



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/10/2006

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
30/10/2006	CRD1 2007/02/01			Index Future	106.0020	106.1950	0.182	106.1000	106.1000	10
30/10/2006	CRD1 2007/02/01	106.00	Put	Index Future	10,890.0000	9,793.0000	(10.073)	0	0	0
30/10/2006	CRD1 2007/02/01	106.00	Call	Index Future	10,910.0000	11,743.0000	7.635	0	0	0
30/10/2006	CRDI 2006/11/02			Index Future	104.1220	104.0650	(0.055)	104.0200	104.0200	0
30/10/2006	GOVI 2006/11/02			jGovi	242.1230	241.9640	(0.066)	241.7700	241.7700	596
30/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	121,230.0000	119,640.0000	(1.312)	0	0	0
30/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
30/10/2006	GOVI 2007/02/01			jGovi	247.0840	246.9150	(0.068)	246.6000	246.6000	71
30/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	170,842.0000	169,152.0000	(0.989)	0	0	0
30/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	2.0000	2.0000	-	0	0	0
30/10/2006	GOVI 2007/05/03			jGovi	252.5870	252.4140	(0.068)	0.0000	0.0000	0
30/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	175,974.0000	174,245.0000	(0.983)	0	0	0
30/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	104.0000	105.0000	0.962	0	0	0
30/10/2006	GOVI 2007/08/02			jGovi	258.3650	258.1040	(0.101)	0.0000	0.0000	0
30/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	538.0000	563.0000	4.647	0	0	0
30/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	179,188.0000	176,603.0000	(1.443)	0	0	0
30/10/2006	J153 2010/08/31			jSwap	8.8500	8.8780	0.316	0.0000	0.0000	0
30/10/2006	J157 2015/09/15			jSwap	8.5360	8.5640	0.328	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
30/10/2006	J186	2026/12/21			jSwap	8.0990	8.0850	(0.173)	0.0000	0.0000	0
30/10/2006	J194	2008/02/28			jSwap	9.0740	9.0680	(0.066)	0.0000	0.0000	0
30/10/2006	J201	2014/12/22			jSwap	8.5240	8.5570	0.387	0.0000	0.0000	0
30/10/2006	J203	2017/09/15			jSwap	8.4630	8.4860	0.272	0.0000	0.0000	0
30/10/2006	J204	2018/12/21			jSwap	8.3800	8.3980	0.215	0.0000	0.0000	0
30/10/2006	J207	2020/01/15			jSwap	8.3480	8.3640	0.192	0.0000	0.0000	0
30/10/2006	JBAR	2005/12/21			jBar	8.7260	8.7260	-	0.0000	0.0000	0
30/10/2006	JFRA	2006/11/02			jFra	8.7740	8.7530	(0.239)	0.0000	0.0000	0
30/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,327.0000	4,277.0000	(1.156)	0	0	0
30/10/2006	JFRA	2007/02/01			jFra	9.0850	9.0970	0.132	0.0000	0.0000	0
30/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	13.0000	12.0000	(7.692)	0	0	0
30/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,878.0000	3,905.0000	0.696	0	0	0
30/10/2006	JFRA	2007/05/03			jFra	9.2580	9.2420	(0.173)	0.0000	0.0000	0
30/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,343.0000	4,304.0000	(0.898)	0	0	0
30/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	59.0000	59.0000	-	0	0	0
30/10/2006	JFRA	2007/08/02			jFra	9.2200	9.2140	(0.065)	0.0000	0.0000	0
30/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	147.0000	146.0000	(0.680)	0	0	0
30/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,339.0000	4,323.0000	(0.369)	0	0	0
30/10/2006	JFRA	2007/11/01			jFra	9.1690	9.1550	(0.153)	0.0000	0.0000	0
30/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	256.0000	257.0000	0.391	0	0	0
30/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,630.0000	4,594.0000	(0.778)	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
30/10/2006	JFRA	2008/02/07			jFra	9.0790	9.0620	(0.187)	0.0000	0.0000	0
30/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,521.0000	24,428.0000	(0.379)	0	0	0
30/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,665.0000	20,612.0000	(0.256)	0	0	0
30/10/2006	JN02	2006/11/02			jNote	9.0560	9.0450	(0.121)	0.0000	0.0000	0
30/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,900.0000	32,703.0000	(0.599)	0	0	0
30/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/10/2006	JN02	2007/02/01			jNote	9.0470	9.0540	0.077	0.0000	0.0000	0
30/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	10,711.0000	10,616.0000	(0.887)	0	0	0
30/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,857.0000	9,635.0000	(2.252)	0	0	0
30/10/2006	JN02	2007/05/03			jNote	8.9820	9.0040	0.245	0.0000	0.0000	0
30/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,923.0000	16,585.0000	(1.997)	0	0	0
30/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,041.0000	12,103.0000	0.515	0	0	0
30/10/2006	JN02	2007/08/02			jNote	8.8800	8.9240	0.495	0.0000	0.0000	0
30/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	14,330.0000	14,585.0000	1.779	0	0	0
30/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,077.0000	20,529.0000	(2.600)	0	0	0
30/10/2006	JN05	2006/11/02			jNote	8.6770	8.7110	0.392	0.0000	0.0000	0
30/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	57,219.0000	58,547.0000	2.321	0	0	0
30/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/10/2006	JN05	2007/02/01			jNote	8.6500	8.6880	0.439	0.0000	0.0000	0
30/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	26,581.0000	25,210.0000	(5.158)	0	0	0
30/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	2,512.0000	2,682.0000	6.768	0	0	0
30/10/2006	JN05	2007/05/03			jNote	8.6000	8.6410	0.477	0.0000	0.0000	0
30/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	5,035.0000	5,339.0000	6.038	0	0	0
30/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,141.0000	29,778.0000	(4.377)	0	0	0
30/10/2006	JN05	2007/08/02			jNote	8.5390	8.5840	0.527	0.0000	0.0000	0
30/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,943.0000	7,339.0000	5.704	0	0	0
30/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	35,548.0000	34,108.0000	(4.051)	0	0	0

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30/10/2006	JN10	2006/11/02			jNote	8.4150	8.4400	0.297	0.0000	0.0000	0
30/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	77,749.0000	79,315.0000	2.014	0	0	0
30/10/2006	JN10	2007/02/01			jNote	8.3920	8.4180	0.310	0.0000	0.0000	0
30/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	41,313.0000	39,582.0000	(4.190)	0	0	0
30/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	695.0000	756.0000	8.777	0	0	0
30/10/2006	JN10	2007/05/03			jNote	8.3560	8.3820	0.311	0.0000	0.0000	0
30/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	45,258.0000	43,615.0000	(3.630)	0	0	0
30/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	2,160.0000	2,316.0000	7.222	0	0	0
30/10/2006	JN10	2007/08/02			jNote	8.3120	8.3380	0.313	0.0000	0.0000	0
30/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	3,503.0000	3,717.0000	6.109	0	0	0
30/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	49,652.0000	48,054.0000	(3.218)	0	0	0
30/10/2006	JROD	2006/10/31			jRod	7.7240	7.7240	-	0.0000	0.0000	0
30/10/2006	JROD	2006/11/30			jRod	7.9750	7.9610	(0.176)	0.0000	0.0000	0
30/10/2006	JROD	2006/12/29			jRod	8.3440	8.3240	(0.240)	0.0000	0.0000	0
30/10/2006	JROD	2007/01/31			jRod	8.2360	8.2250	(0.134)	0.0000	0.0000	0
30/10/2006	JROD	2007/02/28			jRod	8.4860	8.4740	(0.141)	0.0000	0.0000	0
30/10/2006	JROD	2007/03/30			jRod	8.7490	8.7350	(0.160)	0.0000	0.0000	0
30/10/2006	JROD	2007/04/30			jRod	8.5580	8.5470	(0.129)	0.0000	0.0000	0
30/10/2006	JROD	2007/05/31			jRod	8.7580	8.7450	(0.148)	0.0000	0.0000	0
30/10/2006	OTH1	2007/02/01			Index Future	243.5790	244.1490	0.234	243.8700	243.8700	15
30/10/2006	OTH1	2007/02/01	243.58	Put	Index Future	25,052.0000	21,944.0000	(12.406)	0	0	0
30/10/2006	OTH1	2007/02/01	243.58	Call	Index Future	25,042.0000	27,634.0000	10.351	0	0	0

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30/10/2006	OTHI	2006/11/02			Index Future	239.2920	239.2520	(0.017)	239.1000	239.1000	0
30/10/2006	R153	2006/11/02			Bond Future	8.3600	8.4000	0.478	0.0000	0.0000	523
30/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	37.0000	5.0000	(86.486)	0	0	0
30/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	1,206.0000	1,007.0000	(16.501)	0	0	0
30/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	4,355.0000	2,755.0000	(36.739)	0	0	0
30/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,607.0000	12,173.0000	(10.539)	0	0	0
30/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	460.0000	254.0000	(44.783)	0	0	0
30/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,097.0000	5,489.0000	(22.657)	0	0	0
30/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	30,657.0000	32,058.0000	4.570	0	0	0
30/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	48,957.0000	50,358.0000	2.862	0	0	0
30/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	30,670.0000	29,269.0000	(4.568)	0	0	0
30/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	21,639.0000	23,040.0000	6.474	0	0	0
30/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	39,762.0000	41,163.0000	3.523	0	0	0
30/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	67,618.0000	69,019.0000	2.072	0	0	0
30/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,161.0000	20,760.0000	(6.322)	0	0	0
30/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	58,242.0000	59,643.0000	2.405	0	0	0
30/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	5,658.0000	4,025.0000	(28.862)	0	0	0
30/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	964.0000	227.0000	(76.452)	0	0	0
30/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	763.0000	532.0000	(30.275)	0	0	0
30/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	35.0000	0.0000	(100.000)	0	0	0
30/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,829.0000	5,493.0000	13.750	0	0	101
30/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	12,743.0000	14,110.0000	10.727	0	0	0
30/10/2006	R153	2007/02/01			Bond Future	8.3100	8.4550	1.745	0.0000	0.0000	0
30/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,716.0000	6,510.0000	(25.310)	0	0	0
30/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	7,753.0000	9,793.0000	26.312	0	0	0

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30/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	6,536.0000	8,332.0000	27.479	0	0	0
30/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,941.0000	15,530.0000	(18.009)	0	0	0
30/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,411.0000	11,441.0000	(20.609)	0	0	0
30/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,696.0000	13,256.0000	23.934	0	0	0
30/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,556.0000	5,912.0000	29.763	0	0	0
30/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,355.0000	9,629.0000	(22.064)	0	0	0
30/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,126.0000	9,042.0000	26.887	0	0	0
30/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,366.0000	10,516.0000	(21.323)	0	0	0
30/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,302.0000	21,449.0000	(15.228)	0	0	0
30/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	31.0000	13.0000	(58.065)	0	0	0
30/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	21,373.0000	25,180.0000	17.812	0	0	0
30/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,375.0000	829.0000	(39.709)	0	0	0
30/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	258.0000	132.0000	(48.837)	0	0	0
30/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,726.0000	1,767.0000	(35.180)	0	0	0
30/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	44,487.0000	49,127.0000	10.430	0	0	0
30/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,846.0000	3,760.0000	32.115	0	0	0
30/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	628.0000	350.0000	(44.268)	0	0	0
30/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	95.0000	44.0000	(53.684)	0	0	0
30/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	36,251.0000	40,739.0000	12.380	0	0	0
30/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,713.0000	66,461.0000	7.694	0	0	0
30/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,212.0000	28,041.0000	(12.949)	0	0	0
30/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	28,471.0000	32,691.0000	14.822	0	0	0
30/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,760.0000	2,354.0000	33.750	0	0	0
30/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,174.0000	3,626.0000	(29.919)	0	0	0
30/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	53,010.0000	57,726.0000	8.896	0	0	0
30/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	15,449.0000	18,667.0000	20.830	0	0	0
30/10/2006	R153	2007/05/03			Bond Future	8.2550	8.2950	0.485	0.0000	0.0000	0
30/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	21,580.0000	20,671.0000	(4.212)	0	0	0
30/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	7,939.0000	8,264.0000	4.094	0	0	0
30/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	17,824.0000	16,993.0000	(4.662)	0	0	0
30/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	10,288.0000	10,692.0000	3.927	0	0	0
30/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	7,418.0000	7,725.0000	4.139	0	0	0
30/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	22,579.0000	21,651.0000	(4.110)	0	0	0
30/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	23,600.0000	22,655.0000	(4.004)	0	0	0
30/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	6,922.0000	7,212.0000	4.190	0	0	0

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30/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,904.0000	26,893.0000	(3.623)	0	0	0
30/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	5,183.0000	5,408.0000	4.341	0	0	0
30/10/2006	R153	2007/08/02			Bond Future	8.1940	8.2330	0.476	0.0000	0.0000	0
30/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	21,814.0000	21,070.0000	(3.411)	0	0	0
30/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	13,056.0000	13,433.0000	2.888	0	0	0
30/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	10,784.0000	11,107.0000	2.995	0	0	0
30/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,220.0000	24,421.0000	(3.168)	0	0	0
30/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	10,264.0000	10,573.0000	3.011	0	0	0
30/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	9,761.0000	10,058.0000	3.043	0	0	0
30/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,022.0000	26,198.0000	(3.049)	0	0	0
30/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,113.0000	25,301.0000	(3.110)	0	0	0
30/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	7,932.0000	8,181.0000	3.139	0	0	0
30/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	30,815.0000	29,943.0000	(2.830)	0	0	0
30/10/2006	R157	2006/11/02			Bond Future	8.1450	8.1650	0.246	0.0000	0.0000	6
30/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	26,580.0000	24,970.0000	(6.057)	0	0	0
30/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	97,314.0000	95,803.0000	(1.553)	0	0	0
30/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	110.0000	11.0000	(90.000)	0	0	100
30/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	37,452.0000	35,931.0000	(4.061)	0	0	20
30/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	62,562.0000	61,051.0000	(2.415)	0	0	0
30/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	12,371.0000	12,861.0000	3.961	0	0	0
30/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,351.0000	331.0000	(75.500)	0	0	0
30/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	114,205.0000	112,695.0000	(1.322)	0	0	0
30/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	31.0000	0.0000	(100.000)	0	0	0
30/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	70,013.0000	71,523.0000	2.157	0	0	0
30/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	80,101.0000	78,591.0000	(1.885)	0	0	0
30/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	49,970.0000	51,480.0000	3.022	0	0	0
30/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	23.0000	1.0000	(95.652)	0	0	0
30/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	10.0000	0.0000	(100.000)	0	0	20
30/10/2006	R157	2006/11/02	7.25	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
30/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	30,339.0000	31,819.0000	4.878	0	0	171
30/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	111,277.0000	112,787.0000	1.357	0	0	0
30/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	90,446.0000	91,956.0000	1.670	0	0	0
30/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	33,822.0000	32,289.0000	(4.533)	0	0	0
30/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	44,689.0000	43,177.0000	(3.383)	0	0	0
30/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
30/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	23,006.0000	21,310.0000	(7.372)	0	0	0
30/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	2,137.0000	1,304.0000	(38.980)	0	0	0
30/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	10,041.0000	7,697.0000	(23.344)	0	0	0
30/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	30,193.0000	28,634.0000	(5.163)	0	0	0
30/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	52.0000	3.0000	(94.231)	0	0	0
30/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	221.0000	35.0000	(84.163)	0	0	0
30/10/2006	R157	2007/02/01			Bond Future	8.1040	8.1750	0.876	0.0000	0.0000	0
30/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	68,078.0000	63,355.0000	(6.938)	0	0	0
30/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,934.0000	4,452.0000	13.167	0	0	0
30/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,225.0000	882.0000	(28.000)	0	0	0
30/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	44,738.0000	40,604.0000	(9.240)	0	0	0
30/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	86,397.0000	91,294.0000	5.668	0	0	0
30/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	8,703.0000	9,809.0000	12.708	0	0	0
30/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,133.0000	8,326.0000	(17.833)	0	0	0
30/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	53,136.0000	48,737.0000	(8.279)	0	0	0
30/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	36,679.0000	40,112.0000	9.360	0	0	0
30/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	83,653.0000	78,721.0000	(5.896)	0	0	0
30/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,462.0000	7,304.0000	13.030	0	0	0
30/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	68,003.0000	72,576.0000	6.725	0	0	0
30/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	29,513.0000	32,487.0000	10.077	0	0	0
30/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,301.0000	12,035.0000	(15.845)	0	0	250
30/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,742.0000	2,074.0000	(24.362)	0	0	0
30/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	102,729.0000	97,648.0000	(4.946)	0	0	0
30/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,268.0000	1,428.0000	12.618	0	0	150
30/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	99,539.0000	94,477.0000	(5.085)	0	0	0
30/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,408.0000	1,587.0000	12.713	0	0	0
30/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,359.0000	2,667.0000	13.056	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
30/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,531.0000	4,372.0000	(20.955)	0	0	0
30/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	51,254.0000	55,335.0000	7.962	0	0	0
30/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,308.0000	27,973.0000	10.530	0	0	0
30/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	115,492.0000	110,353.0000	(4.450)	0	0	0
30/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,582.0000	15,006.0000	(14.651)	0	0	0
30/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	832.0000	933.0000	12.139	0	0	0
30/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	34,378.0000	30,682.0000	(10.751)	0	0	150
30/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	42,048.0000	38,014.0000	(9.594)	0	0	0
30/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	7,891.0000	8,903.0000	12.825	0	0	0
30/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,544.0000	11,857.0000	12.453	0	0	0
30/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	39,421.0000	35,493.0000	(9.964)	0	0	0
30/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,387.0000	24,079.0000	(12.079)	0	0	0
30/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	12,714.0000	14,257.0000	12.136	0	0	0
30/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,641.0000	18,574.0000	11.616	0	0	0
30/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	9,586.0000	10,792.0000	12.581	0	0	0
30/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	47,485.0000	43,257.0000	(8.904)	0	0	0
30/10/2006	R157	2007/05/03			Bond Future	8.0680	8.0950	0.335	0.0000	0.0000	0
30/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	60,393.0000	58,743.0000	(2.732)	0	0	0
30/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	12,228.0000	12,530.0000	2.470	0	0	0
30/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	73,411.0000	71,660.0000	(2.385)	0	0	0
30/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	8,178.0000	8,379.0000	2.458	0	0	0
30/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	11,313.0000	11,593.0000	2.475	0	0	0
30/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	62,917.0000	61,244.0000	(2.659)	0	0	0
30/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	57,913.0000	56,286.0000	(2.809)	0	0	0
30/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	17,677.0000	18,109.0000	2.444	0	0	0
30/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	48,463.0000	46,943.0000	(3.136)	0	0	0
30/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	13,198.0000	13,524.0000	2.470	0	0	0
30/10/2006	R157	2007/08/02			Bond Future	8.0310	8.0570	0.324	0.0000	0.0000	0
30/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	79,679.0000	78,110.0000	(1.969)	0	0	0
30/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	13,432.0000	13,701.0000	2.003	0	0	0
30/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	18,135.0000	18,492.0000	1.969	0	0	0
30/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	67,724.0000	66,243.0000	(2.187)	0	0	0
30/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	5,929.0000	6,178.0000	4.200	0	0	0
30/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	19,211.0000	19,588.0000	1.962	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
30/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	58,873.0000	57,284.0000	(2.699)	0	0	0
30/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	65,433.0000	63,971.0000	(2.234)	0	0	0
30/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	24,003.0000	24,464.0000	1.921	0	0	0
30/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	56,636.0000	55,259.0000	(2.431)	0	0	0
30/10/2006	R186	2006/11/02			Bond Future	7.7990	7.8190	0.256	0.0000	0.0000	27
30/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	47,280.0000	44,814.0000	(5.216)	0	0	0
30/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,917.0000	10,549.0000	(3.371)	0	0	0
30/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	24,982.0000	21,915.0000	(12.277)	0	0	0
30/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	4,955.0000	2,167.0000	(56.266)	0	0	0
30/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	19.0000	0.0000	(100.000)	0	0	0
30/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	58,601.0000	56,172.0000	(4.145)	0	0	0
30/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
30/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	966.0000	320.0000	(66.874)	0	0	0
30/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	80,833.0000	78,412.0000	(2.995)	0	0	0
30/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	47.0000	2.0000	(95.745)	0	0	0
30/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	52,953.0000	50,513.0000	(4.608)	0	0	0
30/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	69,291.0000	71,711.0000	3.493	0	0	0
30/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	137,451.0000	139,872.0000	1.761	0	0	0
30/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	171.0000	6.0000	(96.491)	0	0	0
30/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	37,219.0000	39,474.0000	6.059	0	0	0
30/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	133,747.0000	131,326.0000	(1.810)	0	0	0
30/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	107,757.0000	105,336.0000	(2.247)	0	0	0
30/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	102,740.0000	105,161.0000	2.356	0	0	0
30/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	173,478.0000	175,899.0000	1.396	0	0	0
30/10/2006	R186	2007/02/01			Bond Future	7.7710	7.7920	0.270	0.0000	0.0000	0
30/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	63,554.0000	61,261.0000	(3.608)	0	0	0
30/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	72,309.0000	69,943.0000	(3.272)	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
30/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	10,711.0000	10,880.0000	1.578	0	0	0
30/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	30,277.0000	28,537.0000	(5.747)	0	0	0
30/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,820.0000	33,616.0000	2.425	0	0	0
30/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	20,188.0000	20,629.0000	2.184	0	0	0
30/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	47,426.0000	45,332.0000	(4.415)	0	0	0
30/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	13,246.0000	13,489.0000	1.835	0	0	0
30/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	134,733.0000	137,020.0000	1.697	0	0	0
30/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,667.0000	1,419.0000	(14.877)	0	0	0
30/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	74,377.0000	76,054.0000	2.255	0	0	0
30/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,061.0000	7,129.0000	0.963	0	0	0
30/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,951.0000	8,092.0000	(9.597)	0	0	0
30/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	50,552.0000	51,796.0000	2.461	0	0	0
30/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,193.0000	2,172.0000	(0.958)	0	0	0
30/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	90,766.0000	88,299.0000	(2.718)	0	0	0
30/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	17,137.0000	15,845.0000	(7.539)	0	0	0
30/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,933.0000	3,938.0000	0.127	0	0	0
30/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	114,410.0000	111,879.0000	(2.212)	0	0	0
30/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,871.0000	12,075.0000	1.718	0	0	0
30/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	67,844.0000	65,513.0000	(3.436)	0	0	0
30/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	138,517.0000	135,962.0000	(1.845)	0	0	0
30/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	102,760.0000	104,797.0000	1.982	0	0	0
30/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,134.0000	3,636.0000	(12.046)	0	0	0
30/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	169,380.0000	171,810.0000	1.435	0	0	0
30/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	580.0000	475.0000	(18.103)	0	0	0
30/10/2006	R186	2007/05/03			Bond Future	7.7420	7.7630	0.271	0.0000	0.0000	0
30/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	24,315.0000	24,728.0000	1.699	0	0	0
30/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	83,409.0000	81,293.0000	(2.537)	0	0	0
30/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	107,115.0000	104,830.0000	(2.133)	0	0	0
30/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	17,760.0000	18,053.0000	1.650	0	0	0
30/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	98,981.0000	96,745.0000	(2.259)	0	0	0
30/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	15,062.0000	15,305.0000	1.613	0	0	0
30/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	10,666.0000	10,828.0000	1.519	0	0	0
30/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	123,935.0000	121,569.0000	(1.909)	0	0	0
30/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	16,366.0000	16,634.0000	1.638	0	0	0
30/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	103,022.0000	100,761.0000	(2.195)	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
30/10/2006	R186	2007/08/02			Bond Future	7.7140	7.7340	0.259	0.0000	0.0000	0
30/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	93,806.0000	91,879.0000	(2.054)	0	0	0
30/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	31,750.0000	32,224.0000	1.493	0	0	0
30/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	21,518.0000	21,841.0000	1.501	0	0	0
30/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	24,582.0000	24,951.0000	1.501	0	0	0
30/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	108,624.0000	106,592.0000	(1.871)	0	0	0
30/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	116,327.0000	114,249.0000	(1.786)	0	0	0
30/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	112,453.0000	110,398.0000	(1.827)	0	0	0
30/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	23,009.0000	23,354.0000	1.499	0	0	0
30/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	132,217.0000	130,058.0000	(1.633)	0	0	0
30/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	16,318.0000	16,561.0000	1.489	0	0	0
30/10/2006	R194	2006/11/02			Bond Future	8.7550	8.7910	0.411	0.0000	0.0000	0
30/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,242.0000	6,684.0000	7.081	0	0	0
30/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,714.0000	35,157.0000	1.276	0	0	0
30/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,473.0000	12,916.0000	3.552	0	0	0
30/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,496.0000	31,938.0000	1.403	0	0	0
30/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,291.0000	28,734.0000	1.566	0	0	0
30/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,350.0000	9,793.0000	4.738	0	0	0
30/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,100.0000	25,543.0000	1.765	0	0	0
30/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,226.0000	3,594.0000	11.407	0	0	0
30/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,676.0000	2,989.0000	11.697	0	0	0
30/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	255.0000	51.0000	(80.000)	0	0	0
30/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,610.0000	16,052.0000	2.832	0	0	0
30/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,923.0000	22,366.0000	2.021	0	0	0
30/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,164.0000	2,404.0000	11.091	0	0	0
30/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	149.0000	20.0000	(86.577)	0	0	0
30/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	82.0000	6.0000	(92.683)	0	0	0
30/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,759.0000	19,202.0000	2.362	0	0	0
30/10/2006	R194	2007/02/01			Bond Future	8.7420	8.7880	0.526	0.0000	0.0000	0
30/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,466.0000	25,927.0000	1.810	0	0	0
30/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,915.0000	4,117.0000	5.160	0	0	0
30/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,992.0000	2,732.0000	(8.690)	0	0	0
30/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	162.0000	129.0000	(20.370)	0	0	0
30/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,366.0000	10,767.0000	3.868	0	0	0
30/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	342.0000	282.0000	(17.544)	0	0	0
30/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,073.0000	28,534.0000	1.642	0	0	0
30/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,217.0000	8,572.0000	4.320	0	0	0
30/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	733.0000	627.0000	(14.461)	0	0	0
30/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,736.0000	13,164.0000	3.361	0	0	0
30/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,871.0000	23,331.0000	2.011	0	0	0
30/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,323.0000	6,621.0000	4.713	0	0	0
30/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
30/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
30/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,670.0000	3,860.0000	5.177	0	0	0
30/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,290.0000	20,748.0000	2.257	0	0	0
30/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,248.0000	2,977.0000	(8.344)	0	0	0
30/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,516.0000	3,234.0000	(8.020)	0	0	0
30/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
30/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	70.0000	54.0000	(22.857)	0	0	0
30/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,436.0000	3,615.0000	5.210	0	0	0
30/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,729.0000	18,183.0000	2.561	0	0	0
30/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,203.0000	15,648.0000	2.927	0	0	0
30/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,370.0000	1,207.0000	(11.898)	0	0	0
30/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,726.0000	4,963.0000	5.015	0	0	0
30/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,294.0000	2,070.0000	(9.765)	0	0	0
30/10/2006	R194	2007/05/03			Bond Future	8.6870	8.7380	0.587	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
30/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,757.0000	3,892.0000	3.593	0	0	0
30/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,798.0000	5,537.0000	(4.502)	0	0	0
30/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,247.0000	5,976.0000	(4.338)	0	0	0
30/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,020.0000	5,754.0000	(4.419)	0	0	0
30/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,591.0000	3,722.0000	3.648	0	0	0
30/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,470.0000	4,626.0000	3.490	0	0	0
30/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,839.0000	2,946.0000	3.769	0	0	0
30/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,431.0000	3,556.0000	3.643	0	0	0
30/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,960.0000	4,719.0000	(4.859)	0	0	0
30/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,202.0000	6,912.0000	(4.027)	0	0	0
30/10/2006	R194	2007/08/02			Bond Future	8.5980	8.6520	0.628	0.0000	0.0000	0
30/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,018.0000	6,823.0000	(2.779)	0	0	0
30/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,798.0000	7,592.0000	(2.642)	0	0	0
30/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,829.0000	4,928.0000	2.050	0	0	0
30/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,252.0000	4,341.0000	2.093	0	0	0
30/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,170.0000	6,973.0000	(2.748)	0	0	0
30/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,457.0000	5,567.0000	2.016	0	0	0
30/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,286.0000	6,101.0000	(2.943)	0	0	0
30/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,710.0000	4,806.0000	2.038	0	0	0
30/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,868.0000	6,674.0000	(2.825)	0	0	0
30/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,951.0000	5,052.0000	2.040	0	0	0
30/10/2006	R201	2006/11/02			Bond Future	8.1290	8.1500	0.258	0.0000	0.0000	26
30/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
30/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	1,486.0000	857.0000	(42.328)	0	0	0
30/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,092.0000	9,399.0000	3.377	0	0	0
30/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,711.0000	6,823.0000	(21.674)	0	0	0
30/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	38,622.0000	39,880.0000	3.257	0	0	0
30/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	30,662.0000	29,397.0000	(4.126)	0	0	0
30/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,317.0000	365.0000	(72.285)	0	0	0
30/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	22,021.0000	20,698.0000	(6.008)	0	0	0
30/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	39.0000	1.0000	(97.436)	0	0	0
30/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	71.0000	6.0000	(91.549)	0	0	0
30/10/2006	R201	2006/11/02	9.00	Put	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
30/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	50,598.0000	49,339.0000	(2.488)	0	0	0
30/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	23,094.0000	24,314.0000	5.283	0	0	0
30/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	54,481.0000	55,740.0000	2.311	0	0	0
30/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	70,639.0000	71,898.0000	1.782	0	0	0
30/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	24,896.0000	23,606.0000	(5.182)	0	0	0
30/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	36,407.0000	35,147.0000	(3.461)	0	0	0
30/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	33.0000	2.0000	(93.939)	0	0	0
30/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	64,531.0000	63,273.0000	(1.949)	0	0	0
30/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	27,779.0000	26,506.0000	(4.583)	0	0	0
30/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	87,102.0000	88,361.0000	1.445	0	0	0
30/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	15.0000	0.0000	(100.000)	0	0	0
30/10/2006	R201	2007/02/01			Bond Future	8.0960	8.1180	0.272	0.0000	0.0000	0
30/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,796.0000	2,808.0000	0.429	0	0	0
30/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	37,692.0000	36,487.0000	(3.197)	0	0	0
30/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,758.0000	12,929.0000	(6.026)	0	0	0
30/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	54,227.0000	52,948.0000	(2.359)	0	0	0
30/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	5,778.0000	5,864.0000	1.488	0	0	0
30/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,419.0000	19,882.0000	2.384	0	0	0
30/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	28,477.0000	29,157.0000	2.388	0	0	0
30/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	21,632.0000	20,617.0000	(4.692)	0	0	0
30/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,888.0000	7,276.0000	(7.759)	0	0	0
30/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,632.0000	12,910.0000	2.201	0	0	0
30/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	53,346.0000	54,390.0000	1.957	0	0	0
30/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,077.0000	1,829.0000	(11.940)	0	0	0
30/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	31,232.0000	30,083.0000	(3.679)	0	0	0
30/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,833.0000	7,977.0000	1.838	0	0	0
30/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	40,044.0000	40,923.0000	2.195	0	0	0
30/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,254.0000	3,842.0000	(9.685)	0	0	0
30/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	35,490.0000	34,302.0000	(3.347)	0	0	0
30/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	33,336.0000	32,167.0000	(3.507)	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
30/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	7,089.0000	7,211.0000	1.721	0	0	0
30/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	911.0000	779.0000	(14.490)	0	0	0
30/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,644.0000	1,636.0000	(0.487)	0	0	0
30/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	67,943.0000	69,103.0000	1.707	0	0	0
30/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	6,405.0000	6,508.0000	1.608	0	0	0
30/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	357.0000	295.0000	(17.367)	0	0	0
30/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	83,441.0000	84,671.0000	1.474	0	0	0
30/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	42,221.0000	40,988.0000	(2.920)	0	0	0
30/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	66,719.0000	65,420.0000	(1.947)	0	0	0
30/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,681.0000	4,739.0000	1.239	0	0	0
30/10/2006	R201	2007/05/03			Bond Future	8.0630	8.0840	0.260	0.0000	0.0000	0
30/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	6,790.0000	6,883.0000	1.370	0	0	0
30/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	58,940.0000	57,827.0000	(1.888)	0	0	0
30/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	46,662.0000	45,618.0000	(2.237)	0	0	0
30/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	14,424.0000	14,647.0000	1.546	0	0	0
30/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	39,172.0000	38,188.0000	(2.512)	0	0	0
30/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	10,838.0000	11,001.0000	1.504	0	0	0
30/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	48,627.0000	47,570.0000	(2.174)	0	0	0
30/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	9,322.0000	9,459.0000	1.470	0	0	0
30/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	50,626.0000	49,557.0000	(2.112)	0	0	0
30/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	10,058.0000	10,208.0000	1.491	0	0	0
30/10/2006	R201	2007/08/02			Bond Future	8.0280	8.0490	0.262	0.0000	0.0000	0
30/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	18,423.0000	18,687.0000	1.433	0	0	0
30/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	44,535.0000	43,620.0000	(2.055)	0	0	0
30/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	51,577.0000	50,609.0000	(1.877)	0	0	0
30/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	14,652.0000	14,863.0000	1.440	0	0	0
30/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	13,807.0000	14,007.0000	1.449	0	0	0
30/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	63,002.0000	61,968.0000	(1.641)	0	0	0
30/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	53,413.0000	52,433.0000	(1.835)	0	0	0
30/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	10,130.0000	10,275.0000	1.431	0	0	0
30/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	13,000.0000	13,188.0000	1.446	0	0	0
30/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	55,278.0000	54,286.0000	(1.795)	0	0	0
30/10/2006	R203	2006/11/02			Bond Future	8.0140	8.0250	0.137	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
30/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	38,141.0000	38,937.0000	2.087	0	0	0
30/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	117,899.0000	118,695.0000	0.675	0	0	0
30/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	37,854.0000	37,058.0000	(2.103)	0	0	0
30/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	57,374.0000	58,170.0000	1.387	0	0	0
30/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	97,241.0000	98,037.0000	0.819	0	0	0
30/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	77,070.0000	77,866.0000	1.033	0	0	0
30/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	51,498.0000	50,702.0000	(1.546)	0	0	0
30/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	44,708.0000	43,912.0000	(1.780)	0	0	0
30/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	19,432.0000	20,157.0000	3.731	0	0	0
30/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	73.0000	3.0000	(95.890)	0	0	0
30/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	41,289.0000	40,493.0000	(1.928)	0	0	0
30/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	34,403.0000	33,607.0000	(2.314)	0	0	0
30/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	130.0000	16.0000	(87.692)	0	0	0
30/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	17,032.0000	16,122.0000	(5.343)	0	0	0
30/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	4,288.0000	3,660.0000	(14.646)	0	0	0
30/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,274.0000	1,849.0000	(43.525)	0	0	0
30/10/2006	R203	2007/02/01			Bond Future	7.9860	7.9970	0.138	0.0000	0.0000	0
30/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,801.0000	3,503.0000	(7.840)	0	0	0
30/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	39,350.0000	39,838.0000	1.240	0	0	0
30/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,851.0000	2,829.0000	(0.772)	0	0	0
30/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,472.0000	1,318.0000	(10.462)	0	0	0
30/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	28.0000	22.0000	(21.429)	0	0	0
30/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	113,991.0000	114,772.0000	0.685	0	0	0
30/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	127.0000	105.0000	(17.323)	0	0	0
30/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	55,944.0000	56,575.0000	1.128	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
30/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	42,151.0000	41,343.0000	(1.917)	0	0	0
30/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	93,794.0000	94,558.0000	0.815	0	0	0
30/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	74,316.0000	75,037.0000	0.970	0	0	0
30/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	477.0000	411.0000	(13.836)	0	0	0
30/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,389.0000	25,699.0000	1.221	0	0	0
30/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,326.0000	7,850.0000	(5.717)	0	0	0
30/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	45,060.0000	44,249.0000	(1.800)	0	0	0
30/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	48,021.0000	47,209.0000	(1.691)	0	0	0
30/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	2,373.0000	2,349.0000	(1.011)	0	0	0
30/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,320.0000	1,294.0000	(1.970)	0	0	0
30/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,963.0000	1,938.0000	(1.274)	0	0	0
30/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	69,664.0000	68,862.0000	(1.151)	0	0	0
30/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	54,073.0000	53,261.0000	(1.502)	0	0	0
30/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	438.0000	421.0000	(3.881)	0	0	0
30/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,405.0000	3,387.0000	(0.529)	0	0	0
30/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	39,303.0000	38,499.0000	(2.046)	0	0	0
30/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	26,236.0000	25,482.0000	(2.874)	0	0	0
30/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,585.0000	7,618.0000	0.435	0	0	0
30/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,749.0000	14,894.0000	0.983	0	0	0
30/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	15,749.0000	15,108.0000	(4.070)	0	0	0
30/10/2006	R203	2007/05/03			Bond Future	7.9540	7.9640	0.126	0.0000	0.0000	0
30/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	3,270.0000	3,272.0000	0.061	0	0	0
30/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,864.0000	1,858.0000	(0.322)	0	0	0
30/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	60,781.0000	60,077.0000	(1.158)	0	0	0
30/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	72,342.0000	71,630.0000	(0.984)	0	0	0
30/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,734.0000	3,739.0000	0.134	0	0	0
30/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	57,967.0000	57,266.0000	(1.209)	0	0	0
30/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	55,191.0000	54,494.0000	(1.263)	0	0	0
30/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	4,251.0000	4,260.0000	0.212	0	0	0
30/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	6,928.0000	6,962.0000	0.491	0	0	0
30/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	44,546.0000	43,874.0000	(1.509)	0	0	0
30/10/2006	R203	2007/08/02			Bond Future	7.9210	7.9300	0.114	0.0000	0.0000	0
30/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	6,590.0000	6,612.0000	0.334	0	0	0
30/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	62,289.0000	61,684.0000	(0.971)	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
30/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,960.0000	3,965.0000	0.126	0	0	0
30/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	7,256.0000	7,282.0000	0.358	0	0	0
30/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	75,670.0000	75,048.0000	(0.822)	0	0	0
30/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	59,711.0000	59,110.0000	(1.007)	0	0	0
30/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	64,904.0000	64,294.0000	(0.940)	0	0	0
30/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,974.0000	5,991.0000	0.285	0	0	0
30/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	49,806.0000	49,228.0000	(1.161)	0	0	0
30/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	10,474.0000	10,524.0000	0.477	0	0	0
30/10/2006	R204	2006/11/02			Bond Future	7.9940	8.0190	0.313	0.0000	0.0000	0
30/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	48,692.0000	46,775.0000	(3.937)	0	0	0
30/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	45,096.0000	43,178.0000	(4.253)	0	0	0
30/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,293.0000	2,894.0000	(45.324)	0	0	0
30/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	19,327.0000	20,911.0000	8.196	0	0	0
30/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	360.0000	28.0000	(92.222)	0	0	0
30/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	4,833.0000	4,350.0000	(9.994)	0	0	0
30/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	19,761.0000	17,570.0000	(11.087)	0	0	0
30/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	368.0000	94.0000	(74.457)	0	0	0
30/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	73,362.0000	71,446.0000	(2.612)	0	0	0
30/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
30/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	37,852.0000	35,929.0000	(5.080)	0	0	0
30/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
30/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	124,049.0000	125,966.0000	1.545	0	0	0
30/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	101,921.0000	103,837.0000	1.880	0	0	0
30/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	41,482.0000	39,563.0000	(4.626)	0	0	0
30/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	55,830.0000	53,914.0000	(3.432)	0	0	0
30/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	38,907.0000	40,820.0000	4.917	0	0	0
30/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R204	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
30/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	80,365.0000	82,281.0000	2.384	0	0	0
30/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	59,364.0000	61,281.0000	3.229	0	0	0
30/10/2006	R204	2007/02/01			Bond Future	7.9650	7.9920	0.339	0.0000	0.0000	0
30/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,571.0000	21,169.0000	(6.212)	0	0	0
30/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,558.0000	12,947.0000	3.098	0	0	0
30/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	19,915.0000	20,563.0000	3.254	0	0	0
30/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	55,845.0000	53,929.0000	(3.431)	0	0	0
30/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	33,915.0000	32,254.0000	(4.898)	0	0	0
30/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	6,828.0000	7,008.0000	2.636	0	0	0
30/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	5,532.0000	5,665.0000	2.404	0	0	0
30/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	6,149.0000	6,305.0000	2.537	0	0	0
30/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	77,348.0000	75,334.0000	(2.604)	0	0	0
30/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,638.0000	2,674.0000	1.365	0	0	0
30/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	47,163.0000	45,321.0000	(3.906)	0	0	0
30/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,621.0000	12,542.0000	(7.922)	0	0	0
30/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,461.0000	4,558.0000	2.174	0	0	0
30/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,572.0000	7,780.0000	2.747	0	0	0
30/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	30,147.0000	31,117.0000	3.218	0	0	0
30/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	52,906.0000	51,013.0000	(3.578)	0	0	0
30/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	50,011.0000	48,142.0000	(3.737)	0	0	0
30/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	61,832.0000	59,879.0000	(3.159)	0	0	0
30/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	43,919.0000	45,210.0000	2.940	0	0	0
30/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	276.0000	219.0000	(20.652)	0	0	0
30/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	99,099.0000	101,016.0000	1.934	0	0	0
30/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	120,421.0000	122,414.0000	1.655	0	0	0
30/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	755.0000	623.0000	(17.483)	0	0	0
30/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,718.0000	6,958.0000	(9.847)	0	0	0
30/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,832.0000	1,564.0000	(14.629)	0	0	0
30/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	60,353.0000	61,923.0000	2.601	0	0	0
30/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,966.0000	3,487.0000	(12.078)	0	0	0
30/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	78,928.0000	80,710.0000	2.258	0	0	0
30/10/2006	R204	2007/05/03			Bond Future	7.9360	7.9620	0.328	0.0000	0.0000	0
30/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	15,577.0000	15,925.0000	2.234	0	0	0
30/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	56,853.0000	55,246.0000	(2.827)	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
30/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	72,159.0000	70,422.0000	(2.407)	0	0	0
30/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	7,076.0000	7,229.0000	2.162	0	0	0
30/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	9,852.0000	10,070.0000	2.213	0	0	0
30/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	10,667.0000	10,904.0000	2.222	0	0	0
30/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	83,061.0000	81,260.0000	(2.168)	0	0	0
30/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	69,512.0000	67,795.0000	(2.470)	0	0	0
30/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	66,901.0000	65,204.0000	(2.537)	0	0	0
30/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	11,535.0000	11,792.0000	2.228	0	0	0
30/10/2006	R204	2007/08/02			Bond Future	7.9070	7.9320	0.316	0.0000	0.0000	0
30/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	20,657.0000	21,052.0000	1.912	0	0	0
30/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	63,556.0000	62,092.0000	(2.303)	0	0	0
30/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	77,979.0000	76,400.0000	(2.025)	0	0	0
30/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	14,305.0000	14,585.0000	1.957	0	0	0
30/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	15,240.0000	15,538.0000	1.955	0	0	0
30/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	75,494.0000	73,932.0000	(2.069)	0	0	0
30/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	88,201.0000	86,558.0000	(1.863)	0	0	0
30/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	11,009.0000	11,226.0000	1.971	0	0	0
30/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	16,223.0000	16,539.0000	1.948	0	0	0
30/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	73,040.0000	71,496.0000	(2.114)	0	0	0
30/10/2006	R207	2006/11/02			Bond Future	7.9490	7.9740	0.315	0.0000	0.0000	0
30/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	35,779.0000	37,718.0000	5.419	0	0	0
30/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	56,493.0000	58,433.0000	3.434	0	0	0
30/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	77,089.0000	75,150.0000	(2.515)	0	0	0
30/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	99,713.0000	101,653.0000	1.946	0	0	0
30/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	77,798.0000	79,738.0000	2.494	0	0	0
30/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	52,405.0000	50,465.0000	(3.702)	0	0	0
30/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	59,555.0000	57,615.0000	(3.257)	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
30/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	45,176.0000	43,236.0000	(4.294)	0	0	0
30/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	37,866.0000	35,926.0000	(5.123)	0	0	0
30/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	15,975.0000	17,601.0000	10.178	0	0	0
30/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	41,531.0000	39,591.0000	(4.671)	0	0	0
30/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	48,800.0000	46,860.0000	(3.975)	0	0	0
30/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	51.0000	5.0000	(90.196)	0	0	0
30/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	6,484.0000	4,092.0000	(36.891)	0	0	0
30/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	339.0000	25.0000	(92.625)	0	0	0
30/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,532.0000	2,080.0000	(17.852)	0	0	0
30/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	23,053.0000	21,067.0000	(8.615)	0	0	0
30/10/2006	R207	2007/02/01			Bond Future	7.9200	7.9460	0.328	0.0000	0.0000	0
30/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	46,396.0000	44,532.0000	(4.018)	0	0	0
30/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	53.0000	38.0000	(28.302)	0	0	0
30/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	62,366.0000	60,410.0000	(3.136)	0	0	0
30/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,202.0000	1,875.0000	(14.850)	0	0	0
30/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	55,839.0000	57,514.0000	3.000	0	0	0
30/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	118,650.0000	120,639.0000	1.676	0	0	0
30/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	75,457.0000	77,318.0000	2.466	0	0	0
30/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	766.0000	625.0000	(18.407)	0	0	0
30/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	96,560.0000	98,513.0000	2.023	0	0	0
30/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	55,859.0000	53,931.0000	(3.452)	0	0	0
30/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	222.0000	172.0000	(22.523)	0	0	0
30/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,740.0000	1,815.0000	4.310	0	0	0
30/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	382.0000	394.0000	3.141	0	0	0
30/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,330.0000	4,706.0000	(11.707)	0	0	0
30/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	78,962.0000	76,971.0000	(2.521)	0	0	0
30/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	38,488.0000	39,867.0000	3.583	0	0	0
30/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,163.0000	1,210.0000	4.041	0	0	0
30/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,047.0000	3,187.0000	4.595	0	0	0
30/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	24,275.0000	25,280.0000	4.140	0	0	0
30/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	11,039.0000	10,040.0000	(9.050)	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
30/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	2,543.0000	2,657.0000	4.483	0	0	0
30/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	3,631.0000	3,800.0000	4.654	0	0	0
30/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	52,658.0000	50,748.0000	(3.627)	0	0	0
30/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,925.0000	7,253.0000	4.736	0	0	0
30/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	2,109.0000	2,203.0000	4.457	0	0	0
30/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	31,925.0000	30,250.0000	(5.247)	0	0	0
30/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	49,501.0000	47,613.0000	(3.814)	0	0	0
30/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	43,350.0000	41,516.0000	(4.231)	0	0	0
30/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	19,917.0000	18,542.0000	(6.904)	0	0	0
30/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,773.0000	14,401.0000	4.560	0	0	0
30/10/2006	R207	2007/05/03			Bond Future	7.8930	7.9190	0.329	0.0000	0.0000	0
30/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	2,104.0000	2,190.0000	4.087	0	0	0
30/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	4,066.0000	4,230.0000	4.033	0	0	0
30/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	81,977.0000	80,076.0000	(2.319)	0	0	0
30/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	4,601.0000	4,786.0000	4.021	0	0	0
30/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	66,720.0000	64,897.0000	(2.732)	0	0	0
30/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	69,718.0000	67,877.0000	(2.641)	0	0	0
30/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	3,583.0000	3,728.0000	4.047	0	0	0
30/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	63,756.0000	61,954.0000	(2.826)	0	0	0
30/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	7,347.0000	7,635.0000	3.920	0	0	0
30/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	52,317.0000	50,618.0000	(3.248)	0	0	0
30/10/2006	R207	2007/08/02			Bond Future	7.8650	7.8910	0.331	0.0000	0.0000	0
30/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	70,693.0000	68,960.0000	(2.451)	0	0	0
30/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	6,582.0000	6,819.0000	3.601	0	0	0
30/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	67,899.0000	66,188.0000	(2.520)	0	0	0
30/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	7,252.0000	7,512.0000	3.585	0	0	0
30/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	85,107.0000	83,284.0000	(2.142)	0	0	0
30/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,944.0000	4,093.0000	3.778	0	0	0
30/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	73,520.0000	71,766.0000	(2.386)	0	0	0
30/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,962.0000	6,180.0000	3.656	0	0	0
30/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	57,110.0000	55,500.0000	(2.819)	0	0	0
30/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	10,505.0000	10,865.0000	3.427	0	0	0
30/10/2006	TRT1	2007/02/01			Index Future	243.5800	244.0170	0.179	243.7100	243.7100	500

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
30/10/2006	TRT1 2007/02/01	243.60	Call	Index Future	24,948.0000	26,820.0000	7.504	0	0	0
30/10/2006	TRT1 2007/02/01	243.60	Put	Index Future	25,148.0000	22,650.0000	(9.933)	0	0	0
30/10/2006	TRTI 2006/11/02			Index Future	239.2800	239.1230	(0.066)	238.9300	238.9300	0
Grand Total:										2,736