	0	171
19/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	5,638.0000	5,369.0000	(4.771)	0	0	100
19/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	90,581.0000	90,581.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,946.0000	15,722.0000	(1.405)	0	0	0
19/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	131,845.0000	131,845.0000	-	0	0	0
19/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,283.0000	3,059.0000	(6.823)	0	0	0
19/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	111,013.0000	111,013.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	32,066.0000	31,992.0000	(0.231)	0	0	0
19/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	479.0000	405.0000	(15.449)	0	0	0
19/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	221.0000	179.0000	(19.005)	0	0	0
19/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	16,562.0000	16,332.0000	(1.389)	0	0	0
19/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,215.0000	42,173.0000	(0.099)	0	0	0
19/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	4,369.0000	4,117.0000	(5.768)	0	0	0
19/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	70,538.0000	70,538.0000	-	0	0	0
19/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,457.0000	25,311.0000	(0.574)	0	0	0
19/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,560.0000	59,552.0000	(0.013)	0	0	0
19/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
19/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,337.0000	1,191.0000	(10.920)	0	0	0
19/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	2,498.0000	2,295.0000	(8.127)	0	0	20
19/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	93,638.0000	93,638.0000	-	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
19/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	19,372.0000	19,169.0000	(1.048)	0	0	20
19/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	76,748.0000	76,747.0000	(0.001)	0	0	0
19/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,943.0000	13,691.0000	(1.807)	0	0	0
19/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	3,331.0000	3,101.0000	(6.905)	0	0	0
19/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	7,160.0000	6,883.0000	(3.869)	0	0	0
19/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,378.0000	9,101.0000	(2.954)	0	0	0
19/10/2006	R157	2007/02/01			Bond Future	8.4000	8.4010	0.012	0.0000	0.0000	0
19/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,505.0000	8,434.0000	(0.835)	0	0	0
19/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	30,946.0000	30,797.0000	(0.481)	0	0	0
19/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	88,233.0000	88,272.0000	0.044	0	0	0
19/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,306.0000	1,273.0000	(2.527)	0	0	0
19/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,984.0000	50,840.0000	(0.282)	0	0	0
19/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,431.0000	19,356.0000	(0.386)	0	0	0
19/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,643.0000	26,495.0000	(0.555)	0	0	0
19/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	107,387.0000	107,442.0000	0.051	0	0	0
19/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,496.0000	5,434.0000	(1.128)	0	0	0
19/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,939.0000	12,862.0000	(0.595)	0	0	0
19/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	53,700.0000	53,690.0000	(0.019)	0	0	0
19/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	79,986.0000	79,864.0000	(0.153)	0	0	0
19/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,215.0000	3,167.0000	(1.493)	0	0	150
19/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,521.0000	3,471.0000	(1.420)	0	0	0
19/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	16,576.0000	16,499.0000	(0.465)	0	0	0
19/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	550.0000	532.0000	(3.273)	0	0	0
19/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	15,281.0000	15,203.0000	(0.510)	0	0	0
19/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,489.0000	5,407.0000	(1.494)	0	0	0
19/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,230.0000	2,191.0000	(1.749)	0	0	0
19/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,211.0000	33,061.0000	(0.452)	0	0	0
19/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	39,757.0000	39,717.0000	(0.101)	0	0	0
19/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	95,225.0000	95,114.0000	(0.117)	0	0	0
19/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	83,011.0000	82,891.0000	(0.145)	0	0	0
19/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	37,948.0000	37,799.0000	(0.393)	0	0	0
19/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,354.0000	17,219.0000	(0.778)	0	0	0
19/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	28,273.0000	28,211.0000	(0.219)	0	0	0
19/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	65,125.0000	64,991.0000	(0.206)	0	0	0
19/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	45,038.0000	45,010.0000	(0.062)	0	0	0



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19/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,366.0000	10,254.0000	(1.080)	0	0	0
19/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	70,194.0000	70,211.0000	0.024	0	0	0
19/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	8,162.0000	8,061.0000	(1.237)	0	0	250
19/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,807.0000	2,752.0000	(1.959)	0	0	0
19/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	22,671.0000	22,600.0000	(0.313)	0	0	0
19/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	22,671.0000	22,527.0000	(0.635)	0	0	150
19/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	17,958.0000	17,882.0000	(0.423)	0	0	0
19/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	28,756.0000	28,607.0000	(0.518)	0	0	0
19/10/2006	R157	2007/05/03			Bond Future	8.3710	8.3730	0.024	0.0000	0.0000	0
19/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	19,457.0000	19,433.0000	(0.123)	0	0	0
19/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	48,097.0000	47,931.0000	(0.345)	0	0	0
19/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	18,188.0000	18,163.0000	(0.137)	0	0	0
19/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	45,928.0000	45,763.0000	(0.359)	0	0	0
19/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	57,258.0000	57,089.0000	(0.295)	0	0	0
19/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	13,719.0000	13,692.0000	(0.197)	0	0	0
19/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	43,809.0000	43,645.0000	(0.374)	0	0	0
19/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	20,789.0000	20,766.0000	(0.111)	0	0	0
19/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,868.0000	35,711.0000	(0.438)	0	0	0
19/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	26,776.0000	26,761.0000	(0.056)	0	0	0
19/10/2006	R157	2007/08/02			Bond Future	8.3400	8.3420	0.024	0.0000	0.0000	0
19/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	64,353.0000	64,198.0000	(0.241)	0	0	0
19/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	19,728.0000	19,711.0000	(0.086)	0	0	0
19/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	25,813.0000	25,801.0000	(0.046)	0	0	0
19/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	11,247.0000	11,251.0000	0.036	0	0	0
19/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	42,569.0000	42,435.0000	(0.315)	0	0	0
19/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	53,780.0000	53,630.0000	(0.279)	0	0	0
19/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	27,179.0000	27,169.0000	(0.037)	0	0	0
19/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	51,779.0000	51,630.0000	(0.288)	0	0	0
19/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	33,166.0000	33,161.0000	(0.015)	0	0	0
19/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	44,177.0000	44,033.0000	(0.326)	0	0	0
19/10/2006	R186	2006/11/02			Bond Future	8.1030	8.1180	0.185	0.0000	0.0000	29
19/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	97,702.0000	95,961.0000	(1.782)	0	0	0
19/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	18,464.0000	16,966.0000	(8.113)	0	0	0

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19/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
19/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	7,287.0000	7,528.0000	3.307	0	0	0
19/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	173,507.0000	175,246.0000	1.002	0	0	0
19/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	26,615.0000	24,961.0000	(6.215)	0	0	0
19/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	209,534.0000	211,273.0000	0.830	0	0	0
19/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	4,078.0000	4,162.0000	2.060	0	0	0
19/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	22,359.0000	20,772.0000	(7.098)	0	0	0
19/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	105,348.0000	107,086.0000	1.650	0	0	0
19/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,482.0000	5,634.0000	2.773	0	0	0
19/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,904.0000	19,694.0000	4.179	0	0	0
19/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	138,796.0000	140,535.0000	1.253	0	0	0
19/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	6,865.0000	5,916.0000	(13.824)	0	0	0
19/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	73,163.0000	74,878.0000	2.344	0	0	0
19/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	59.0000	36.0000	(38.983)	0	0	0
19/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	43,053.0000	44,532.0000	3.435	0	0	0
19/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,035.0000	776.0000	(25.024)	0	0	0
19/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,065.0000	1,043.0000	(2.066)	0	0	0
19/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	45,841.0000	44,081.0000	(3.839)	0	0	0
19/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	130.0000	117.0000	(10.000)	0	0	0
19/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	71,831.0000	70,079.0000	(2.439)	0	0	0
19/10/2006	R186	2007/02/01			Bond Future	8.0820	8.0970	0.186	0.0000	0.0000	0
19/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	22,705.0000	23,203.0000	2.193	0	0	0
19/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	629.0000	573.0000	(8.903)	0	0	0
19/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	170,471.0000	172,148.0000	0.984	0	0	0
19/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	37,935.0000	38,712.0000	2.048	0	0	0
19/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	27,020.0000	27,603.0000	2.158	0	0	0
19/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	28,397.0000	27,441.0000	(3.367)	0	0	0
19/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	47,528.0000	46,292.0000	(2.601)	0	0	0
19/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	106,220.0000	107,699.0000	1.392	0	0	0
19/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	40,551.0000	39,401.0000	(2.836)	0	0	0
19/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	137,100.0000	138,706.0000	1.171	0	0	0

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19/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,698.0000	1,571.0000	(7.479)	0	0	0
19/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,017.0000	3,764.0000	(6.298)	0	0	0
19/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	62,965.0000	61,584.0000	(2.193)	0	0	0
19/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,036.0000	16,388.0000	2.195	0	0	0
19/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	78,600.0000	79,892.0000	1.644	0	0	0
19/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	16,544.0000	15,851.0000	(4.189)	0	0	0
19/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	55,864.0000	56,903.0000	1.860	0	0	0
19/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	83,576.0000	82,060.0000	(1.814)	0	0	0
19/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,408.0000	7,967.0000	(5.245)	0	0	0
19/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	9,876.0000	10,093.0000	2.197	0	0	0
19/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	24,724.0000	25,263.0000	2.180	0	0	0
19/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	43,920.0000	42,727.0000	(2.716)	0	0	0
19/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	202.0000	181.0000	(10.396)	0	0	0
19/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,033.0000	6,161.0000	2.122	0	0	0
19/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	205,778.0000	207,490.0000	0.832	0	0	0
19/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	105,581.0000	103,977.0000	(1.519)	0	0	0
19/10/2006	R186	2007/05/03			Bond Future	8.0570	8.0740	0.211	0.0000	0.0000	0
19/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	38,455.0000	39,141.0000	1.784	0	0	0
19/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	60,406.0000	59,135.0000	(2.104)	0	0	0
19/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	29,349.0000	29,905.0000	1.894	0	0	0
19/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	73,426.0000	72,025.0000	(1.908)	0	0	0
19/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	95,029.0000	93,459.0000	(1.652)	0	0	0
19/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	18,902.0000	19,290.0000	2.053	0	0	0
19/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	80,374.0000	78,912.0000	(1.819)	0	0	0
19/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	25,464.0000	25,960.0000	1.948	0	0	0
19/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	27,353.0000	27,879.0000	1.923	0	0	0
19/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	76,866.0000	75,434.0000	(1.863)	0	0	0
19/10/2006	R186	2007/08/02			Bond Future	8.0320	8.0500	0.224	0.0000	0.0000	0
19/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	46,095.0000	46,848.0000	1.634	0	0	0
19/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	70,771.0000	69,458.0000	(1.855)	0	0	0
19/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	32,668.0000	33,248.0000	1.775	0	0	0
19/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	34,666.0000	35,273.0000	1.751	0	0	0
19/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	90,097.0000	88,611.0000	(1.649)	0	0	0
19/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	86,731.0000	85,272.0000	(1.682)	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
19/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	83,420.0000	81,989.0000	(1.715)	0	0	0
19/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	36,757.0000	37,392.0000	1.728	0	0	0
19/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	104,079.0000	102,491.0000	(1.526)	0	0	0
19/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	25,560.0000	26,038.0000	1.870	0	0	0
19/10/2006	R194	2006/11/02			Bond Future	8.9150	8.8890	(0.292)	0.0000	0.0000	0
19/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,317.0000	10,997.0000	(2.828)	0	0	0
19/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,680.0000	36,361.0000	(0.870)	0	0	0
19/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,462.0000	33,142.0000	(0.956)	0	0	0
19/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,229.0000	4,917.0000	(5.967)	0	0	0
19/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,257.0000	29,938.0000	(1.054)	0	0	0
19/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	177.0000	189.0000	6.780	0	0	0
19/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	118.0000	126.0000	6.780	0	0	0
19/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,670.0000	4,363.0000	(6.574)	0	0	0
19/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	257.0000	276.0000	7.393	0	0	0
19/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,132.0000	3,832.0000	(7.260)	0	0	0
19/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,889.0000	23,570.0000	(1.335)	0	0	0
19/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,066.0000	26,747.0000	(1.179)	0	0	0
19/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,576.0000	17,256.0000	(1.821)	0	0	0
19/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,439.0000	14,120.0000	(2.209)	0	0	0
19/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
19/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,725.0000	20,406.0000	(1.539)	0	0	0
19/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,216.0000	7,897.0000	(3.883)	0	0	0
19/10/2006	R194	2007/02/01			Bond Future	8.9330	8.9010	(0.358)	0.0000	0.0000	0
19/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,560.0000	2,674.0000	4.453	0	0	0
19/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,345.0000	2,452.0000	4.563	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
19/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,182.0000	4,968.0000	(4.130)	0	0	0
19/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	529.0000	563.0000	6.427	0	0	0
19/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,926.0000	9,640.0000	(2.881)	0	0	0
19/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,767.0000	1,854.0000	4.924	0	0	0
19/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,599.0000	14,287.0000	(2.137)	0	0	0
19/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,986.0000	29,666.0000	(1.067)	0	0	0
19/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,112.0000	5,879.0000	(3.812)	0	0	0
19/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,783.0000	24,463.0000	(1.291)	0	0	0
19/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
19/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,176.0000	11,873.0000	(2.489)	0	0	0
19/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,379.0000	27,059.0000	(1.169)	0	0	0
19/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,200.0000	21,880.0000	(1.441)	0	0	0
19/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,895.0000	4,688.0000	(4.229)	0	0	0
19/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	112.0000	121.0000	8.036	0	0	0
19/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	48.0000	52.0000	8.333	0	0	0
19/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	239.0000	256.0000	7.113	0	0	0
19/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
19/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,634.0000	19,315.0000	(1.625)	0	0	0
19/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,889.0000	7,626.0000	(3.334)	0	0	0
19/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,094.0000	16,778.0000	(1.849)	0	0	0
19/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,787.0000	2,907.0000	4.306	0	0	0
19/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,620.0000	4,420.0000	(4.329)	0	0	0
19/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
19/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,022.0000	1,080.0000	5.675	0	0	0
19/10/2006	R194	2007/05/03			Bond Future	8.8900	8.8550	(0.394)	0.0000	0.0000	0
19/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,544.0000	3,423.0000	(3.414)	0	0	0
19/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,330.0000	6,481.0000	2.385	0	0	0
19/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,458.0000	5,595.0000	2.510	0	0	0
19/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,219.0000	4,084.0000	(3.200)	0	0	0
19/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,295.0000	4,410.0000	2.678	0	0	0
19/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,400.0000	4,261.0000	(3.159)	0	0	0
19/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,252.0000	5,385.0000	2.532	0	0	0
19/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,382.0000	5,226.0000	(2.899)	0	0	0

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19/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,586.0000	4,444.0000	(3.096)	0	0	0
19/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,051.0000	5,181.0000	2.574	0	0	0
19/10/2006	R194	2007/08/02			Bond Future	8.8140	8.7760	(0.431)	0.0000	0.0000	0
19/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,327.0000	6,426.0000	1.565	0	0	0
19/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,205.0000	7,312.0000	1.485	0	0	0
19/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,329.0000	5,223.0000	(1.989)	0	0	0
19/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,836.0000	4,736.0000	(2.068)	0	0	0
19/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,612.0000	6,714.0000	1.543	0	0	0
19/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,469.0000	6,569.0000	1.546	0	0	0
19/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,587.0000	5,479.0000	(1.933)	0	0	0
19/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,457.0000	5,350.0000	(1.961)	0	0	0
19/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,780.0000	5,873.0000	1.609	0	0	0
19/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,129.0000	6,014.0000	(1.876)	0	0	0
19/10/2006	R201	2006/11/02			Bond Future	8.4040	8.4090	0.059	0.0000	0.0000	26
19/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	24,570.0000	24,779.0000	0.851	0	0	0
19/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	155.0000	130.0000	(16.129)	0	0	0
19/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	86,967.0000	87,261.0000	0.338	0	0	0
19/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	39,416.0000	39,700.0000	0.721	0	0	0
19/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,026.0000	12,051.0000	0.208	0	0	0
19/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	54,951.0000	55,244.0000	0.533	0	0	0
19/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	33.0000	23.0000	(30.303)	0	0	0
19/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,137.0000	15,744.0000	(2.435)	0	0	0
19/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,425.0000	34,106.0000	(0.927)	0	0	0
19/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	70,809.0000	71,103.0000	0.415	0	0	0
19/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	1,809.0000	1,710.0000	(5.473)	0	0	0
19/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,924.0000	2,654.0000	(9.234)	0	0	0
19/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	468.0000	383.0000	(18.162)	0	0	0
19/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,158.0000	4,055.0000	(2.477)	0	0	0
19/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,781.0000	9,383.0000	(4.069)	0	0	0
19/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	103,430.0000	103,724.0000	0.284	0	0	0

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19/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	48,221.0000	47,923.0000	(0.618)	0	0	0
19/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
19/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,740.0000	11,338.0000	(3.424)	0	0	0
19/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	2,429.0000	2,322.0000	(4.405)	0	0	0
19/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,865.0000	13,465.0000	(2.885)	0	0	0
19/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	3,205.0000	3,097.0000	(3.370)	0	0	0
19/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,032.0000	20,661.0000	(1.764)	0	0	0
19/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	954.0000	877.0000	(8.071)	0	0	0
19/10/2006	R201	2007/02/01			Bond Future	8.3820	8.3870	0.060	0.0000	0.0000	0
19/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	413.0000	394.0000	(4.600)	0	0	0
19/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,165.0000	8,006.0000	(1.947)	0	0	0
19/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	84,079.0000	84,348.0000	0.320	0	0	0
19/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,311.0000	4,203.0000	(2.505)	0	0	0
19/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	30,460.0000	30,590.0000	0.427	0	0	0
19/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	999.0000	960.0000	(3.904)	0	0	0
19/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,492.0000	14,534.0000	0.290	0	0	0
19/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	41,535.0000	41,714.0000	0.431	0	0	0
19/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	68,902.0000	69,151.0000	0.361	0	0	0
19/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,256.0000	21,010.0000	(1.157)	0	0	0
19/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,178.0000	2,110.0000	(3.122)	0	0	0
19/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	21,453.0000	21,534.0000	0.378	0	0	0
19/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	54,602.0000	54,822.0000	0.403	0	0	0
19/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,818.0000	13,611.0000	(1.498)	0	0	0
19/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	13,343.0000	13,378.0000	0.262	0	0	0
19/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,956.0000	22,703.0000	(1.102)	0	0	0
19/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,542.0000	26,278.0000	(0.995)	0	0	0
19/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,877.0000	3,866.0000	(0.284)	0	0	0
19/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,317.0000	52,019.0000	(0.570)	0	0	0
19/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	11,262.0000	11,286.0000	0.213	0	0	0
19/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	99,872.0000	100,151.0000	0.279	0	0	0
19/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	154.0000	145.0000	(5.844)	0	0	0
19/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,107.0000	6,105.0000	(0.033)	0	0	0
19/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,904.0000	40,613.0000	(0.711)	0	0	0
19/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,452.0000	9,466.0000	0.148	0	0	0
19/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,358.0000	30,084.0000	(0.903)	0	0	0

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19/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	12,267.0000	12,296.0000	0.236	0	0	0
19/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,718.0000	24,460.0000	(1.044)	0	0	0
19/10/2006	R201	2007/05/03			Bond Future	8.3540	8.3600	0.072	0.0000	0.0000	0
19/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	29,555.0000	29,302.0000	(0.856)	0	0	0
19/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	21,372.0000	21,456.0000	0.393	0	0	0
19/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	35,915.0000	35,641.0000	(0.763)	0	0	0
19/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	46,652.0000	46,353.0000	(0.641)	0	0	0
19/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,066.0000	11,105.0000	0.352	0	0	0
19/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	16,655.0000	16,719.0000	0.384	0	0	0
19/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	14,602.0000	14,657.0000	0.377	0	0	0
19/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	39,342.0000	39,059.0000	(0.719)	0	0	0
19/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	37,609.0000	37,330.0000	(0.742)	0	0	0
19/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	15,604.0000	15,663.0000	0.378	0	0	0
19/10/2006	R201	2007/08/02			Bond Future	8.3250	8.3330	0.096	0.0000	0.0000	0
19/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	25,357.0000	25,497.0000	0.552	0	0	0
19/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	34,940.0000	34,640.0000	(0.859)	0	0	0
19/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	41,051.0000	40,728.0000	(0.787)	0	0	0
19/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	20,654.0000	20,772.0000	0.571	0	0	0
19/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	51,176.0000	50,822.0000	(0.692)	0	0	0
19/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	14,833.0000	14,919.0000	0.580	0	0	0
19/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	44,303.0000	43,969.0000	(0.754)	0	0	0
19/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	18,555.0000	18,661.0000	0.571	0	0	0
19/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	19,584.0000	19,696.0000	0.572	0	0	0
19/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	42,661.0000	42,332.0000	(0.771)	0	0	0
19/10/2006	R203	2006/11/02			Bond Future	8.3240	8.3340	0.120	0.0000	0.0000	0
19/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	19,783.0000	19,063.0000	(3.639)	0	0	0
19/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,016.0000	1,004.0000	(1.181)	0	0	0
19/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	619.0000	602.0000	(2.746)	0	0	0
19/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,745.0000	16,030.0000	(4.270)	0	0	0
19/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	119,366.0000	120,069.0000	0.589	0	0	0
19/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	140,024.0000	140,727.0000	0.502	0	0	0
19/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	8,808.0000	9,081.0000	3.099	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
19/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,585.0000	3,155.0000	(11.994)	0	0	0
19/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	22,944.0000	22,225.0000	(3.134)	0	0	0
19/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,599.0000	1,601.0000	0.125	0	0	0
19/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,877.0000	13,176.0000	(5.052)	0	0	0
19/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	108.0000	98.0000	(9.259)	0	0	0
19/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	29,481.0000	28,768.0000	(2.419)	0	0	0
19/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	23,507.0000	24,119.0000	2.603	0	0	0
19/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	361.0000	345.0000	(4.432)	0	0	0
19/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	41,495.0000	42,193.0000	1.682	0	0	0
19/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	367.0000	276.0000	(24.796)	0	0	0
19/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	60,266.0000	60,969.0000	1.166	0	0	0
19/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
19/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	99,195.0000	99,898.0000	0.709	0	0	0
19/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	79,499.0000	80,202.0000	0.884	0	0	0
19/10/2006	R203	2007/02/01			Bond Future	8.3060	8.3160	0.120	0.0000	0.0000	0
19/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	8,519.0000	8,680.0000	1.890	0	0	0
19/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	25,270.0000	24,738.0000	(2.105)	0	0	0
19/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,764.0000	4,858.0000	1.973	0	0	0
19/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	116,245.0000	116,936.0000	0.594	0	0	0
19/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	34,969.0000	34,369.0000	(1.716)	0	0	0
19/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	27,560.0000	27,009.0000	(1.999)	0	0	0
19/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
19/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	136,518.0000	137,211.0000	0.508	0	0	0
19/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
19/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	7,422.0000	7,564.0000	1.913	0	0	0
19/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	127.0000	116.0000	(8.661)	0	0	0
19/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	23,080.0000	22,568.0000	(2.218)	0	0	0
19/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	96,515.0000	97,198.0000	0.708	0	0	0
19/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	9,731.0000	9,912.0000	1.860	0	0	0
19/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	42,970.0000	43,506.0000	1.247	0	0	0
19/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	29,944.0000	29,375.0000	(1.900)	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
19/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,051.0000	2,092.0000	1.999	0	0	0
19/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	6,435.0000	6,559.0000	1.927	0	0	0
19/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	28,825.0000	29,250.0000	1.474	0	0	0
19/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	59,431.0000	60,047.0000	1.036	0	0	0
19/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,277.0000	7,008.0000	(3.697)	0	0	0
19/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,359.0000	3,201.0000	(4.704)	0	0	0
19/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	48,729.0000	48,076.0000	(1.340)	0	0	0
19/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,333.0000	1,255.0000	(5.851)	0	0	0
19/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	77,469.0000	78,131.0000	0.855	0	0	0
19/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	449.0000	417.0000	(7.127)	0	0	0
19/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,759.0000	13,363.0000	(2.878)	0	0	0
19/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	17,657.0000	17,955.0000	1.688	0	0	0
19/10/2006	R203	2007/05/03			Bond Future	8.2790	8.2910	0.145	0.0000	0.0000	0
19/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	4,792.0000	4,898.0000	2.212	0	0	0
19/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	7,617.0000	7,775.0000	2.074	0	0	0
19/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	52,654.0000	51,937.0000	(1.362)	0	0	0
19/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	42,513.0000	41,849.0000	(1.562)	0	0	0
19/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	37,772.0000	37,139.0000	(1.676)	0	0	0
19/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	40,112.0000	39,463.0000	(1.618)	0	0	0
19/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	8,495.0000	8,668.0000	2.036	0	0	0
19/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	9,447.0000	9,637.0000	2.011	0	0	0
19/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	14,079.0000	14,341.0000	1.861	0	0	0
19/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	29,082.0000	28,521.0000	(1.929)	0	0	0
19/10/2006	R203	2007/08/02			Bond Future	8.2510	8.2650	0.170	0.0000	0.0000	0
19/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	56,936.0000	56,156.0000	(1.370)	0	0	0
19/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	47,486.0000	46,763.0000	(1.523)	0	0	0
19/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	45,237.0000	44,529.0000	(1.565)	0	0	0
19/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	12,202.0000	12,441.0000	1.959	0	0	0
19/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	11,221.0000	11,444.0000	1.987	0	0	0
19/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	43,037.0000	42,345.0000	(1.608)	0	0	0
19/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	7,890.0000	8,058.0000	2.129	0	0	0
19/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	13,247.0000	13,502.0000	1.925	0	0	0
19/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	34,770.0000	34,148.0000	(1.789)	0	0	0
19/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	18,103.0000	18,428.0000	1.795	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
19/10/2006	R204	2006/11/02			Bond Future	8.2990	8.3090	0.120	0.0000	0.0000	0
19/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,060.0000	1,010.0000	(4.717)	0	0	0
19/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	42,128.0000	42,837.0000	1.683	0	0	0
19/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,705.0000	25,910.0000	(2.977)	0	0	0
19/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	103,412.0000	104,155.0000	0.718	0	0	0
19/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,259.0000	1,035.0000	(17.792)	0	0	0
19/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	82,411.0000	83,155.0000	0.903	0	0	0
19/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	67.0000	56.0000	(16.418)	0	0	0
19/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	114.0000	79.0000	(30.702)	0	0	0
19/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	23,845.0000	24,365.0000	2.181	0	0	0
19/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
19/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	61,955.0000	62,697.0000	1.198	0	0	0
19/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	50,382.0000	49,628.0000	(1.497)	0	0	0
19/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,056.0000	2,007.0000	(2.383)	0	0	0
19/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	511.0000	472.0000	(7.632)	0	0	0
19/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,791.0000	2,751.0000	(1.433)	0	0	0
19/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	124,968.0000	125,711.0000	0.595	0	0	0
19/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,589.0000	16,806.0000	(4.452)	0	0	0
19/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	20,488.0000	19,695.0000	(3.871)	0	0	0
19/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	147,096.0000	147,840.0000	0.506	0	0	0
19/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,314.0000	5,734.0000	(9.186)	0	0	0
19/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	33,294.0000	32,512.0000	(2.349)	0	0	0
19/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1,489.0000	1,437.0000	(3.492)	0	0	0
19/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	23,537.0000	22,741.0000	(3.382)	0	0	0
19/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	9,968.0000	10,131.0000	1.635	0	0	0
19/10/2006	R204	2007/02/01			Bond Future	8.2780	8.2890	0.133	0.0000	0.0000	0
19/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,209.0000	6,942.0000	(3.704)	0	0	0
19/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,824.0000	38,169.0000	(1.687)	0	0	0
19/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	81,616.0000	82,329.0000	0.874	0	0	0
19/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	47,157.0000	47,700.0000	1.151	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
19/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,807.0000	1,710.0000	(5.368)	0	0	0
19/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	11,933.0000	12,088.0000	1.299	0	0	0
19/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	777.0000	727.0000	(6.435)	0	0	0
19/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	6,403.0000	6,477.0000	1.156	0	0	0
19/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	23,339.0000	23,644.0000	1.307	0	0	0
19/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	101,295.0000	102,055.0000	0.750	0	0	0
19/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,274.0000	20,769.0000	(2.374)	0	0	0
19/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,085.0000	12,697.0000	(2.965)	0	0	0
19/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	9,982.0000	10,110.0000	1.282	0	0	0
19/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	33,851.0000	34,273.0000	1.247	0	0	0
19/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,788.0000	3,619.0000	(4.461)	0	0	0
19/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	57,690.0000	56,955.0000	(1.274)	0	0	0
19/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,931.0000	43,249.0000	(1.552)	0	0	0
19/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	63,413.0000	64,053.0000	1.009	0	0	0
19/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	299.0000	277.0000	(7.358)	0	0	0
19/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,631.0000	31,026.0000	(1.913)	0	0	0
19/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	103.0000	94.0000	(8.738)	0	0	0
19/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	13,025.0000	13,196.0000	1.313	0	0	0
19/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	143,671.0000	144,472.0000	0.558	0	0	0
19/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,360.0000	35,721.0000	(1.757)	0	0	0
19/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	122,065.0000	122,853.0000	0.646	0	0	0
19/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	15,462.0000	15,667.0000	1.326	0	0	0
19/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,961.0000	33,338.0000	(1.834)	0	0	0
19/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	14,200.0000	14,387.0000	1.317	0	0	0
19/10/2006	R204	2007/05/03			Bond Future	8.2540	8.2660	0.145	0.0000	0.0000	0
19/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	24,367.0000	24,636.0000	1.104	0	0	0
19/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	42,086.0000	41,480.0000	(1.440)	0	0	0
19/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	55,141.0000	54,459.0000	(1.237)	0	0	0
19/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	12,300.0000	12,448.0000	1.203	0	0	0
19/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	16,391.0000	16,583.0000	1.171	0	0	0
19/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	64,728.0000	64,002.0000	(1.122)	0	0	0
19/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	18,792.0000	19,008.0000	1.149	0	0	0
19/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	17,561.0000	17,764.0000	1.156	0	0	0
19/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	52,849.0000	52,178.0000	(1.270)	0	0	0
19/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	50,600.0000	49,942.0000	(1.300)	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
19/10/2006	R204	2007/08/02			Bond Future	8.2300	8.2430	0.158	0.0000	0.0000	0
19/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	29,653.0000	29,966.0000	1.056	0	0	0
19/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	48,878.0000	48,253.0000	(1.279)	0	0	0
19/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	21,388.0000	21,629.0000	1.127	0	0	0
19/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	61,388.0000	60,691.0000	(1.135)	0	0	0
19/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	70,454.0000	69,714.0000	(1.050)	0	0	0
19/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	16,937.0000	17,135.0000	1.169	0	0	0
19/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	22,629.0000	22,881.0000	1.114	0	0	0
19/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	23,923.0000	24,186.0000	1.099	0	0	0
19/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	59,207.0000	58,522.0000	(1.157)	0	0	0
19/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	57,064.0000	56,391.0000	(1.179)	0	0	0
19/10/2006	R207	2006/11/02			Bond Future	8.2280	8.2380	0.122	0.0000	0.0000	0
19/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	165.0000	151.0000	(8.485)	0	0	0
19/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	7,389.0000	6,765.0000	(8.445)	0	0	0
19/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	17,827.0000	17,058.0000	(4.314)	0	0	0
19/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,308.0000	1,292.0000	(1.223)	0	0	0
19/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	24,332.0000	23,557.0000	(3.185)	0	0	0
19/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	5,734.0000	5,863.0000	2.250	0	0	0
19/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	503.0000	481.0000	(4.374)	0	0	0
19/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	21,011.0000	20,236.0000	(3.689)	0	0	0
19/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	121,059.0000	121,812.0000	0.622	0	0	0
19/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	827.0000	805.0000	(2.660)	0	0	0
19/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	55,744.0000	54,991.0000	(1.351)	0	0	0
19/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	46.0000	40.0000	(13.043)	0	0	0
19/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,245.0000	1,017.0000	(18.313)	0	0	0
19/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	38,255.0000	37,495.0000	(1.987)	0	0	0
19/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	99,145.0000	99,897.0000	0.758	0	0	0
19/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	31,224.0000	30,457.0000	(2.456)	0	0	0
19/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	37,061.0000	37,788.0000	1.962	0	0	0
19/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	78.0000	52.0000	(33.333)	0	0	0
19/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	27,748.0000	26,977.0000	(2.779)	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
19/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	18,640.0000	19,165.0000	2.817	0	0	0
19/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	294.0000	276.0000	(6.122)	0	0	0
19/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	77,839.0000	78,592.0000	0.967	0	0	0
19/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	57,126.0000	57,878.0000	1.316	0	0	0
19/10/2006	R207	2007/02/01			Bond Future	8.2060	8.2170	0.134	0.0000	0.0000	0
19/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	7,149.0000	7,304.0000	2.168	0	0	0
19/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	9,415.0000	9,613.0000	2.103	0	0	0
19/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
19/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,890.0000	3,978.0000	2.262	0	0	0
19/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,622.0000	1,660.0000	2.343	0	0	0
19/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	58,484.0000	57,699.0000	(1.342)	0	0	0
19/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	43,374.0000	42,640.0000	(1.692)	0	0	0
19/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	118,125.0000	118,940.0000	0.690	0	0	0
19/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	37,726.0000	37,022.0000	(1.866)	0	0	0
19/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	67.0000	61.0000	(8.955)	0	0	0
19/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	32,388.0000	31,721.0000	(2.059)	0	0	0
19/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	29,853.0000	29,207.0000	(2.164)	0	0	0
19/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	140,331.0000	141,151.0000	0.584	0	0	0
19/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	10,543.0000	10,168.0000	(3.557)	0	0	0
19/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	8,223.0000	8,399.0000	2.140	0	0	0
19/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	27,414.0000	26,791.0000	(2.273)	0	0	0
19/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	26,118.0000	26,565.0000	1.711	0	0	0
19/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	5,325.0000	5,444.0000	2.235	0	0	0
19/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,228.0000	4,992.0000	(4.514)	0	0	0
19/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	35,015.0000	34,329.0000	(1.959)	0	0	0
19/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	40,184.0000	40,770.0000	1.458	0	0	0
19/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	829.0000	772.0000	(6.876)	0	0	0
19/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	96,668.0000	97,468.0000	0.828	0	0	0
19/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	6,185.0000	6,321.0000	2.199	0	0	0
19/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	76,185.0000	76,949.0000	1.003	0	0	0
19/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	57,127.0000	57,822.0000	1.217	0	0	0
19/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,250.0000	2,123.0000	(5.644)	0	0	0
19/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	258.0000	237.0000	(8.140)	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
19/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	15,458.0000	15,759.0000	1.947	0	0	0
19/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	18,739.0000	18,218.0000	(2.780)	0	0	0
19/10/2006	R207	2007/05/03			Bond Future	8.1830	8.1950	0.147	0.0000	0.0000	0
19/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	4,784.0000	4,883.0000	2.069	0	0	0
19/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	62,806.0000	62,016.0000	(1.258)	0	0	0
19/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	51,791.0000	51,049.0000	(1.433)	0	0	0
19/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	7,507.0000	7,655.0000	1.971	0	0	0
19/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	46,573.0000	45,860.0000	(1.531)	0	0	0
19/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	8,352.0000	8,514.0000	1.940	0	0	0
19/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	49,155.0000	48,427.0000	(1.481)	0	0	0
19/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	9,269.0000	9,446.0000	1.910	0	0	0
19/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	13,736.0000	13,981.0000	1.784	0	0	0
19/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	36,854.0000	36,210.0000	(1.747)	0	0	0
19/10/2006	R207	2007/08/02			Bond Future	8.1590	8.1720	0.159	0.0000	0.0000	0
19/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	12,565.0000	12,789.0000	1.783	0	0	0
19/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	66,587.0000	65,776.0000	(1.218)	0	0	0
19/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	51,243.0000	50,512.0000	(1.427)	0	0	0
19/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	11,549.0000	11,759.0000	1.818	0	0	0
19/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	53,692.0000	52,946.0000	(1.389)	0	0	0
19/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	10,598.0000	10,794.0000	1.849	0	0	0
19/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	7,393.0000	7,538.0000	1.961	0	0	0
19/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	56,187.0000	55,427.0000	(1.353)	0	0	0
19/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	17,325.0000	17,614.0000	1.668	0	0	0
19/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	41,962.0000	41,295.0000	(1.590)	0	0	0
19/10/2006	TRTI	2006/11/02			Index Future	236.2470	236.2390	(0.003)	0.0000	0.0000	500

**Grand Total:** **2,943**