



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/11/2006

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | CRD1 2007/02/01 | | | Index Future | 107.1000 | 107.3040 | 0.190 | 0.0000 | 0.0000 | 10 |
| 27/11/2006 | CRD1 2007/02/01 | 106.00 | Put | Index Future | 4,763.0000 | 3,982.0000 | (16.397) | 0 | 0 | 0 |
| 27/11/2006 | CRD1 2007/02/01 | 106.00 | Call | Index Future | 15,763.0000 | 17,022.0000 | 7.987 | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/02/01 | | | jGovi | 249.5250 | 250.0810 | 0.223 | 0.0000 | 0.0000 | 71 |
| 27/11/2006 | GOVI 2007/02/01 | 230.00 | Call | jGovi | 195,250.0000 | 200,810.0000 | 2.848 | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/02/01 | 230.00 | Put | jGovi | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/05/03 | | | jGovi | 254.9790 | 255.5460 | 0.222 | 0.0000 | 0.0000 | 118 |
| 27/11/2006 | GOVI 2007/05/03 | 235.00 | Put | jGovi | 13.0000 | 8.0000 | (38.462) | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/05/03 | 235.00 | Call | jGovi | 199,803.0000 | 205,468.0000 | 2.835 | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/08/02 | | | jGovi | 260.4170 | 260.9960 | 0.222 | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | GOVI 2007/08/02 | 240.50 | Call | jGovi | 199,349.0000 | 205,097.0000 | 2.883 | 0 | 0 | 0 |
| 27/11/2006 | GOVI 2007/08/02 | 240.50 | Put | jGovi | 179.0000 | 137.0000 | (23.464) | 0 | 0 | 0 |
| 27/11/2006 | ILBI 2007/02/01 | | | Index Future | 272.4010 | 272.5490 | 0.054 | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | ILBI 2007/02/01 | 265.00 | Call | Index Future | 76,861.0000 | 77,977.0000 | 1.452 | 0 | 0 | 0 |
| 27/11/2006 | ILBI 2007/02/01 | 265.00 | Put | Index Future | 2,851.0000 | 2,487.0000 | (12.767) | 0 | 0 | 0 |
| 27/11/2006 | J153 2010/08/31 | | | jSwap | 8.6830 | 8.6600 | (0.265) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J157 2015/09/15 | | | jSwap | 8.3640 | 8.3350 | (0.347) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J186 2026/12/21 | | | jSwap | 7.8510 | 7.7910 | (0.764) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | J194 | 2008/02/28 | | | jSwap | 8.9700 | 8.9430 | (0.301) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J201 | 2014/12/22 | | | jSwap | 8.3620 | 8.3340 | (0.335) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J203 | 2017/09/15 | | | jSwap | 8.2640 | 8.2420 | (0.266) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J204 | 2018/12/21 | | | jSwap | 8.1740 | 8.1600 | (0.171) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | J207 | 2020/01/15 | | | jSwap | 8.1300 | 8.1160 | (0.172) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JBAR | 2005/12/21 | | | jBar | 8.8670 | 0.0000 | (100.000) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2007/02/01 | | | jFra | 9.0210 | 8.9920 | (0.321) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 3,714.0000 | 3,643.0000 | (1.912) | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/05/03 | | | jFra | 9.0950 | 9.0740 | (0.231) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 3,947.0000 | 3,896.0000 | (1.292) | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 58.0000 | 58.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/08/02 | | | jFra | 9.0310 | 8.9940 | (0.410) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 3,898.0000 | 3,815.0000 | (2.129) | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 165.0000 | 172.0000 | 4.242 | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/11/01 | | | jFra | 9.0070 | 8.9700 | (0.411) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 281.0000 | 292.0000 | 3.915 | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 4,232.0000 | 4,146.0000 | (2.032) | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2008/02/07 | | | jFra | 8.8360 | 8.8070 | (0.328) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 20,269.0000 | 20,230.0000 | (0.192) | 0 | 0 | 0 |
| 27/11/2006 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 23,533.0000 | 23,421.0000 | (0.476) | 0 | 0 | 0 |
| 27/11/2006 | JN02 | 2007/02/01 | | | jNote | 8.8570 | 8.8250 | (0.361) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN02 | 2007/02/01 | 9.00 | Call | Option on jNote | 7,441.0000 | 6,994.0000 | (6.007) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | JN02 | 2007/02/01 | 9.00 | Put | Option on jNote | 10,051.0000 | 10,188.0000 | 1.363 | 0 | 0 | 0 |
| 27/11/2006 | JN02 | 2007/05/03 | | | jNote | 8.7770 | 8.7470 | (0.342) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN02 | 2007/05/03 | 9.25 | Put | Option on jNote | 18,025.0000 | 18,242.0000 | 1.204 | 0 | 0 | 0 |
| 27/11/2006 | JN02 | 2007/05/03 | 9.25 | Call | Option on jNote | 9,391.0000 | 9,057.0000 | (3.557) | 0 | 0 | 0 |
| 27/11/2006 | JN02 | 2007/08/02 | | | jNote | 8.6800 | 8.6500 | (0.346) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN02 | 2007/08/02 | 9.25 | Call | Option on jNote | 11,935.0000 | 11,623.0000 | (2.614) | 0 | 0 | 0 |
| 27/11/2006 | JN02 | 2007/08/02 | 9.25 | Put | Option on jNote | 22,350.0000 | 22,590.0000 | 1.074 | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/02/01 | | | jNote | 8.4810 | 8.4550 | (0.307) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN05 | 2007/02/01 | 9.25 | Call | Option on jNote | 804.0000 | 657.0000 | (18.284) | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/02/01 | 9.25 | Put | Option on jNote | 31,780.0000 | 32,703.0000 | 2.904 | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/05/03 | | | jNote | 8.4280 | 8.4050 | (0.273) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN05 | 2007/05/03 | 9.25 | Put | Option on jNote | 36,041.0000 | 36,769.0000 | 2.020 | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/05/03 | 9.25 | Call | Option on jNote | 2,882.0000 | 2,659.0000 | (7.738) | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/08/02 | | | jNote | 8.3690 | 8.3470 | (0.263) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN05 | 2007/08/02 | 9.25 | Put | Option on jNote | 40,294.0000 | 40,964.0000 | 1.663 | 0 | 0 | 0 |
| 27/11/2006 | JN05 | 2007/08/02 | 9.25 | Call | Option on jNote | 4,692.0000 | 4,449.0000 | (5.179) | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/02/01 | | | jNote | 8.1970 | 8.1690 | (0.342) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN10 | 2007/02/01 | 9.00 | Call | Option on jNote | 57.0000 | 36.0000 | (36.842) | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/02/01 | 9.00 | Put | Option on jNote | 54,104.0000 | 56,038.0000 | 3.575 | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/05/03 | | | jNote | 8.1520 | 8.1260 | (0.319) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN10 | 2007/05/03 | 9.00 | Call | Option on jNote | 653.0000 | 547.0000 | (16.233) | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/05/03 | 9.00 | Put | Option on jNote | 57,850.0000 | 59,571.0000 | 2.975 | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/08/02 | | | jNote | 8.1020 | 8.0790 | (0.284) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JN10 | 2007/08/02 | 9.00 | Call | Option on jNote | 1,493.0000 | 1,340.0000 | (10.248) | 0 | 0 | 0 |
| 27/11/2006 | JN10 | 2007/08/02 | 9.00 | Put | Option on jNote | 62,209.0000 | 63,689.0000 | 2.379 | 0 | 0 | 0 |
| 27/11/2006 | JROD | 2006/11/30 | | | jRod | 7.8810 | 7.8790 | (0.025) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | JROD | 2006/12/29 | | | jRod | 8.1620 | 8.1440 | (0.221) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JROD | 2007/01/31 | | | jRod | 8.5600 | 8.5380 | (0.257) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JROD | 2007/02/28 | | | jRod | 8.3920 | 8.3800 | (0.143) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JROD | 2007/03/30 | | | jRod | 8.6540 | 8.6420 | (0.139) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JROD | 2007/04/30 | | | jRod | 8.8810 | 8.8660 | (0.169) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | JROD | 2007/05/31 | | | jRod | 8.6600 | 8.6470 | (0.150) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | OTH1 | 2007/02/01 | | | Index Future | 246.0630 | 246.5310 | 0.190 | 0.0000 | 0.0000 | 15 |
| 27/11/2006 | OTH1 | 2007/02/01 | 243.58 | Call | Index Future | 35,917.0000 | 38,788.0000 | 7.993 | 0 | 0 | 0 |
| 27/11/2006 | OTH1 | 2007/02/01 | 243.58 | Put | Index Future | 11,087.0000 | 9,278.0000 | (16.316) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | | | Bond Future | 8.1450 | 8.1150 | (0.368) | 0.0000 | 0.0000 | 67 |
| 27/11/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 10,032.0000 | 10,434.0000 | 4.007 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 6,558.0000 | 5,964.0000 | (9.058) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 15,510.0000 | 16,075.0000 | 3.643 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,815.0000 | 3,385.0000 | (11.271) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 10,617.0000 | 9,865.0000 | (7.083) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 21,924.0000 | 22,632.0000 | 3.229 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 5,796.0000 | 6,040.0000 | 4.210 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,085.0000 | 1,798.0000 | (13.765) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 2,893.0000 | 3,012.0000 | 4.113 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.45 | Call | Option on Bond Future | 14,328.0000 | 14,862.0000 | 3.727 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.45 | Put | Option on Bond Future | 4,272.0000 | 3,810.0000 | (10.815) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 3,397.0000 | 2,997.0000 | (11.775) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,085.0000 | 15,209.0000 | (5.446) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,098.0000 | 918.0000 | (16.393) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 16,726.0000 | 17,322.0000 | 3.563 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 29,007.0000 | 29,823.0000 | 2.813 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 30,696.0000 | 29,711.0000 | (3.209) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 527.0000 | 538.0000 | 2.087 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 1,323.0000 | 1,367.0000 | 3.326 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 22,964.0000 | 22,013.0000 | (4.141) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 47,514.0000 | 46,517.0000 | (2.098) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 53.0000 | 52.0000 | (1.887) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 36,475.0000 | 37,363.0000 | 2.435 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 568.0000 | 461.0000 | (18.838) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 181.0000 | 181.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 38,956.0000 | 37,961.0000 | (2.554) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 56,241.0000 | 55,245.0000 | (1.771) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | | | Bond Future | 8.0900 | 8.0600 | (0.371) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 20,006.0000 | 20,517.0000 | 2.554 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 7,359.0000 | 6,937.0000 | (5.734) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 26,413.0000 | 27,033.0000 | 2.347 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 4,624.0000 | 4,311.0000 | (6.769) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 25,288.0000 | 25,890.0000 | 2.381 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 5,015.0000 | 4,685.0000 | (6.580) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 5,431.0000 | 5,083.0000 | (6.408) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 24,184.0000 | 24,768.0000 | 2.415 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 31,120.0000 | 31,805.0000 | 2.201 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 3,289.0000 | 3,041.0000 | (7.540) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | | | Bond Future | 7.9190 | 7.8830 | (0.455) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 25,953.0000 | 26,564.0000 | 2.354 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 9,249.0000 | 8,816.0000 | (4.682) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 29,803.0000 | 30,473.0000 | 2.248 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 6,617.0000 | 6,269.0000 | (5.259) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 31,823.0000 | 32,521.0000 | 2.193 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 30,805.0000 | 31,489.0000 | 2.220 | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 7,011.0000 | 6,649.0000 | (5.163) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 7,422.0000 | 7,046.0000 | (5.066) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 5,210.0000 | 4,914.0000 | (5.681) | 0 | 0 | 0 |
| 27/11/2006 | R153 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 36,038.0000 | 36,788.0000 | 2.081 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | | | Bond Future | 7.9300 | 7.8900 | (0.504) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.55 | Call | Option on Bond Future | 114,679.0000 | 117,610.0000 | 2.556 | 0 | 0 | 0 |

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| 27/11/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 38,708.0000 | 36,133.0000 | (6.652) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 127,764.0000 | 130,725.0000 | 2.318 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.55 | Put | Option on Bond Future | 257.0000 | 186.0000 | (27.626) | 0 | 0 | 150 |
| 27/11/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 5,946.0000 | 6,374.0000 | 7.198 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 111,388.0000 | 114,310.0000 | 2.623 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 4,755.0000 | 3,978.0000 | (16.341) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 11,628.0000 | 12,448.0000 | 7.052 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 25,214.0000 | 23,030.0000 | (8.662) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,229.0000 | 959.0000 | (21.969) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 144.0000 | 101.0000 | (29.861) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 46,592.0000 | 48,818.0000 | 4.778 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 78,333.0000 | 81,066.0000 | 3.489 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 298.0000 | 216.0000 | (27.517) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.60 | Call | Option on Bond Future | 52,654.0000 | 55,017.0000 | 4.488 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 2,666.0000 | 2,850.0000 | 6.902 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 607.0000 | 457.0000 | (24.712) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 54,967.0000 | 52,148.0000 | (5.129) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.60 | Put | Option on Bond Future | 3,659.0000 | 3,019.0000 | (17.491) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 73,247.0000 | 70,306.0000 | (4.015) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 1,035.0000 | 1,098.0000 | 6.087 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 4,175.0000 | 3,469.0000 | (16.910) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 94,861.0000 | 97,714.0000 | 3.008 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,432.0000 | 1,964.0000 | (19.243) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 49,598.0000 | 51,895.0000 | 4.631 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 8,833.0000 | 7,636.0000 | (13.551) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 32,539.0000 | 34,346.0000 | 5.553 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 3,199.0000 | 2,621.0000 | (18.068) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 62,066.0000 | 64,601.0000 | 4.084 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.40 | Put | Option on Bond Future | 6,135.0000 | 5,202.0000 | (15.208) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 55,754.0000 | 58,179.0000 | 4.349 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.90 | Put | Option on Bond Future | 18,975.0000 | 17,081.0000 | (9.982) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.40 | Call | Option on Bond Future | 40,760.0000 | 42,831.0000 | 5.081 | 0 | 0 | 150 |
| 27/11/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 20,720.0000 | 22,030.0000 | 6.322 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 15,486.0000 | 13,793.0000 | (10.932) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/02/01 | 7.90 | Call | Option on Bond Future | 16,724.0000 | 17,832.0000 | 6.625 | 0 | 0 | 250 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R157 | 2007/05/03 | | | Bond Future | 7.8950 | 7.8550 | (0.507) | 0.0000 | 0.0000 | 504 |
| 27/11/2006 | R157 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 8,372.0000 | 7,612.0000 | (9.078) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 6,976.0000 | 6,309.0000 | (9.561) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 65,690.0000 | 67,866.0000 | 3.313 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 71,183.0000 | 73,453.0000 | 3.189 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 68,417.0000 | 70,641.0000 | 3.251 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 7,649.0000 | 6,936.0000 | (9.321) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 11,824.0000 | 10,856.0000 | (8.187) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 82,582.0000 | 85,019.0000 | 2.951 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 4,747.0000 | 4,246.0000 | (10.554) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 55,213.0000 | 57,182.0000 | 3.566 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | | | Bond Future | 7.8050 | 7.7640 | (0.525) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 91,161.0000 | 93,482.0000 | 2.546 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 13,240.0000 | 12,392.0000 | (6.405) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 8,796.0000 | 8,164.0000 | (7.185) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 75,580.0000 | 77,684.0000 | 2.784 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 72,033.0000 | 74,628.0000 | 3.603 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 2,971.0000 | 2,613.0000 | (12.050) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 78,103.0000 | 80,246.0000 | 2.744 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 12,396.0000 | 11,587.0000 | (6.526) | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 65,823.0000 | 67,764.0000 | 2.949 | 0 | 0 | 0 |
| 27/11/2006 | R157 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 17,072.0000 | 16,061.0000 | (5.922) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | | | Bond Future | 7.5290 | 7.4890 | (0.531) | 0.0000 | 0.0000 | 2 |
| 27/11/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 42,683.0000 | 45,569.0000 | 6.761 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 24,687.0000 | 26,632.0000 | 7.879 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 15,450.0000 | 13,313.0000 | (13.832) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 28,326.0000 | 25,248.0000 | (10.866) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.30 | Put | Option on Bond Future | 3,134.0000 | 2,471.0000 | (21.155) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.30 | Call | Option on Bond Future | 94,509.0000 | 98,870.0000 | 4.614 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 7,744.0000 | 6,419.0000 | (17.110) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 105,301.0000 | 100,442.0000 | (4.614) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 12,651.0000 | 13,728.0000 | 8.513 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 115,221.0000 | 119,835.0000 | 4.004 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 2,012.0000 | 2,177.0000 | 8.201 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 328.0000 | 230.0000 | (29.878) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 753.0000 | 551.0000 | (26.826) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 600.0000 | 641.0000 | 6.833 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 64,759.0000 | 68,457.0000 | 5.710 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 139,623.0000 | 134,641.0000 | (3.568) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.20 | Put | Option on Bond Future | 4,241.0000 | 3,400.0000 | (19.830) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 166,430.0000 | 171,354.0000 | 2.959 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 89,375.0000 | 93,653.0000 | 4.787 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.20 | Call | Option on Bond Future | 84,326.0000 | 88,507.0000 | 4.958 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 5,524.0000 | 6,003.0000 | 8.671 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 1,739.0000 | 1,330.0000 | (23.519) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 74,373.0000 | 69,829.0000 | (6.110) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 141,006.0000 | 145,827.0000 | 3.419 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 48,301.0000 | 44,355.0000 | (8.170) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 3,625.0000 | 2,881.0000 | (20.524) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | | | Bond Future | 7.4880 | 7.4480 | (0.534) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.25 | Call | Option on Bond Future | 103,839.0000 | 107,587.0000 | 3.609 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.25 | Put | Option on Bond Future | 13,555.0000 | 12,287.0000 | (9.354) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.45 | Call | Option on Bond Future | 121,636.0000 | 125,696.0000 | 3.338 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.45 | Put | Option on Bond Future | 9,226.0000 | 8,270.0000 | (10.362) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 8,346.0000 | 7,459.0000 | (10.628) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 126,191.0000 | 130,321.0000 | 3.273 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 4,935.0000 | 4,344.0000 | (11.976) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 149,394.0000 | 153,819.0000 | 2.962 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.55 | Call | Option on Bond Future | 130,780.0000 | 134,976.0000 | 3.208 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/05/03 | 8.55 | Put | Option on Bond Future | 7,538.0000 | 6,717.0000 | (10.891) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | | | Bond Future | 7.4530 | 7.4130 | (0.537) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.25 | Put | Option on Bond Future | 20,505.0000 | 19,115.0000 | (6.779) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.25 | Call | Option on Bond Future | 114,523.0000 | 118,137.0000 | 3.156 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 135,507.0000 | 139,451.0000 | 2.911 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.45 | Call | Option on Bond Future | 131,232.0000 | 135,114.0000 | 2.958 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.45 | Put | Option on Bond Future | 15,228.0000 | 14,106.0000 | (7.368) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 157,315.0000 | 161,534.0000 | 2.682 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 9,454.0000 | 8,670.0000 | (8.293) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R186 | 2007/08/02 | 8.55 | Call | Option on Bond Future | 139,814.0000 | 143,818.0000 | 2.864 | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 14,101.0000 | 13,040.0000 | (7.524) | 0 | 0 | 0 |
| 27/11/2006 | R186 | 2007/08/02 | 8.55 | Put | Option on Bond Future | 13,043.0000 | 12,043.0000 | (7.667) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | | | Bond Future | 8.6130 | 8.5740 | (0.453) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 38.0000 | 39.0000 | 2.632 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 21,573.0000 | 21,181.0000 | (1.817) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 1,305.0000 | 1,372.0000 | 5.134 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 24,170.0000 | 23,778.0000 | (1.622) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 641.0000 | 674.0000 | 5.148 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 26,778.0000 | 26,386.0000 | (1.464) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 8,993.0000 | 8,614.0000 | (4.214) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 264.0000 | 277.0000 | 4.924 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,449.0000 | 3,171.0000 | (8.060) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 13,876.0000 | 13,484.0000 | (2.825) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 107.0000 | 110.0000 | 2.804 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 12.0000 | 12.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,297.0000 | 2,072.0000 | (9.795) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 11,385.0000 | 10,997.0000 | (3.408) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 4,963.0000 | 4,638.0000 | (6.548) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 6,829.0000 | 6,470.0000 | (5.257) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 3,672.0000 | 3,839.0000 | 4.548 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 18,988.0000 | 18,596.0000 | (2.064) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 16,418.0000 | 16,026.0000 | (2.388) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.70 | Put | Option on Bond Future | 2,499.0000 | 2,264.0000 | (9.404) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.70 | Call | Option on Bond Future | 3,373.0000 | 3,530.0000 | 4.655 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 2,313.0000 | 2,426.0000 | 4.885 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 3,088.0000 | 3,233.0000 | 4.696 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 2,716.0000 | 2,469.0000 | (9.094) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | | | Bond Future | 8.4360 | 8.3940 | (0.498) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 9.05 | Call | Option on Bond Future | 7,141.0000 | 7,326.0000 | 2.591 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R194 | 2007/05/03 | 9.25 | Put | Option on Bond Future | 1,895.0000 | 1,771.0000 | (6.544) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 9.05 | Put | Option on Bond Future | 2,370.0000 | 2,227.0000 | (6.034) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 8.95 | Call | Option on Bond Future | 6,634.0000 | 6,810.0000 | 2.653 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 8.95 | Put | Option on Bond Future | 2,638.0000 | 2,485.0000 | (5.800) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 9.25 | Call | Option on Bond Future | 8,212.0000 | 8,416.0000 | 2.484 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 2,501.0000 | 2,354.0000 | (5.878) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 6,885.0000 | 7,065.0000 | 2.614 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 5,681.0000 | 5,837.0000 | 2.746 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 3,237.0000 | 3,065.0000 | (5.314) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | | | Bond Future | 8.2180 | 8.1730 | (0.548) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.25 | Call | Option on Bond Future | 8,817.0000 | 8,950.0000 | 1.508 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 3,688.0000 | 3,564.0000 | (3.362) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.05 | Call | Option on Bond Future | 8,123.0000 | 8,248.0000 | 1.539 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 7,954.0000 | 8,077.0000 | 1.546 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.05 | Put | Option on Bond Future | 3,585.0000 | 3,463.0000 | (3.403) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 9.25 | Put | Option on Bond Future | 3,194.0000 | 3,080.0000 | (3.569) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 8.95 | Put | Option on Bond Future | 3,792.0000 | 3,667.0000 | (3.296) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 8.95 | Call | Option on Bond Future | 7,787.0000 | 7,908.0000 | 1.554 | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 4,233.0000 | 4,099.0000 | (3.166) | 0 | 0 | 0 |
| 27/11/2006 | R194 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 7,140.0000 | 7,252.0000 | 1.569 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | | | Bond Future | 7.8980 | 7.8630 | (0.443) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 17,176.0000 | 18,104.0000 | 5.403 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,118.0000 | 9,957.0000 | (10.443) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 41,769.0000 | 39,799.0000 | (4.716) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 2,220.0000 | 2,339.0000 | 5.360 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 63,913.0000 | 65,836.0000 | 3.009 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 6,185.0000 | 5,378.0000 | (13.048) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,197.0000 | 2,688.0000 | (15.921) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.60 | Call | Option on Bond Future | 43,222.0000 | 44,897.0000 | 3.875 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 56,170.0000 | 54,117.0000 | (3.655) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.60 | Put | Option on Bond Future | 2,417.0000 | 2,003.0000 | (17.129) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 857.0000 | 894.0000 | 4.317 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 364.0000 | 275.0000 | (24.451) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 77,158.0000 | 79,158.0000 | 2.592 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 38,315.0000 | 39,894.0000 | 4.121 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 71,648.0000 | 69,566.0000 | (2.906) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 26,904.0000 | 28,185.0000 | 4.761 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 283.0000 | 290.0000 | 2.473 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 40,750.0000 | 42,379.0000 | 3.998 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 9,705.0000 | 10,280.0000 | 5.925 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 29,034.0000 | 27,237.0000 | (6.189) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 2,095.0000 | 1,723.0000 | (17.757) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 4,964.0000 | 5,256.0000 | 5.882 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 763.0000 | 597.0000 | (21.756) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 45,728.0000 | 47,446.0000 | 3.757 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 2,783.0000 | 2,323.0000 | (16.529) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,562.0000 | 1,266.0000 | (18.950) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 50,821.0000 | 52,615.0000 | 3.530 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 18,575.0000 | 17,060.0000 | (8.156) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | | | Bond Future | 7.8440 | 7.8090 | (0.446) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 9,026.0000 | 8,354.0000 | (7.445) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 46,465.0000 | 47,839.0000 | 2.957 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 59,338.0000 | 60,919.0000 | 2.664 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 5,342.0000 | 4,877.0000 | (8.705) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 68,488.0000 | 70,183.0000 | 2.475 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 3,646.0000 | 3,295.0000 | (9.627) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 6,404.0000 | 5,874.0000 | (8.276) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 57,114.0000 | 58,663.0000 | 2.712 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 5,854.0000 | 5,357.0000 | (8.490) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 54,919.0000 | 56,435.0000 | 2.760 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | | | Bond Future | 7.7990 | 7.7640 | (0.449) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 52,048.0000 | 53,356.0000 | 2.513 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 12,960.0000 | 12,266.0000 | (5.355) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 61,899.0000 | 63,347.0000 | 2.339 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 9,317.0000 | 8,764.0000 | (5.935) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 8,696.0000 | 8,170.0000 | (6.049) | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 63,950.0000 | 65,424.0000 | 2.305 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 6,534.0000 | 6,106.0000 | (6.550) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R201 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 72,382.0000 | 73,955.0000 | 2.173 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 59,874.0000 | 61,295.0000 | 2.373 | 0 | 0 | 0 |
| 27/11/2006 | R201 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 9,972.0000 | 9,393.0000 | (5.806) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | | | Bond Future | 7.7930 | 7.7520 | (0.526) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 5,083.0000 | 5,663.0000 | 11.411 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 35,192.0000 | 37,608.0000 | 6.865 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 200.0000 | 132.0000 | (34.000) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 42,345.0000 | 39,572.0000 | (6.549) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 66,880.0000 | 69,802.0000 | 4.369 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 60,413.0000 | 57,481.0000 | (4.853) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,800.0000 | 2,017.0000 | 12.056 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 106.0000 | 117.0000 | 10.377 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.60 | Put | Option on Bond Future | 477.0000 | 332.0000 | (30.398) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 499.0000 | 558.0000 | 11.824 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 26,707.0000 | 24,296.0000 | (9.028) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 2,616.0000 | 2,041.0000 | (21.980) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 79,847.0000 | 76,867.0000 | (3.732) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.60 | Call | Option on Bond Future | 57,089.0000 | 59,935.0000 | 4.985 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 811.0000 | 585.0000 | (27.867) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 100,055.0000 | 97,065.0000 | (2.988) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 53,850.0000 | 56,659.0000 | 5.216 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 50,635.0000 | 53,399.0000 | 5.459 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 360.0000 | 246.0000 | (31.667) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 624.0000 | 443.0000 | (29.006) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 60,344.0000 | 63,220.0000 | 4.766 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 39.0000 | 23.0000 | (41.026) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 83,191.0000 | 86,166.0000 | 3.576 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 14,681.0000 | 12,857.0000 | (12.424) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 21,751.0000 | 23,597.0000 | 8.487 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 11,544.0000 | 12,711.0000 | 10.109 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 6,825.0000 | 5,681.0000 | (16.762) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | | | Bond Future | 7.7450 | 7.7040 | (0.529) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 86,013.0000 | 88,850.0000 | 3.298 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R203 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 635.0000 | 516.0000 | (18.740) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 67,614.0000 | 70,289.0000 | 3.956 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 1,775.0000 | 1,493.0000 | (15.887) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 73,691.0000 | 76,432.0000 | 3.720 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 1,510.0000 | 1,263.0000 | (16.358) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 70,643.0000 | 73,352.0000 | 3.835 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 1,280.0000 | 1,064.0000 | (16.875) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 55,780.0000 | 58,279.0000 | 4.480 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 3,262.0000 | 2,804.0000 | (14.040) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | | | Bond Future | 7.7030 | 7.6620 | (0.532) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 1,963.0000 | 1,723.0000 | (12.226) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 71,794.0000 | 74,288.0000 | 3.474 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 89,014.0000 | 91,693.0000 | 3.010 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 3,998.0000 | 3,573.0000 | (10.630) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 74,611.0000 | 77,141.0000 | 3.391 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 3,570.0000 | 3,181.0000 | (10.896) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 3,181.0000 | 2,826.0000 | (11.160) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 77,453.0000 | 80,017.0000 | 3.310 | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 6,155.0000 | 5,562.0000 | (9.634) | 0 | 0 | 0 |
| 27/11/2006 | R203 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 60,828.0000 | 63,154.0000 | 3.824 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | | | Bond Future | 7.7730 | 7.7380 | (0.450) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 18,620.0000 | 16,884.0000 | (9.323) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 16,835.0000 | 17,817.0000 | 5.833 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 30,624.0000 | 28,456.0000 | (7.079) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 9,163.0000 | 9,713.0000 | 6.002 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 4,379.0000 | 4,630.0000 | 5.732 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 41,762.0000 | 43,653.0000 | 4.528 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 46,025.0000 | 43,558.0000 | (5.360) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 28,043.0000 | 29,502.0000 | 5.203 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 2,814.0000 | 2,318.0000 | (17.626) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 73,461.0000 | 75,901.0000 | 3.321 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 651.0000 | 499.0000 | (23.349) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.60 | Put | Option on Bond Future | 2,108.0000 | 1,712.0000 | (18.786) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,350.0000 | 1,071.0000 | (20.667) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 90,101.0000 | 92,667.0000 | 2.848 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.60 | Call | Option on Bond Future | 63,606.0000 | 65,928.0000 | 3.651 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 57,146.0000 | 59,368.0000 | 3.888 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 10,646.0000 | 9,388.0000 | (11.817) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 1,820.0000 | 1,467.0000 | (19.396) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 5,664.0000 | 4,837.0000 | (14.601) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 66,874.0000 | 69,239.0000 | 3.537 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 2,438.0000 | 1,994.0000 | (18.212) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 64,166.0000 | 61,537.0000 | (4.097) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 191.0000 | 193.0000 | 1.047 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 60,362.0000 | 62,636.0000 | 3.767 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 639.0000 | 662.0000 | 3.599 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 105,596.0000 | 102,880.0000 | (2.572) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 1,810.0000 | 1,900.0000 | 4.972 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 84,242.0000 | 81,546.0000 | (3.200) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | | | Bond Future | 7.7290 | 7.6940 | (0.453) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 9,590.0000 | 8,829.0000 | (7.935) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 66,607.0000 | 68,539.0000 | 2.901 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 83,589.0000 | 85,770.0000 | 2.609 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 5,541.0000 | 5,028.0000 | (9.258) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 95,451.0000 | 97,765.0000 | 2.424 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 6,095.0000 | 5,545.0000 | (9.024) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 80,681.0000 | 82,825.0000 | 2.657 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 77,801.0000 | 79,906.0000 | 2.706 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 6,694.0000 | 6,105.0000 | (8.799) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 3,724.0000 | 3,345.0000 | (10.177) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | | | Bond Future | 7.6930 | 7.6570 | (0.468) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 73,474.0000 | 75,380.0000 | 2.594 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 14,470.0000 | 13,633.0000 | (5.784) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 9,518.0000 | 8,896.0000 | (6.535) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 10,231.0000 | 9,576.0000 | (6.402) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 89,297.0000 | 91,418.0000 | 2.375 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 86,590.0000 | 88,677.0000 | 2.410 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 10,987.0000 | 10,297.0000 | (6.280) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R204 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 83,908.0000 | 85,961.0000 | 2.447 | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 7,059.0000 | 6,560.0000 | (7.069) | 0 | 0 | 0 |
| 27/11/2006 | R204 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 100,355.0000 | 102,599.0000 | 2.236 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | | | Bond Future | 7.9360 | 7.8950 | (0.517) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 15,524.0000 | 13,973.0000 | (9.991) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 19,889.0000 | 21,347.0000 | 7.331 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 5,823.0000 | 6,400.0000 | 9.909 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 3,779.0000 | 3,108.0000 | (17.756) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 8,296.0000 | 7,180.0000 | (13.452) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 11,607.0000 | 12,619.0000 | 8.719 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | | | Bond Future | 7.8820 | 7.8410 | (0.520) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 8.25 | Put | Option on Bond Future | 7,379.0000 | 6,649.0000 | (9.893) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 8.25 | Call | Option on Bond Future | 25,789.0000 | 27,137.0000 | 5.227 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 8.00 | Call | Option on Bond Future | 18,055.0000 | 19,126.0000 | 5.932 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 8.00 | Put | Option on Bond Future | 12,104.0000 | 11,098.0000 | (8.311) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 7.75 | Call | Option on Bond Future | 11,869.0000 | 12,658.0000 | 6.648 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/05/03 | 7.75 | Put | Option on Bond Future | 18,578.0000 | 17,290.0000 | (6.933) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | | | Bond Future | 7.8370 | 7.7960 | (0.523) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 8.25 | Put | Option on Bond Future | 9,787.0000 | 9,058.0000 | (7.449) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 8.00 | Put | Option on Bond Future | 14,483.0000 | 13,541.0000 | (6.504) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 8.00 | Call | Option on Bond Future | 22,479.0000 | 23,561.0000 | 4.813 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 8.25 | Call | Option on Bond Future | 29,891.0000 | 31,186.0000 | 4.332 | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 7.75 | Put | Option on Bond Future | 20,547.0000 | 19,386.0000 | (5.650) | 0 | 0 | 0 |
| 27/11/2006 | R206 | 2007/08/02 | 7.75 | Call | Option on Bond Future | 16,246.0000 | 17,109.0000 | 5.312 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | | | Bond Future | 7.7020 | 7.6620 | (0.519) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.45 | Put | Option on Bond Future | 765.0000 | 551.0000 | (27.974) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 16,297.0000 | 17,782.0000 | 9.112 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 952.0000 | 1,059.0000 | 11.239 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 78,361.0000 | 81,479.0000 | 3.979 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.55 | Call | Option on Bond Future | 64,426.0000 | 67,457.0000 | 4.705 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 139.0000 | 90.0000 | (35.252) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 42.0000 | 45.0000 | 7.143 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R207 | 2007/02/01 | 8.45 | Call | Option on Bond Future | 57,502.0000 | 60,456.0000 | 5.137 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 101,621.0000 | 98,457.0000 | (3.114) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 12,514.0000 | 10,832.0000 | (13.441) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.65 | Put | Option on Bond Future | 255.0000 | 171.0000 | (32.941) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 79,549.0000 | 76,405.0000 | (3.952) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 39,678.0000 | 36,853.0000 | (7.120) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 589.0000 | 417.0000 | (29.202) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 230.0000 | 253.0000 | 10.000 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 60,956.0000 | 63,952.0000 | 4.915 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 58,624.0000 | 55,563.0000 | (5.221) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 3,060.0000 | 3,403.0000 | 11.209 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 28,672.0000 | 30,850.0000 | 7.596 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 44,018.0000 | 46,721.0000 | 6.141 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 5,509.0000 | 4,520.0000 | (17.952) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 95,625.0000 | 98,782.0000 | 3.301 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.65 | Call | Option on Bond Future | 71,393.0000 | 74,477.0000 | 4.320 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 26.0000 | 15.0000 | (42.308) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 1,999.0000 | 1,535.0000 | (23.212) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 23,952.0000 | 21,598.0000 | (9.828) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.55 | Put | Option on Bond Future | 449.0000 | 313.0000 | (30.290) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.60 | Call | Option on Bond Future | 67,907.0000 | 70,967.0000 | 4.506 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 8.60 | Put | Option on Bond Future | 340.0000 | 232.0000 | (31.765) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 7,813.0000 | 8,627.0000 | 10.419 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | | | Bond Future | 7.6610 | 7.6210 | (0.522) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 78,969.0000 | 81,834.0000 | 3.628 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 687.0000 | 563.0000 | (18.049) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 66,244.0000 | 68,942.0000 | 4.073 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 1,831.0000 | 1,551.0000 | (15.292) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 3,293.0000 | 2,844.0000 | (13.635) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 1,339.0000 | 1,122.0000 | (16.206) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 98,543.0000 | 101,565.0000 | 3.067 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 85,456.0000 | 88,385.0000 | 3.427 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 1,569.0000 | 1,321.0000 | (15.806) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 82,205.0000 | 85,104.0000 | 3.527 | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 27/11/2006 | R207 | 2007/08/02 | | | Bond Future | 7.6260 | 7.5850 | (0.538) | 0.0000 | 0.0000 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 3,775.0000 | 3,364.0000 | (10.887) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 1,837.0000 | 1,607.0000 | (12.520) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 82,794.0000 | 85,582.0000 | 3.367 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 70,831.0000 | 73,452.0000 | 3.700 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 5,854.0000 | 5,275.0000 | (9.891) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 85,849.0000 | 88,673.0000 | 3.289 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 3,365.0000 | 2,990.0000 | (11.144) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 101,371.0000 | 104,341.0000 | 2.930 | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 2,994.0000 | 2,652.0000 | (11.423) | 0 | 0 | 0 |
| 27/11/2006 | R207 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 88,924.0000 | 91,781.0000 | 3.213 | 0 | 0 | 0 |
| 27/11/2006 | TRT1 | 2007/02/01 | | | Index Future | 246.5730 | 247.1190 | 0.221 | 0.0000 | 0.0000 | 500 |
| 27/11/2006 | TRT1 | 2007/02/01 | 243.60 | Put | Index Future | 9,616.0000 | 7,779.0000 | (19.104) | 0 | 0 | 0 |
| 27/11/2006 | TRT1 | 2007/02/01 | 243.60 | Call | Index Future | 39,346.0000 | 42,969.0000 | 9.208 | 0 | 0 | 0 |
| Grand Total: | | | | | | | | | | | 1,837 |