



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/10/2006

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
31/10/2006	CRD1 2007/02/01			Index Future	106.1950	106.5660	0.349	0.0000	0.0000	10
31/10/2006	CRD1 2007/02/01	106.00	Call	Index Future	11,743.0000	13,768.0000	17.244	0	0	0
31/10/2006	CRD1 2007/02/01	106.00	Put	Index Future	9,793.0000	8,108.0000	(17.206)	0	0	0
31/10/2006	CRDI 2006/11/02			Index Future	104.0650	104.4290	0.350	0.0000	0.0000	0
31/10/2006	GOVI 2006/11/02			jGovi	241.9640	242.8750	0.377	0.0000	0.0000	596
31/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
31/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	119,640.0000	128,750.0000	7.615	0	0	0
31/10/2006	GOVI 2007/02/01			jGovi	246.9150	247.8430	0.376	0.0000	0.0000	71
31/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	169,152.0000	178,431.0000	5.486	0	0	0
31/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	2.0000	1.0000	(50.000)	0	0	0
31/10/2006	GOVI 2007/05/03			jGovi	252.4140	253.3610	0.375	0.0000	0.0000	0
31/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	174,245.0000	183,676.0000	5.412	0	0	0
31/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	105.0000	66.0000	(37.143)	0	0	0
31/10/2006	GOVI 2007/08/02			jGovi	258.1040	258.9680	0.335	0.0000	0.0000	0
31/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	563.0000	422.0000	(25.044)	0	0	0
31/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	176,603.0000	185,102.0000	4.812	0	0	0
31/10/2006	J153 2010/08/31			jSwap	8.8780	8.7870	(1.025)	0.0000	0.0000	0
31/10/2006	J157 2015/09/15			jSwap	8.5640	8.4710	(1.086)	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
31/10/2006	J186	2026/12/21			jSwap	8.0850	8.0170	(0.841)	0.0000	0.0000	0
31/10/2006	J194	2008/02/28			jSwap	9.0680	9.0200	(0.529)	0.0000	0.0000	0
31/10/2006	J201	2014/12/22			jSwap	8.5570	8.4620	(1.110)	0.0000	0.0000	0
31/10/2006	J203	2017/09/15			jSwap	8.4860	8.3970	(1.049)	0.0000	0.0000	0
31/10/2006	J204	2018/12/21			jSwap	8.3980	8.3160	(0.976)	0.0000	0.0000	0
31/10/2006	J207	2020/01/15			jSwap	8.3640	8.2860	(0.933)	0.0000	0.0000	0
31/10/2006	JBAR	2005/12/21			jBar	8.7260	8.7300	0.046	0.0000	0.0000	0
31/10/2006	JFRA	2006/11/02			jFra	8.7530	8.7470	(0.069)	0.0000	0.0000	0
31/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,277.0000	4,262.0000	(0.351)	0	0	0
31/10/2006	JFRA	2007/02/01			jFra	9.0970	9.0730	(0.264)	0.0000	0.0000	0
31/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	12.0000	-	0	0	0
31/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,905.0000	3,847.0000	(1.485)	0	0	0
31/10/2006	JFRA	2007/05/03			jFra	9.2420	9.1530	(0.963)	0.0000	0.0000	0
31/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	59.0000	71.0000	20.339	0	0	0
31/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,304.0000	4,100.0000	(4.740)	0	0	0
31/10/2006	JFRA	2007/08/02			jFra	9.2140	9.1430	(0.771)	0.0000	0.0000	0
31/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	146.0000	162.0000	10.959	0	0	0
31/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,323.0000	4,167.0000	(3.609)	0	0	0
31/10/2006	JFRA	2007/11/01			jFra	9.1550	9.0780	(0.841)	0.0000	0.0000	0
31/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,594.0000	4,420.0000	(3.788)	0	0	0
31/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	257.0000	284.0000	10.506	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
31/10/2006	JFRA	2008/02/07			jFra	9.0620	8.9810	(0.894)	0.0000	0.0000	0
31/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,428.0000	24,302.0000	(0.516)	0	0	0
31/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,612.0000	20,684.0000	0.349	0	0	0
31/10/2006	JN02	2006/11/02			jNote	9.0450	8.9790	(0.730)	0.0000	0.0000	0
31/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,703.0000	31,519.0000	(3.620)	0	0	0
31/10/2006	JN02	2007/02/01			jNote	9.0540	8.9720	(0.906)	0.0000	0.0000	0
31/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	10,616.0000	9,817.0000	(7.526)	0	0	0
31/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,635.0000	10,329.0000	7.203	0	0	0
31/10/2006	JN02	2007/05/03			jNote	9.0040	8.9070	(1.077)	0.0000	0.0000	0
31/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,585.0000	17,552.0000	5.831	0	0	0
31/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,103.0000	11,298.0000	(6.651)	0	0	0
31/10/2006	JN02	2007/08/02			jNote	8.9240	8.8190	(1.177)	0.0000	0.0000	0
31/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	14,585.0000	13,731.0000	(5.855)	0	0	0
31/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,529.0000	21,595.0000	5.193	0	0	0
31/10/2006	JN05	2006/11/02			jNote	8.7110	8.6100	(1.159)	0.0000	0.0000	0
31/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	58,547.0000	54,615.0000	(6.716)	0	0	0
31/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/10/2006	JN05	2007/02/01			jNote	8.6880	8.5810	(1.232)	0.0000	0.0000	0
31/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	2,682.0000	1,932.0000	(27.964)	0	0	0
31/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	25,210.0000	28,811.0000	14.284	0	0	0
31/10/2006	JN05	2007/05/03			jNote	8.6410	8.5290	(1.296)	0.0000	0.0000	0
31/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	29,778.0000	33,294.0000	11.807	0	0	0
31/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	5,339.0000	4,287.0000	(19.704)	0	0	0
31/10/2006	JN05	2007/08/02			jNote	8.5840	8.4700	(1.328)	0.0000	0.0000	0
31/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	34,108.0000	37,591.0000	10.212	0	0	0
31/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	7,339.0000	6,158.0000	(16.092)	0	0	0

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31/10/2006	JN10	2006/11/02			jNote	8.4400	8.3500	(1.066)	0.0000	0.0000	0
31/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	79,315.0000	73,616.0000	(7.185)	0	0	0
31/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/10/2006	JN10	2007/02/01			jNote	8.4180	8.3250	(1.105)	0.0000	0.0000	0
31/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	756.0000	415.0000	(45.106)	0	0	0
31/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	39,582.0000	45,638.0000	15.300	0	0	0
31/10/2006	JN10	2007/05/03			jNote	8.3820	8.2870	(1.133)	0.0000	0.0000	0
31/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	2,316.0000	1,596.0000	(31.088)	0	0	0
31/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	43,615.0000	49,456.0000	13.392	0	0	0
31/10/2006	JN10	2007/08/02			jNote	8.3380	8.2440	(1.127)	0.0000	0.0000	0
31/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	3,717.0000	2,801.0000	(24.644)	0	0	0
31/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	48,054.0000	53,661.0000	11.668	0	0	0
31/10/2006	JROD	2006/10/31			jRod	7.7240	7.7235	(0.006)	0.0000	0.0000	0
31/10/2006	JROD	2006/11/30			jRod	7.9610	7.9570	(0.050)	0.0000	0.0000	0
31/10/2006	JROD	2006/12/29			jRod	8.3240	8.3170	(0.084)	0.0000	0.0000	0
31/10/2006	JROD	2007/01/31			jRod	8.2250	8.7300	6.140	0.0000	0.0000	0
31/10/2006	JROD	2007/02/28			jRod	8.4740	8.4710	(0.035)	0.0000	0.0000	0
31/10/2006	JROD	2007/03/30			jRod	8.7350	8.7330	(0.023)	0.0000	0.0000	0
31/10/2006	JROD	2007/04/30			jRod	8.5470	8.9800	5.066	0.0000	0.0000	0
31/10/2006	JROD	2007/05/31			jRod	8.7450	8.7470	0.023	0.0000	0.0000	0
31/10/2006	OTH1	2007/02/01			Index Future	244.1490	244.9290	0.319	0.0000	0.0000	15
31/10/2006	OTH1	2007/02/01	243.58	Put	Index Future	21,944.0000	18,434.0000	(15.995)	0	0	0
31/10/2006	OTH1	2007/02/01	243.58	Call	Index Future	27,634.0000	31,924.0000	15.524	0	0	0

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31/10/2006	OTHI	2006/11/02			Index Future	239.2520	240.0190	0.321	0.0000	0.0000	0
31/10/2006	R153	2006/11/02			Bond Future	8.4000	8.2800	(1.429)	8.2900	8.2900	464
31/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	1,007.0000	71.0000	(92.949)	0	0	0
31/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,755.0000	6,029.0000	118.838	0	0	0
31/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
31/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	50,358.0000	46,148.0000	(8.360)	0	0	0
31/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	532.0000	20.0000	(96.241)	0	0	0
31/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	14,110.0000	9,902.0000	(29.823)	0	0	0
31/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,025.0000	7,724.0000	91.901	0	0	0
31/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,493.0000	1,991.0000	(63.754)	0	0	101
31/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
31/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	12,173.0000	16,378.0000	34.544	0	0	0
31/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	254.0000	5.0000	(98.031)	0	0	0
31/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	5,489.0000	9,450.0000	72.163	0	0	0
31/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	32,058.0000	27,848.0000	(13.132)	0	0	0
31/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,760.0000	24,970.0000	20.279	0	0	0
31/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	227.0000	935.0000	311.894	0	0	0
31/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	59,643.0000	55,433.0000	(7.059)	0	0	0
31/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	69,019.0000	64,809.0000	(6.100)	0	0	0
31/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	23,040.0000	18,830.0000	(18.273)	0	0	0
31/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	29,269.0000	33,479.0000	14.384	0	0	0
31/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	41,163.0000	36,953.0000	(10.228)	0	0	0
31/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R153	2007/02/01			Bond Future	8.4550	8.3450	(1.301)	0.0000	0.0000	58
31/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,510.0000	7,984.0000	22.642	0	0	0
31/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	9,793.0000	8,046.0000	(17.839)	0	0	0

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31/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,629.0000	11,496.0000	19.389	0	0	0
31/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	13,256.0000	11,116.0000	(16.144)	0	0	0
31/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	8,332.0000	6,775.0000	(18.687)	0	0	0
31/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,042.0000	7,392.0000	(18.248)	0	0	0
31/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,516.0000	12,479.0000	18.667	0	0	0
31/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	18,667.0000	16,051.0000	(14.014)	0	0	0
31/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,626.0000	4,623.0000	27.496	0	0	0
31/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,449.0000	24,223.0000	12.933	0	0	0
31/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,760.0000	2,920.0000	(22.340)	0	0	0
31/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,767.0000	2,359.0000	33.503	0	0	0
31/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	829.0000	1,150.0000	38.721	0	0	0
31/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,441.0000	13,497.0000	17.970	0	0	0
31/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,530.0000	17,939.0000	15.512	0	0	0
31/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	40,739.0000	37,280.0000	(8.491)	0	0	0
31/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,912.0000	4,707.0000	(20.382)	0	0	0
31/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	25,180.0000	22,158.0000	(12.002)	0	0	0
31/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,354.0000	1,789.0000	(24.002)	0	0	0
31/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	350.0000	505.0000	44.286	0	0	0
31/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,691.0000	29,398.0000	(10.073)	0	0	0
31/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,041.0000	31,089.0000	10.870	0	0	0
31/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	44.0000	69.0000	56.818	0	0	0
31/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	49,127.0000	45,580.0000	(7.220)	0	0	0
31/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	57,726.0000	54,137.0000	(6.217)	0	0	0
31/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	132.0000	198.0000	50.000	0	0	0
31/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	66,461.0000	62,856.0000	(5.424)	0	0	0
31/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	13.0000	22.0000	69.231	0	0	0
31/10/2006	R153	2007/05/03			Bond Future	8.2950	8.1790	(1.398)	0.0000	0.0000	0
31/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	10,692.0000	9,220.0000	(13.767)	0	0	0
31/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,993.0000	19,107.0000	12.440	0	0	0
31/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,651.0000	24,068.0000	11.163	0	0	0
31/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	7,725.0000	6,556.0000	(15.133)	0	0	0
31/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,671.0000	23,029.0000	11.407	0	0	0
31/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,655.0000	25,129.0000	10.920	0	0	0
31/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	8,264.0000	7,037.0000	(14.848)	0	0	0
31/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	7,212.0000	6,101.0000	(15.405)	0	0	0

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31/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,893.0000	29,584.0000	10.006	0	0	0
31/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	5,408.0000	4,513.0000	(16.550)	0	0	0
31/10/2006	R153	2007/08/02			Bond Future	8.2330	8.1170	(1.409)	0.0000	0.0000	0
31/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	21,070.0000	23,021.0000	9.260	0	0	0
31/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	13,433.0000	12,046.0000	(10.325)	0	0	0
31/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	10,573.0000	9,400.0000	(11.094)	0	0	0
31/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	25,301.0000	27,466.0000	8.557	0	0	0
31/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	11,107.0000	9,891.0000	(10.948)	0	0	0
31/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	24,421.0000	26,544.0000	8.693	0	0	0
31/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	26,198.0000	28,404.0000	8.420	0	0	0
31/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	10,058.0000	8,926.0000	(11.255)	0	0	0
31/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	29,943.0000	32,308.0000	7.898	0	0	0
31/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	8,181.0000	7,207.0000	(11.906)	0	0	0
31/10/2006	R157	2006/11/02			Bond Future	8.1650	8.0900	(0.919)	0.0000	0.0000	6
31/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
31/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	24,970.0000	30,636.0000	22.691	0	0	0
31/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	35,931.0000	41,607.0000	15.797	0	0	20
31/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
31/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	112,695.0000	118,370.0000	5.036	0	0	0
31/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	100
31/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	31,819.0000	26,143.0000	(17.838)	0	0	171
31/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	71,523.0000	65,848.0000	(7.935)	0	0	0
31/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	28,634.0000	34,307.0000	19.812	0	0	0
31/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	12,861.0000	7,547.0000	(41.319)	0	0	0
31/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	331.0000	693.0000	109.366	0	0	0
31/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	61,051.0000	66,727.0000	9.297	0	0	0
31/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	32,289.0000	37,964.0000	17.576	0	0	0
31/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	51,480.0000	45,805.0000	(11.024)	0	0	0
31/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	78,591.0000	84,267.0000	7.222	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
31/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	43,177.0000	48,853.0000	13.146	0	0	0
31/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	95,803.0000	101,479.0000	5.925	0	0	0
31/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	91,956.0000	86,280.0000	(6.173)	0	0	0
31/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	21,310.0000	26,951.0000	26.471	0	0	0
31/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	7,697.0000	12,237.0000	58.984	0	0	0
31/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	112,787.0000	107,112.0000	(5.032)	0	0	0
31/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	35.0000	0.0000	(100.000)	0	0	0
31/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	1,304.0000	167.0000	(87.193)	0	0	0
31/10/2006	R157	2007/02/01			Bond Future	8.1750	8.1050	(0.856)	0.0000	0.0000	0
31/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,304.0000	6,146.0000	(15.854)	0	0	0
31/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,587.0000	1,275.0000	(19.660)	0	0	0
31/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	48,737.0000	52,746.0000	8.226	0	0	0
31/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,326.0000	9,731.0000	16.875	0	0	0
31/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	40,112.0000	36,351.0000	(9.376)	0	0	0
31/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	32,487.0000	29,138.0000	(10.309)	0	0	0
31/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	11,857.0000	10,166.0000	(14.262)	0	0	0
31/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	933.0000	740.0000	(20.686)	0	0	0
31/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	35,493.0000	38,969.0000	9.793	0	0	0
31/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	94,477.0000	99,332.0000	5.139	0	0	0
31/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	55,335.0000	51,018.0000	(7.802)	0	0	0
31/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	72,576.0000	67,869.0000	(6.486)	0	0	0
31/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	38,014.0000	41,607.0000	9.452	0	0	0
31/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,372.0000	5,222.0000	19.442	0	0	0
31/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,074.0000	2,533.0000	22.131	0	0	0
31/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,667.0000	2,174.0000	(18.485)	0	0	0
31/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	63,355.0000	67,755.0000	6.945	0	0	0
31/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	110,353.0000	115,326.0000	4.506	0	0	0
31/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	91,294.0000	86,348.0000	(5.418)	0	0	0
31/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	43,257.0000	47,068.0000	8.810	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
31/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	9,809.0000	8,347.0000	(14.905)	0	0	0
31/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	10,792.0000	9,219.0000	(14.576)	0	0	0
31/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	40,604.0000	44,308.0000	9.122	0	0	0
31/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	8,903.0000	7,548.0000	(15.220)	0	0	0
31/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,035.0000	13,852.0000	15.098	0	0	250
31/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	78,721.0000	83,393.0000	5.935	0	0	0
31/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	97,648.0000	102,531.0000	5.001	0	0	0
31/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,428.0000	1,144.0000	(19.888)	0	0	150
31/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	14,257.0000	12,318.0000	(13.600)	0	0	0
31/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	27,973.0000	24,911.0000	(10.946)	0	0	0
31/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,452.0000	3,685.0000	(17.228)	0	0	0
31/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	30,682.0000	33,909.0000	10.518	0	0	150
31/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	882.0000	1,102.0000	24.943	0	0	0
31/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,006.0000	17,111.0000	14.028	0	0	0
31/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	24,079.0000	26,902.0000	11.724	0	0	0
31/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	18,574.0000	16,231.0000	(12.614)	0	0	0
31/10/2006	R157	2007/05/03			Bond Future	8.0950	8.0170	(0.964)	0.0000	0.0000	0
31/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	12,530.0000	11,056.0000	(11.764)	0	0	0
31/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	58,743.0000	62,920.0000	7.111	0	0	0
31/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	13,524.0000	11,963.0000	(11.542)	0	0	0
31/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	11,593.0000	10,203.0000	(11.990)	0	0	0
31/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	61,244.0000	65,505.0000	6.957	0	0	0
31/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	56,286.0000	60,376.0000	7.266	0	0	0
31/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	8,379.0000	7,297.0000	(12.913)	0	0	0
31/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	71,660.0000	76,228.0000	6.375	0	0	0
31/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	18,109.0000	16,178.0000	(10.663)	0	0	0
31/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	46,943.0000	50,663.0000	7.925	0	0	0
31/10/2006	R157	2007/08/02			Bond Future	8.0570	7.9810	(0.943)	0.0000	0.0000	0
31/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	13,701.0000	12,429.0000	(9.284)	0	0	0
31/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	78,110.0000	82,220.0000	5.262	0	0	0
31/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	6,178.0000	5,216.0000	(15.571)	0	0	0
31/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	57,284.0000	61,704.0000	7.716	0	0	0
31/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	18,492.0000	16,901.0000	(8.604)	0	0	0
31/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	63,971.0000	67,694.0000	5.820	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
31/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	66,243.0000	70,034.0000	5.723	0	0	0
31/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	19,588.0000	17,929.0000	(8.469)	0	0	0
31/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	24,464.0000	22,520.0000	(7.946)	0	0	0
31/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	55,259.0000	58,697.0000	6.222	0	0	0
31/10/2006	R186	2006/11/02			Bond Future	7.8190	7.7490	(0.895)	0.0000	0.0000	27
31/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,549.0000	4,317.0000	(59.077)	0	0	0
31/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,167.0000	4,439.0000	104.845	0	0	0
31/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	139,872.0000	131,367.0000	(6.081)	0	0	0
31/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
31/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	44,814.0000	53,316.0000	18.972	0	0	0
31/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	131,326.0000	139,831.0000	6.476	0	0	0
31/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	56,172.0000	64,677.0000	15.141	0	0	0
31/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	50,513.0000	59,017.0000	16.835	0	0	0
31/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	21,915.0000	30,112.0000	37.404	0	0	0
31/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	320.0000	11.0000	(96.563)	0	0	0
31/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	39,474.0000	30,971.0000	(21.541)	0	0	0
31/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	71,711.0000	63,207.0000	(11.859)	0	0	0
31/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	105,161.0000	96,656.0000	(8.088)	0	0	0
31/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	175,899.0000	167,394.0000	(4.835)	0	0	0
31/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	78,412.0000	86,916.0000	10.845	0	0	0
31/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	105,336.0000	113,841.0000	8.074	0	0	0
31/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
31/10/2006	R186	2007/02/01			Bond Future	7.7920	7.7200	(0.924)	0.0000	0.0000	0
31/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,537.0000	32,807.0000	14.963	0	0	0
31/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	33,616.0000	29,161.0000	(13.253)	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
31/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	135,962.0000	144,205.0000	6.063	0	0	0
31/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	69,943.0000	76,743.0000	9.722	0	0	0
31/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,172.0000	1,691.0000	(22.145)	0	0	0
31/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	45,332.0000	50,892.0000	12.265	0	0	0
31/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,129.0000	5,781.0000	(18.909)	0	0	0
31/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	88,299.0000	95,675.0000	8.353	0	0	0
31/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	171,810.0000	163,242.0000	(4.987)	0	0	0
31/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	12,075.0000	9,977.0000	(17.375)	0	0	0
31/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	475.0000	632.0000	33.053	0	0	0
31/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	65,513.0000	72,140.0000	10.116	0	0	0
31/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	111,879.0000	119,789.0000	7.070	0	0	0
31/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,636.0000	4,552.0000	25.193	0	0	0
31/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	61,261.0000	67,697.0000	10.506	0	0	0
31/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	13,489.0000	11,200.0000	(16.969)	0	0	0
31/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	137,020.0000	128,706.0000	(6.068)	0	0	0
31/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	20,629.0000	17,465.0000	(15.338)	0	0	0
31/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	51,796.0000	45,980.0000	(11.229)	0	0	0
31/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,419.0000	1,830.0000	28.964	0	0	0
31/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	10,880.0000	8,955.0000	(17.693)	0	0	0
31/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,092.0000	9,842.0000	21.626	0	0	0
31/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	104,797.0000	96,988.0000	(7.452)	0	0	0
31/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	76,054.0000	69,079.0000	(9.171)	0	0	0
31/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,845.0000	18,754.0000	18.359	0	0	0
31/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,938.0000	3,123.0000	(20.696)	0	0	0
31/10/2006	R186	2007/05/03			Bond Future	7.7630	7.6920	(0.915)	0.0000	0.0000	0
31/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	81,293.0000	87,273.0000	7.356	0	0	0
31/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	121,569.0000	128,764.0000	5.918	0	0	0
31/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	24,728.0000	22,128.0000	(10.514)	0	0	0
31/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	10,828.0000	9,445.0000	(12.772)	0	0	0
31/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	104,830.0000	111,595.0000	6.453	0	0	0
31/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	15,305.0000	13,491.0000	(11.852)	0	0	0
31/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	18,053.0000	15,996.0000	(11.394)	0	0	0
31/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	96,745.0000	103,266.0000	6.740	0	0	0
31/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	16,634.0000	14,700.0000	(11.627)	0	0	0
31/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	100,761.0000	107,406.0000	6.595	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
31/10/2006	R186	2007/08/02			Bond Future	7.7340	7.6650	(0.892)	0.0000	0.0000	0
31/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	91,879.0000	97,537.0000	6.158	0	0	0
31/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	32,224.0000	29,571.0000	(8.233)	0	0	0
31/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	110,398.0000	116,613.0000	5.630	0	0	0
31/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	23,354.0000	21,258.0000	(8.975)	0	0	0
31/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	24,951.0000	22,749.0000	(8.825)	0	0	0
31/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	106,592.0000	112,702.0000	5.732	0	0	0
31/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	130,058.0000	136,758.0000	5.152	0	0	0
31/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	114,249.0000	120,567.0000	5.530	0	0	0
31/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	16,561.0000	14,949.0000	(9.734)	0	0	0
31/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	21,841.0000	19,848.0000	(9.125)	0	0	0
31/10/2006	R194	2006/11/02			Bond Future	8.7910	8.6790	(1.274)	0.0000	0.0000	0
31/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,916.0000	11,538.0000	(10.669)	0	0	0
31/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,734.0000	27,355.0000	(4.799)	0	0	0
31/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,366.0000	20,987.0000	(6.166)	0	0	0
31/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,202.0000	17,824.0000	(7.176)	0	0	0
31/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,543.0000	24,164.0000	(5.399)	0	0	0
31/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,938.0000	30,560.0000	(4.315)	0	0	0
31/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,052.0000	14,674.0000	(8.585)	0	0	0
31/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,157.0000	33,779.0000	(3.920)	0	0	0
31/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,594.0000	2,232.0000	(37.896)	0	0	0
31/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,793.0000	8,415.0000	(14.071)	0	0	0
31/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,989.0000	1,661.0000	(44.430)	0	0	0
31/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	6.0000	23.0000	283.333	0	0	0
31/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	20.0000	70.0000	250.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,684.0000	5,305.0000	(20.631)	0	0	0
31/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,404.0000	1,149.0000	(52.205)	0	0	0
31/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	51.0000	175.0000	243.137	0	0	0
31/10/2006	R194	2007/02/01			Bond Future	8.7880	8.6490	(1.582)	0.0000	0.0000	0
31/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,183.0000	16,802.0000	(7.595)	0	0	0
31/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,331.0000	21,938.0000	(5.971)	0	0	0
31/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,732.0000	3,369.0000	23.316	0	0	0
31/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,572.0000	7,413.0000	(13.521)	0	0	0
31/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,117.0000	3,359.0000	(18.411)	0	0	0
31/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	282.0000	411.0000	45.745	0	0	0
31/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	129.0000	196.0000	51.938	0	0	0
31/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
31/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,164.0000	11,837.0000	(10.081)	0	0	0
31/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,748.0000	19,359.0000	(6.695)	0	0	0
31/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
31/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,767.0000	9,502.0000	(11.749)	0	0	0
31/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,648.0000	14,285.0000	(8.710)	0	0	0
31/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	54.0000	86.0000	59.259	0	0	0
31/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	627.0000	863.0000	37.640	0	0	0
31/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,927.0000	24,533.0000	(5.377)	0	0	0
31/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,534.0000	27,140.0000	(4.885)	0	0	0
31/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	21.0000	34.0000	61.905	0	0	0
31/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,234.0000	3,936.0000	21.707	0	0	0
31/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,207.0000	1,583.0000	31.152	0	0	0
31/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,615.0000	2,922.0000	(19.170)	0	0	0
31/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,070.0000	2,607.0000	25.942	0	0	0
31/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,963.0000	4,105.0000	(17.288)	0	0	0
31/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,860.0000	3,134.0000	(18.808)	0	0	0
31/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,977.0000	3,646.0000	22.472	0	0	0
31/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,621.0000	5,603.0000	(15.375)	0	0	0
31/10/2006	R194	2007/05/03			Bond Future	8.7380	8.5830	(1.774)	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
31/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,722.0000	3,217.0000	(13.568)	0	0	0
31/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,912.0000	7,690.0000	11.256	0	0	0
31/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,754.0000	6,455.0000	12.183	0	0	0
31/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,976.0000	6,693.0000	11.998	0	0	0
31/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,556.0000	3,067.0000	(13.751)	0	0	0
31/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,537.0000	6,222.0000	12.371	0	0	0
31/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,892.0000	3,371.0000	(13.386)	0	0	0
31/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,946.0000	2,518.0000	(14.528)	0	0	0
31/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,626.0000	4,042.0000	(12.624)	0	0	0
31/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,719.0000	5,341.0000	13.181	0	0	0
31/10/2006	R194	2007/08/02			Bond Future	8.6520	8.4790	(2.000)	0.0000	0.0000	0
31/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,341.0000	3,956.0000	(8.869)	0	0	0
31/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,592.0000	8,152.0000	7.376	0	0	0
31/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,973.0000	7,505.0000	7.629	0	0	0
31/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,806.0000	4,394.0000	(8.573)	0	0	0
31/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,823.0000	7,348.0000	7.695	0	0	0
31/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,928.0000	4,509.0000	(8.502)	0	0	0
31/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,052.0000	4,625.0000	(8.452)	0	0	0
31/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,674.0000	7,193.0000	7.776	0	0	0
31/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,567.0000	5,113.0000	(8.155)	0	0	0
31/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,101.0000	6,591.0000	8.031	0	0	0
31/10/2006	R201	2006/11/02			Bond Future	8.1500	8.0740	(0.933)	0.0000	0.0000	26
31/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	857.0000	95.0000	(88.915)	0	0	0
31/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	24,314.0000	19,750.0000	(18.771)	0	0	0
31/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,823.0000	10,626.0000	55.738	0	0	0
31/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	49,339.0000	53,903.0000	9.250	0	0	0
31/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	39,880.0000	35,316.0000	(11.444)	0	0	0
31/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	63,273.0000	67,837.0000	7.213	0	0	0
31/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,399.0000	5,237.0000	(44.281)	0	0	0
31/10/2006	R201	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
31/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	365.0000	768.0000	110.411	0	0	0
31/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
31/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	55,740.0000	51,176.0000	(8.188)	0	0	0
31/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	20,698.0000	25,256.0000	22.021	0	0	0
31/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	71,898.0000	67,334.0000	(6.348)	0	0	0
31/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	23,606.0000	28,168.0000	19.326	0	0	0
31/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	26,506.0000	31,070.0000	17.219	0	0	0
31/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
31/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	88,361.0000	83,797.0000	(5.165)	0	0	0
31/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	35,147.0000	39,711.0000	12.985	0	0	0
31/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	29,397.0000	33,961.0000	15.525	0	0	0
31/10/2006	R201	2007/02/01			Bond Future	8.1180	8.0400	(0.961)	0.0000	0.0000	0
31/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,276.0000	8,659.0000	19.008	0	0	0
31/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	29,157.0000	25,951.0000	(10.996)	0	0	0
31/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,929.0000	14,963.0000	15.732	0	0	0
31/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	40,923.0000	37,182.0000	(9.142)	0	0	0
31/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,882.0000	17,326.0000	(12.856)	0	0	0
31/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,636.0000	1,285.0000	(21.455)	0	0	0
31/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,842.0000	4,690.0000	22.072	0	0	0
31/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	65,420.0000	69,658.0000	6.478	0	0	0
31/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	69,103.0000	64,738.0000	(6.317)	0	0	0
31/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	5,864.0000	4,820.0000	(17.804)	0	0	0
31/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	779.0000	1,004.0000	28.883	0	0	0
31/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,739.0000	3,860.0000	(18.548)	0	0	0
31/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	52,948.0000	56,973.0000	7.602	0	0	0
31/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	7,211.0000	5,980.0000	(17.071)	0	0	0
31/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	40,988.0000	44,698.0000	9.051	0	0	0
31/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	34,302.0000	37,756.0000	10.069	0	0	0
31/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	6,508.0000	5,373.0000	(17.440)	0	0	0
31/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,829.0000	2,293.0000	25.369	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
31/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	84,671.0000	80,178.0000	(5.306)	0	0	0
31/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	36,487.0000	40,031.0000	9.713	0	0	0
31/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,808.0000	2,245.0000	(20.050)	0	0	0
31/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	32,167.0000	35,525.0000	10.439	0	0	0
31/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,977.0000	6,645.0000	(16.698)	0	0	0
31/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	54,390.0000	50,264.0000	(7.586)	0	0	0
31/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,617.0000	23,301.0000	13.018	0	0	0
31/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	295.0000	391.0000	32.542	0	0	0
31/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,910.0000	11,004.0000	(14.764)	0	0	0
31/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	30,083.0000	33,341.0000	10.830	0	0	0
31/10/2006	R201	2007/05/03			Bond Future	8.0840	8.0060	(0.965)	0.0000	0.0000	0
31/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	14,647.0000	13,114.0000	(10.466)	0	0	0
31/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	57,827.0000	61,448.0000	6.262	0	0	0
31/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	38,188.0000	41,147.0000	7.749	0	0	0
31/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	6,883.0000	6,013.0000	(12.640)	0	0	0
31/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	11,001.0000	9,756.0000	(11.317)	0	0	0
31/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	45,618.0000	48,865.0000	7.118	0	0	0
31/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	9,459.0000	8,348.0000	(11.745)	0	0	0
31/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	49,557.0000	52,937.0000	6.820	0	0	0
31/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	47,570.0000	50,884.0000	6.967	0	0	0
31/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	10,208.0000	9,031.0000	(11.530)	0	0	0
31/10/2006	R201	2007/08/02			Bond Future	8.0490	7.9730	(0.944)	0.0000	0.0000	0
31/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	43,620.0000	46,376.0000	6.318	0	0	0
31/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	18,687.0000	17,166.0000	(8.139)	0	0	0
31/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	54,286.0000	57,381.0000	5.701	0	0	0
31/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	10,275.0000	9,295.0000	(9.538)	0	0	0
31/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	61,968.0000	65,265.0000	5.320	0	0	0
31/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	13,188.0000	12,005.0000	(8.970)	0	0	0
31/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	14,863.0000	13,572.0000	(8.686)	0	0	0
31/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	14,007.0000	12,770.0000	(8.831)	0	0	0
31/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	50,609.0000	53,596.0000	5.902	0	0	0
31/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	52,433.0000	55,474.0000	5.800	0	0	0
31/10/2006	R203	2006/11/02			Bond Future	8.0250	7.9500	(0.935)	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
31/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	118,695.0000	113,250.0000	(4.587)	0	0	0
31/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	40,493.0000	45,938.0000	13.447	0	0	0
31/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	43,912.0000	49,357.0000	12.400	0	0	0
31/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	77,866.0000	72,421.0000	(6.993)	0	0	0
31/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	16.0000	0.0000	(100.000)	0	0	0
31/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	98,037.0000	92,592.0000	(5.554)	0	0	0
31/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	33,607.0000	39,052.0000	16.202	0	0	0
31/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	38,937.0000	33,492.0000	(13.984)	0	0	0
31/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	58,170.0000	52,725.0000	(9.360)	0	0	0
31/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	16,122.0000	21,551.0000	33.674	0	0	0
31/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	50,702.0000	56,147.0000	10.739	0	0	0
31/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,157.0000	14,716.0000	(26.993)	0	0	0
31/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
31/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,849.0000	4,458.0000	141.103	0	0	0
31/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	37,058.0000	42,503.0000	14.693	0	0	0
31/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	3,660.0000	824.0000	(77.486)	0	0	0
31/10/2006	R203	2007/02/01			Bond Future	7.9970	7.9200	(0.963)	0.0000	0.0000	0
31/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,829.0000	2,081.0000	(26.440)	0	0	0
31/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	41,343.0000	46,116.0000	11.545	0	0	0
31/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	22.0000	34.0000	54.545	0	0	0
31/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	114,772.0000	109,263.0000	(4.800)	0	0	0
31/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	94,558.0000	89,088.0000	(5.785)	0	0	0
31/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,618.0000	5,982.0000	(21.475)	0	0	0
31/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	105.0000	156.0000	48.571	0	0	0
31/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	411.0000	582.0000	41.606	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
31/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,387.0000	2,520.0000	(25.598)	0	0	0
31/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	75,037.0000	69,688.0000	(7.128)	0	0	0
31/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,318.0000	1,780.0000	35.053	0	0	0
31/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	38,499.0000	43,153.0000	12.089	0	0	0
31/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	25,482.0000	29,367.0000	15.246	0	0	0
31/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	44,249.0000	49,129.0000	11.028	0	0	0
31/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,503.0000	4,523.0000	29.118	0	0	0
31/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	56,575.0000	51,517.0000	(8.940)	0	0	0
31/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	2,349.0000	1,708.0000	(27.288)	0	0	0
31/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,294.0000	907.0000	(29.907)	0	0	0
31/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,938.0000	1,392.0000	(28.173)	0	0	0
31/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	47,209.0000	52,184.0000	10.538	0	0	0
31/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	421.0000	277.0000	(34.204)	0	0	0
31/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,850.0000	9,718.0000	23.796	0	0	0
31/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	39,838.0000	35,338.0000	(11.296)	0	0	0
31/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	53,261.0000	58,395.0000	9.639	0	0	0
31/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	15,108.0000	18,002.0000	19.155	0	0	0
31/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,699.0000	22,047.0000	(14.211)	0	0	0
31/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,894.0000	12,267.0000	(17.638)	0	0	0
31/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	68,862.0000	74,238.0000	7.807	0	0	0
31/10/2006	R203	2007/05/03			Bond Future	7.9640	7.8870	(0.967)	0.0000	0.0000	0
31/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,858.0000	1,456.0000	(21.636)	0	0	0
31/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	4,260.0000	3,456.0000	(18.873)	0	0	0
31/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	54,494.0000	59,141.0000	8.528	0	0	0
31/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	71,630.0000	76,679.0000	7.049	0	0	0
31/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	3,272.0000	2,624.0000	(19.804)	0	0	0
31/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	60,077.0000	64,881.0000	7.996	0	0	0
31/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,739.0000	3,016.0000	(19.337)	0	0	0
31/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	57,266.0000	61,994.0000	8.256	0	0	0
31/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	6,962.0000	5,772.0000	(17.093)	0	0	0
31/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	43,874.0000	48,136.0000	9.714	0	0	0
31/10/2006	R203	2007/08/02			Bond Future	7.9300	7.8540	(0.958)	0.0000	0.0000	0
31/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,965.0000	3,343.0000	(15.687)	0	0	0
31/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	75,048.0000	79,736.0000	6.247	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
31/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	6,612.0000	5,670.0000	(14.247)	0	0	0
31/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,991.0000	5,121.0000	(14.522)	0	0	0
31/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	61,684.0000	66,052.0000	7.081	0	0	0
31/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	7,282.0000	6,265.0000	(13.966)	0	0	0
31/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	64,294.0000	68,734.0000	6.906	0	0	0
31/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	59,110.0000	63,403.0000	7.263	0	0	0
31/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	10,524.0000	9,172.0000	(12.847)	0	0	0
31/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	49,228.0000	53,186.0000	8.040	0	0	0
31/10/2006	R204	2006/11/02			Bond Future	8.0190	7.9440	(0.935)	0.0000	0.0000	0
31/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	46,775.0000	52,539.0000	12.323	0	0	0
31/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	4,350.0000	1,263.0000	(70.966)	0	0	0
31/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,894.0000	5,572.0000	92.536	0	0	0
31/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	28.0000	50.0000	78.571	0	0	0
31/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	71,446.0000	77,210.0000	8.068	0	0	0
31/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	20,911.0000	15,169.0000	(27.459)	0	0	0
31/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	61,281.0000	55,516.0000	(9.407)	0	0	0
31/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	43,178.0000	48,942.0000	13.349	0	0	0
31/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	82,281.0000	76,517.0000	(7.005)	0	0	0
31/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	40,820.0000	35,056.0000	(14.121)	0	0	0
31/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	39,563.0000	45,327.0000	14.569	0	0	0
31/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	17,570.0000	23,243.0000	32.288	0	0	0
31/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	94.0000	2.0000	(97.872)	0	0	0
31/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	103,837.0000	98,073.0000	(5.551)	0	0	0
31/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	35,929.0000	41,693.0000	16.043	0	0	0
31/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	125,966.0000	120,202.0000	(4.576)	0	0	0
31/10/2006	R204	2006/11/02	8.50	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
31/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	53,914.0000	59,678.0000	10.691	0	0	0
31/10/2006	R204	2007/02/01			Bond Future	7.9920	7.9140	(0.976)	0.0000	0.0000	0
31/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	5,665.0000	4,598.0000	(18.835)	0	0	0
31/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	21,169.0000	24,249.0000	14.550	0	0	0
31/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	75,334.0000	80,711.0000	7.138	0	0	0
31/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	53,929.0000	58,798.0000	9.029	0	0	0
31/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,958.0000	8,391.0000	20.595	0	0	0
31/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,674.0000	2,113.0000	(20.980)	0	0	0
31/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	20,563.0000	17,706.0000	(13.894)	0	0	0
31/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	31,117.0000	27,392.0000	(11.971)	0	0	0
31/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,542.0000	14,754.0000	17.637	0	0	0
31/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	45,210.0000	40,706.0000	(9.962)	0	0	0
31/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	32,254.0000	36,141.0000	12.051	0	0	0
31/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	219.0000	294.0000	34.247	0	0	0
31/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	101,016.0000	95,271.0000	(5.687)	0	0	0
31/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	48,142.0000	52,808.0000	9.692	0	0	0
31/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	623.0000	815.0000	30.819	0	0	0
31/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	7,008.0000	5,737.0000	(18.136)	0	0	0
31/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,487.0000	4,316.0000	23.774	0	0	0
31/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	80,710.0000	75,198.0000	(6.829)	0	0	0
31/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,564.0000	1,990.0000	27.238	0	0	0
31/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	61,923.0000	56,816.0000	(8.247)	0	0	0
31/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	122,414.0000	116,553.0000	(4.788)	0	0	0
31/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,558.0000	3,667.0000	(19.548)	0	0	0
31/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	51,013.0000	55,784.0000	9.353	0	0	0
31/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	59,879.0000	64,926.0000	8.429	0	0	0
31/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	45,321.0000	49,875.0000	10.048	0	0	0
31/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,947.0000	10,896.0000	(15.842)	0	0	0
31/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	6,305.0000	5,139.0000	(18.493)	0	0	0
31/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,780.0000	6,396.0000	(17.789)	0	0	0
31/10/2006	R204	2007/05/03			Bond Future	7.9620	7.8850	(0.967)	0.0000	0.0000	0
31/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	55,246.0000	59,321.0000	7.376	0	0	0
31/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	15,925.0000	14,198.0000	(10.845)	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
31/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	10,070.0000	8,846.0000	(12.155)	0	0	0
31/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	11,792.0000	10,412.0000	(11.703)	0	0	0
31/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	65,204.0000	69,625.0000	6.780	0	0	0
31/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	67,795.0000	72,297.0000	6.641	0	0	0
31/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	81,260.0000	86,119.0000	5.980	0	0	0
31/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	7,229.0000	6,286.0000	(13.045)	0	0	0
31/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	10,904.0000	9,603.0000	(11.931)	0	0	0
31/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	70,422.0000	75,002.0000	6.504	0	0	0
31/10/2006	R204	2007/08/02			Bond Future	7.9320	7.8570	(0.946)	0.0000	0.0000	0
31/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	21,052.0000	19,277.0000	(8.432)	0	0	0
31/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	62,092.0000	65,909.0000	6.147	0	0	0
31/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	73,932.0000	78,104.0000	5.643	0	0	0
31/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	15,538.0000	14,118.0000	(9.139)	0	0	0
31/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	16,539.0000	15,051.0000	(8.997)	0	0	0
31/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	11,226.0000	10,118.0000	(9.870)	0	0	0
31/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	86,558.0000	91,043.0000	5.181	0	0	0
31/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	71,496.0000	75,601.0000	5.742	0	0	0
31/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	14,585.0000	13,231.0000	(9.284)	0	0	0
31/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	76,400.0000	80,638.0000	5.547	0	0	0
31/10/2006	R207	2006/11/02			Bond Future	7.9740	7.9040	(0.878)	0.0000	0.0000	0
31/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	43,236.0000	48,681.0000	12.594	0	0	0
31/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	79,738.0000	74,293.0000	(6.829)	0	0	0
31/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	39,591.0000	45,036.0000	13.753	0	0	0
31/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	50,465.0000	55,910.0000	10.790	0	0	0
31/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	58,433.0000	52,987.0000	(9.320)	0	0	0
31/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	35,926.0000	41,371.0000	15.156	0	0	0
31/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.50	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
31/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	101,653.0000	96,207.0000	(5.357)	0	0	0
31/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	75,150.0000	80,595.0000	7.246	0	0	0
31/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	57,615.0000	63,060.0000	9.451	0	0	0
31/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	21,067.0000	26,507.0000	25.822	0	0	0
31/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
31/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	4,092.0000	7,787.0000	90.298	0	0	0
31/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,080.0000	329.0000	(84.183)	0	0	0
31/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	25.0000	58.0000	132.000	0	0	0
31/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	37,718.0000	32,273.0000	(14.436)	0	0	0
31/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	17,601.0000	12,188.0000	(30.754)	0	0	0
31/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	46,860.0000	52,306.0000	11.622	0	0	0
31/10/2006	R207	2007/02/01			Bond Future	7.9460	7.8740	(0.906)	0.0000	0.0000	0
31/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	57,514.0000	52,524.0000	(8.676)	0	0	0
31/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	3,800.0000	2,900.0000	(23.684)	0	0	0
31/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,875.0000	2,445.0000	30.400	0	0	0
31/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	172.0000	243.0000	41.279	0	0	0
31/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	44,532.0000	49,313.0000	10.736	0	0	0
31/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,187.0000	2,407.0000	(24.474)	0	0	0
31/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	53,931.0000	59,004.0000	9.406	0	0	0
31/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	394.0000	265.0000	(32.741)	0	0	0
31/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	77,318.0000	71,982.0000	(6.901)	0	0	0
31/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	76,971.0000	82,403.0000	7.057	0	0	0
31/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	41,516.0000	46,176.0000	11.225	0	0	0
31/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	98,513.0000	93,024.0000	(5.572)	0	0	0
31/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,815.0000	1,327.0000	(26.887)	0	0	0
31/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	625.0000	849.0000	35.840	0	0	0
31/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	30,250.0000	34,316.0000	13.441	0	0	0
31/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	38.0000	57.0000	50.000	0	0	0
31/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	60,410.0000	65,626.0000	8.634	0	0	0
31/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	120,639.0000	115,097.0000	(4.594)	0	0	0
31/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,253.0000	5,759.0000	(20.598)	0	0	0
31/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,210.0000	865.0000	(28.512)	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
31/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	47,613.0000	52,501.0000	10.266	0	0	0
31/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	2,657.0000	1,986.0000	(25.254)	0	0	0
31/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	39,867.0000	35,499.0000	(10.956)	0	0	0
31/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	10,040.0000	12,125.0000	20.767	0	0	0
31/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	18,542.0000	21,655.0000	16.789	0	0	0
31/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	25,280.0000	21,805.0000	(13.746)	0	0	0
31/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,401.0000	11,954.0000	(16.992)	0	0	0
31/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	50,748.0000	55,734.0000	9.825	0	0	0
31/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,706.0000	5,898.0000	25.329	0	0	0
31/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	2,203.0000	1,628.0000	(26.101)	0	0	0
31/10/2006	R207	2007/05/03			Bond Future	7.9190	7.8470	(0.909)	0.0000	0.0000	0
31/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	80,076.0000	85,168.0000	6.359	0	0	0
31/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	4,786.0000	3,973.0000	(16.987)	0	0	0
31/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	2,190.0000	1,765.0000	(19.406)	0	0	0
31/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	61,954.0000	66,658.0000	7.593	0	0	0
31/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	4,230.0000	3,494.0000	(17.400)	0	0	0
31/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	64,897.0000	69,679.0000	7.369	0	0	0
31/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	67,877.0000	72,730.0000	7.150	0	0	0
31/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	3,728.0000	3,065.0000	(17.784)	0	0	0
31/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	7,635.0000	6,457.0000	(15.429)	0	0	0
31/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	50,618.0000	54,956.0000	8.570	0	0	0
31/10/2006	R207	2007/08/02			Bond Future	7.8910	7.8210	(0.887)	0.0000	0.0000	0
31/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	68,960.0000	73,377.0000	6.405	0	0	0
31/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	66,188.0000	70,533.0000	6.565	0	0	0
31/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	6,819.0000	5,918.0000	(13.213)	0	0	0
31/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	83,284.0000	88,007.0000	5.671	0	0	0
31/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	4,093.0000	3,497.0000	(14.561)	0	0	0
31/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	7,512.0000	6,539.0000	(12.953)	0	0	0
31/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	71,766.0000	76,252.0000	6.251	0	0	0
31/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	6,180.0000	5,347.0000	(13.479)	0	0	0
31/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	55,500.0000	59,523.0000	7.249	0	0	0
31/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	10,865.0000	9,571.0000	(11.910)	0	0	0
31/10/2006	TRT1	2007/02/01			Index Future	244.0170	244.9300	0.374	0.0000	0.0000	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
31/10/2006	TRT1 2007/02/01	243.60	Call	Index Future	26,820.0000	31,814.0000	18.620	0	0	0
31/10/2006	TRT1 2007/02/01	243.60	Put	Index Future	22,650.0000	18,514.0000	(18.260)	0	0	0
31/10/2006	TRTI 2006/11/02			Index Future	239.1230	240.0200	0.375	0.0000	0.0000	0

Grand Total: **2,735**