



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/10/2006

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
18/10/2006	CRDI 2006/11/02			Index Future	103.0590	103.1320	0.071	0.0000	0.0000	10
18/10/2006	GOVI 2006/11/02			jGovi	238.8010	239.0350	0.098	0.0000	0.0000	911
18/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	88,010.0000	90,350.0000	2.659	0	0	0
18/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
18/10/2006	GOVI 2007/02/01			jGovi	243.7350	243.9700	0.096	0.0000	0.0000	0
18/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	137,394.0000	139,736.0000	1.705	0	0	0
18/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	44.0000	36.0000	(18.182)	0	0	0
18/10/2006	GOVI 2007/05/03			jGovi	249.1490	249.3850	0.095	0.0000	0.0000	0
18/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	142,018.0000	144,324.0000	1.624	0	0	0
18/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	528.0000	474.0000	(10.227)	0	0	0
18/10/2006	GOVI 2007/08/02			jGovi	254.8780	255.3060	0.168	0.0000	0.0000	0
18/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	145,435.0000	149,519.0000	2.808	0	0	0
18/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,655.0000	1,459.0000	(11.843)	0	0	0
18/10/2006	J153 2010/08/31			jSwap	8.9670	8.9470	(0.223)	0.0000	0.0000	0
18/10/2006	J157 2015/09/15			jSwap	8.7310	8.6960	(0.401)	0.0000	0.0000	0
18/10/2006	J186 2026/12/21			jSwap	8.3350	8.2750	(0.720)	0.0000	0.0000	0
18/10/2006	J194 2008/02/28			jSwap	9.0860	9.0870	0.011	0.0000	0.0000	0

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18/10/2006	J201	2014/12/22			jSwap	8.7050	8.6730	(0.368)	0.0000	0.0000	0
18/10/2006	J203	2017/09/15			jSwap	8.6590	8.6200	(0.450)	0.0000	0.0000	0
18/10/2006	J204	2018/12/21			jSwap	8.5730	8.5400	(0.385)	0.0000	0.0000	0
18/10/2006	J207	2020/01/15			jSwap	8.5510	8.5140	(0.433)	0.0000	0.0000	0
18/10/2006	JBAR	2005/12/21			jBar	8.6750	8.7040	0.334	0.0000	0.0000	0
18/10/2006	JFRA	2006/11/02			jFra	8.7320	8.8230	1.042	0.0000	0.0000	0
18/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,226.0000	4,448.0000	5.253	0	0	0
18/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/10/2006	JFRA	2007/02/01			jFra	9.0920	9.0850	(0.077)	0.0000	0.0000	0
18/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	18.0000	18.0000	-	0	0	0
18/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,899.0000	3,882.0000	(0.436)	0	0	0
18/10/2006	JFRA	2007/05/03			jFra	9.2690	9.2620	(0.076)	0.0000	0.0000	0
18/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	65.0000	66.0000	1.538	0	0	0
18/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,376.0000	4,359.0000	(0.388)	0	0	0
18/10/2006	JFRA	2007/08/02			jFra	9.2670	9.2550	(0.129)	0.0000	0.0000	0
18/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	146.0000	148.0000	1.370	0	0	0
18/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,452.0000	4,425.0000	(0.606)	0	0	0
18/10/2006	JFRA	2007/11/01			jFra	9.2160	9.2210	0.054	0.0000	0.0000	0
18/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	251.0000	248.0000	(1.195)	0	0	0
18/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,747.0000	4,758.0000	0.232	0	0	0
18/10/2006	JFRA	2008/02/07			jFra	9.1170	9.1110	(0.066)	0.0000	0.0000	0
18/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,809.0000	24,777.0000	(0.129)	0	0	0
18/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,857.0000	20,841.0000	(0.077)	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
18/10/2006	JN02	2006/11/02			jNote	9.0840	9.0840	-	0.0000	0.0000	0
18/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
18/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,407.0000	33,401.0000	(0.018)	0	0	0
18/10/2006	JN02	2007/02/01			jNote	9.1060	9.0940	(0.132)	0.0000	0.0000	0
18/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,853.0000	9,907.0000	0.548	0	0	0
18/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,780.0000	11,616.0000	(1.392)	0	0	0
18/10/2006	JN02	2007/05/03			jNote	9.0710	9.0520	(0.209)	0.0000	0.0000	0
18/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,402.0000	16,553.0000	0.921	0	0	0
18/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,142.0000	12,947.0000	(1.484)	0	0	0
18/10/2006	JN02	2007/08/02			jNote	9.0030	8.9780	(0.278)	0.0000	0.0000	0
18/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	15,628.0000	15,393.0000	(1.504)	0	0	0
18/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,129.0000	20,349.0000	1.093	0	0	0
18/10/2006	JN05	2006/11/02			jNote	8.8330	8.8060	(0.306)	0.0000	0.0000	0
18/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	63,316.0000	62,258.0000	(1.671)	0	0	0
18/10/2006	JN05	2007/02/01			jNote	8.8240	8.7930	(0.351)	0.0000	0.0000	0
18/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	4,427.0000	4,068.0000	(8.109)	0	0	0
18/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	21,465.0000	22,357.0000	4.156	0	0	0
18/10/2006	JN05	2007/05/03			jNote	8.7920	8.7570	(0.398)	0.0000	0.0000	0
18/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	25,758.0000	26,719.0000	3.731	0	0	0
18/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	7,428.0000	6,973.0000	(6.125)	0	0	0
18/10/2006	JN05	2007/08/02			jNote	8.7470	8.7110	(0.412)	0.0000	0.0000	0
18/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	9,622.0000	9,137.0000	(5.041)	0	0	0
18/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	29,779.0000	30,754.0000	3.274	0	0	0
18/10/2006	JN10	2006/11/02			jNote	8.6120	8.5700	(0.488)	0.0000	0.0000	0
18/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	90,220.0000	87,566.0000	(2.942)	0	0	0
18/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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18/10/2006	JN10	2007/02/01			jNote	8.5970	8.5530	(0.512)	0.0000	0.0000	0
18/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	29,109.0000	31,606.0000	8.578	0	0	0
18/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2,403.0000	1,931.0000	(19.642)	0	0	0
18/10/2006	JN10	2007/05/03			jNote	8.5680	8.5230	(0.525)	0.0000	0.0000	0
18/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	33,418.0000	35,814.0000	7.170	0	0	0
18/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,753.0000	4,104.0000	(13.655)	0	0	0
18/10/2006	JN10	2007/08/02			jNote	8.5310	8.4860	(0.527)	0.0000	0.0000	0
18/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	37,740.0000	40,078.0000	6.195	0	0	0
18/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	6,564.0000	5,843.0000	(10.984)	0	0	0
18/10/2006	JROD	2006/10/31			jRod	7.7380	7.7370	(0.013)	0.0000	0.0000	0
18/10/2006	JROD	2006/11/30			jRod	8.0330	8.0370	0.050	0.0000	0.0000	0
18/10/2006	JROD	2006/12/29			jRod	8.4200	8.4350	0.178	0.0000	0.0000	0
18/10/2006	JROD	2007/01/31			jRod	8.2640	8.2740	0.121	0.0000	0.0000	0
18/10/2006	JROD	2007/02/28			jRod	8.4950	8.5020	0.082	0.0000	0.0000	0
18/10/2006	JROD	2007/03/30			jRod	8.7330	8.7320	(0.011)	0.0000	0.0000	0
18/10/2006	JROD	2007/04/30			jRod	8.5330	8.5270	(0.070)	0.0000	0.0000	0
18/10/2006	JROD	2007/05/31			jRod	8.7230	8.7140	(0.103)	0.0000	0.0000	0
18/10/2006	OTHI	2006/11/02			Index Future	236.7320	236.8760	0.061	0.0000	0.0000	15
18/10/2006	R153	2006/11/02			Bond Future	8.5930	8.5620	(0.361)	0.0000	0.0000	478
18/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	4,843.0000	4,137.0000	(14.578)	0	0	0
18/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,348.0000	3,720.0000	11.111	0	0	0
18/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,964.0000	1,555.0000	(20.825)	0	0	0
18/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,402.0000	8,071.0000	9.038	0	0	0

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18/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,620.0000	2,922.0000	11.527	0	0	0
18/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,495.0000	15,434.0000	6.478	0	0	0
18/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	466.0000	327.0000	(29.828)	0	0	0
18/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,988.0000	6,149.0000	(12.006)	0	0	0
18/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	54.0000	59.0000	9.259	0	0	0
18/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,534.0000	11,523.0000	(8.066)	0	0	101
18/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	20,894.0000	19,821.0000	(5.135)	0	0	0
18/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	538.0000	605.0000	12.454	0	0	0
18/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,857.0000	5,081.0000	(13.249)	0	0	0
18/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	80.0000	49.0000	(38.750)	0	0	0
18/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,788.0000	37,710.0000	(2.779)	0	0	0
18/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,006.0000	2,245.0000	11.914	0	0	0
18/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,773.0000	28,695.0000	(3.621)	0	0	0
18/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,619.0000	23,665.0000	4.624	0	0	0
18/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,894.0000	46,816.0000	(2.251)	0	0	0
18/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,088.0000	56,011.0000	(1.887)	0	0	0
18/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,749.0000	74,672.0000	(1.422)	0	0	0
18/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,373.0000	65,296.0000	(1.623)	0	0	0
18/10/2006	R153	2007/02/01			Bond Future	8.5730	8.5370	(0.420)	0.0000	0.0000	0
18/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	10,827.0000	10,193.0000	(5.856)	0	0	0
18/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,248.0000	9,760.0000	5.536	0	0	0
18/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,076.0000	10,617.0000	5.369	0	0	0
18/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	11,634.0000	10,971.0000	(5.699)	0	0	0
18/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	8,012.0000	7,492.0000	(6.490)	0	0	0
18/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,771.0000	14,426.0000	4.756	0	0	0
18/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,471.0000	35,367.0000	(3.027)	0	0	0
18/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	16,298.0000	15,490.0000	(4.958)	0	0	0
18/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,692.0000	6,060.0000	6.465	0	0	0
18/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	749.0000	821.0000	9.613	0	0	0

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18/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	12,479.0000	11,787.0000	(5.545)	0	0	0
18/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,456.0000	8,938.0000	5.700	0	0	0
18/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,071.0000	21,133.0000	(4.250)	0	0	0
18/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,218.0000	20,002.0000	4.080	0	0	0
18/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,170.0000	3,408.0000	7.508	0	0	0
18/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,388.0000	4,997.0000	(7.257)	0	0	0
18/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	130.0000	145.0000	11.538	0	0	0
18/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	52,985.0000	51,824.0000	(2.191)	0	0	0
18/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,829.0000	27,789.0000	(3.607)	0	0	0
18/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,557.0000	1,692.0000	8.671	0	0	0
18/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	328.0000	362.0000	10.366	0	0	0
18/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	44,577.0000	43,435.0000	(2.562)	0	0	0
18/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,323.0000	69,149.0000	(1.669)	0	0	0
18/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,574.0000	3,288.0000	(8.002)	0	0	0
18/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	15.0000	17.0000	13.333	0	0	0
18/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,588.0000	60,417.0000	(1.901)	0	0	0
18/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	47.0000	52.0000	10.638	0	0	0
18/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,401.0000	26,291.0000	3.504	0	0	0
18/10/2006	R153	2007/05/03			Bond Future	8.5280	8.4890	(0.457)	0.0000	0.0000	0
18/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,613.0000	14,178.0000	4.150	0	0	0
18/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	14,470.0000	13,841.0000	(4.347)	0	0	0
18/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,780.0000	17,429.0000	3.868	0	0	0
18/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	11,532.0000	10,987.0000	(4.726)	0	0	0
18/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,867.0000	10,341.0000	(4.840)	0	0	0
18/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,634.0000	18,303.0000	3.794	0	0	0
18/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	10,228.0000	9,723.0000	(4.937)	0	0	0
18/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,513.0000	19,202.0000	3.722	0	0	0
18/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,263.0000	23,032.0000	3.454	0	0	0
18/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,936.0000	7,511.0000	(5.355)	0	0	0
18/10/2006	R153	2007/08/02			Bond Future	8.4750	8.4330	(0.496)	0.0000	0.0000	0
18/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,969.0000	16,364.0000	(3.565)	0	0	0
18/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,682.0000	18,274.0000	3.348	0	0	0
18/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,274.0000	13,731.0000	(3.804)	0	0	0
18/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,664.0000	21,319.0000	3.170	0	0	0

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18/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,649.0000	13,121.0000	(3.868)	0	0	0
18/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	13,043.0000	12,531.0000	(3.925)	0	0	0
18/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	22,258.0000	22,944.0000	3.082	0	0	0
18/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,452.0000	22,123.0000	3.128	0	0	0
18/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,808.0000	10,357.0000	(4.173)	0	0	0
18/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,645.0000	26,391.0000	2.909	0	0	0
18/10/2006	R157	2006/11/02			Bond Future	8.4550	8.4200	(0.414)	0.0000	0.0000	12
18/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	18,093.0000	15,946.0000	(11.866)	0	0	0
18/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,843.0000	3,283.0000	15.477	0	0	0
18/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	93,167.0000	90,581.0000	(2.776)	0	0	0
18/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	25.0000	28.0000	12.000	0	0	0
18/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	73,125.0000	70,538.0000	(3.538)	0	0	0
18/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,963.0000	5,638.0000	(19.029)	0	0	100
18/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	10,278.0000	11,541.0000	12.288	0	0	0
18/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	53,487.0000	50,904.0000	(4.829)	0	0	171
18/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	14,942.0000	16,562.0000	10.842	0	0	0
18/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	50.0000	26.0000	(48.000)	0	0	0
18/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	39,764.0000	42,215.0000	6.164	0	0	0
18/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	113,600.0000	111,013.0000	(2.277)	0	0	0
18/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,997.0000	59,560.0000	4.497	0	0	0
18/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	34,585.0000	32,066.0000	(7.284)	0	0	0
18/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	4,298.0000	3,331.0000	(22.499)	0	0	0
18/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	134,431.0000	131,845.0000	(1.924)	0	0	0
18/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	17,589.0000	19,372.0000	10.137	0	0	20
18/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	357.0000	221.0000	(38.095)	0	0	0
18/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	411.0000	479.0000	16.545	0	0	0
18/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
18/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	12,499.0000	13,943.0000	11.553	0	0	0
18/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	91,051.0000	93,638.0000	2.841	0	0	0
18/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	74,164.0000	76,748.0000	3.484	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
18/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	23,395.0000	25,457.0000	8.814	0	0	0
18/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	5,512.0000	4,369.0000	(20.737)	0	0	0
18/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,862.0000	1,337.0000	(28.195)	0	0	0
18/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	3,302.0000	2,498.0000	(24.349)	0	0	20
18/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	8,300.0000	9,378.0000	12.988	0	0	0
18/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	8,669.0000	7,160.0000	(17.407)	0	0	0
18/10/2006	R157	2007/02/01			Bond Future	8.4390	8.4000	(0.462)	0.0000	0.0000	0
18/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	25,203.0000	26,643.0000	5.714	0	0	0
18/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,552.0000	2,807.0000	9.992	0	0	0
18/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,902.0000	3,521.0000	(9.764)	0	0	0
18/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	20,810.0000	19,431.0000	(6.627)	0	0	0
18/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	72,758.0000	70,194.0000	(3.524)	0	0	0
18/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,933.0000	50,984.0000	4.191	0	0	0
18/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,549.0000	79,986.0000	3.143	0	0	0
18/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,177.0000	1,306.0000	10.960	0	0	0
18/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	92,667.0000	95,225.0000	2.760	0	0	0
18/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	30,008.0000	28,273.0000	(5.782)	0	0	0
18/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,369.0000	30,946.0000	5.370	0	0	0
18/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,042.0000	5,496.0000	(9.037)	0	0	0
18/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,273.0000	8,505.0000	(8.282)	0	0	0
18/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	90,922.0000	88,233.0000	(2.957)	0	0	0
18/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,490.0000	2,230.0000	(10.442)	0	0	0
18/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,177.0000	37,948.0000	4.895	0	0	0
18/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,852.0000	65,125.0000	3.616	0	0	0
18/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,987.0000	12,939.0000	(7.493)	0	0	0
18/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,035.0000	5,489.0000	9.017	0	0	0
18/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	17,818.0000	16,576.0000	(6.970)	0	0	0
18/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	56,065.0000	53,700.0000	(4.218)	0	0	0
18/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	491.0000	550.0000	12.016	0	0	0
18/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	47,237.0000	45,038.0000	(4.655)	0	0	0
18/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	41,831.0000	39,757.0000	(4.958)	0	0	0
18/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	80,546.0000	83,011.0000	3.060	0	0	0
18/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,569.0000	3,215.0000	(9.919)	0	0	150
18/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	27,247.0000	28,756.0000	5.538	0	0	0
18/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,621.0000	10,366.0000	7.743	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
18/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	7,541.0000	8,162.0000	8.235	0	0	250
18/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	110,147.0000	107,387.0000	(2.506)	0	0	0
18/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	19,268.0000	17,958.0000	(6.799)	0	0	0
18/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	16,270.0000	17,354.0000	6.663	0	0	0
18/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,567.0000	33,211.0000	5.208	0	0	0
18/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	16,456.0000	15,281.0000	(7.140)	0	0	0
18/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	21,372.0000	22,671.0000	6.078	0	0	150
18/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	24,191.0000	22,671.0000	(6.283)	0	0	0
18/10/2006	R157	2007/05/03			Bond Future	8.4110	8.3710	(0.476)	0.0000	0.0000	0
18/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	44,198.0000	45,928.0000	3.914	0	0	0
18/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	20,555.0000	19,457.0000	(5.342)	0	0	0
18/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	55,295.0000	57,258.0000	3.550	0	0	0
18/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	14,584.0000	13,719.0000	(5.931)	0	0	0
18/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	46,319.0000	48,097.0000	3.839	0	0	0
18/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	19,238.0000	18,188.0000	(5.458)	0	0	0
18/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	21,936.0000	20,789.0000	(5.229)	0	0	0
18/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	42,129.0000	43,809.0000	3.988	0	0	0
18/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	34,389.0000	35,868.0000	4.301	0	0	0
18/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	28,125.0000	26,776.0000	(4.796)	0	0	0
18/10/2006	R157	2007/08/02			Bond Future	8.3810	8.3400	(0.489)	0.0000	0.0000	0
18/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	62,463.0000	64,353.0000	3.026	0	0	0
18/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	26,946.0000	25,813.0000	(4.205)	0	0	0
18/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	52,079.0000	53,780.0000	3.266	0	0	0
18/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	20,671.0000	19,728.0000	(4.562)	0	0	0
18/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	28,351.0000	27,179.0000	(4.134)	0	0	0
18/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	40,620.0000	42,569.0000	4.798	0	0	0
18/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	50,117.0000	51,779.0000	3.316	0	0	0
18/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	12,132.0000	11,247.0000	(7.295)	0	0	0
18/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	34,497.0000	33,166.0000	(3.858)	0	0	0
18/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	42,674.0000	44,177.0000	3.522	0	0	0
18/10/2006	R186	2006/11/02			Bond Future	8.1430	8.1030	(0.491)	0.0000	0.0000	29
18/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	7,288.0000	5,482.0000	(24.780)	0	0	0
18/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	15,981.0000	18,464.0000	15.537	0	0	0

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18/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	19,537.0000	22,359.0000	14.444	0	0	0
18/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	9,433.0000	7,287.0000	(22.750)	0	0	0
18/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,642.0000	1,065.0000	(35.140)	0	0	0
18/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	23,480.0000	26,615.0000	13.352	0	0	0
18/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	93,088.0000	97,702.0000	4.957	0	0	0
18/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	26.0000	11.0000	(57.692)	0	0	0
18/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	5,571.0000	4,078.0000	(26.799)	0	0	0
18/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	834.0000	1,035.0000	24.101	0	0	0
18/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	214,162.0000	209,534.0000	(2.161)	0	0	0
18/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	41,790.0000	45,841.0000	9.694	0	0	0
18/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	47,479.0000	43,053.0000	(9.322)	0	0	0
18/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	109,975.0000	105,348.0000	(4.207)	0	0	0
18/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	241.0000	130.0000	(46.058)	0	0	0
18/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	143,424.0000	138,796.0000	(3.227)	0	0	0
18/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	77,780.0000	73,163.0000	(5.936)	0	0	0
18/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	67,314.0000	71,831.0000	6.710	0	0	0
18/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	48.0000	59.0000	22.917	0	0	0
18/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	5,720.0000	6,865.0000	20.017	0	0	0
18/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	22,388.0000	18,904.0000	(15.562)	0	0	0
18/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	178,135.0000	173,507.0000	(2.598)	0	0	0
18/10/2006	R186	2007/02/01			Bond Future	8.1230	8.0820	(0.505)	0.0000	0.0000	0
18/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	44,760.0000	47,528.0000	6.184	0	0	0
18/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	29,225.0000	27,020.0000	(7.545)	0	0	0
18/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	38,029.0000	40,551.0000	6.632	0	0	0
18/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,934.0000	9,876.0000	(9.676)	0	0	0
18/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	24,665.0000	22,705.0000	(7.946)	0	0	0
18/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	79,907.0000	83,576.0000	4.592	0	0	0
18/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,748.0000	6,033.0000	(10.596)	0	0	0
18/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,184.0000	16,544.0000	8.957	0	0	0
18/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	174.0000	202.0000	16.092	0	0	0
18/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	210,478.0000	205,778.0000	(2.233)	0	0	0

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18/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	110,519.0000	106,220.0000	(3.890)	0	0	0
18/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	101,569.0000	105,581.0000	3.950	0	0	0
18/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	26,395.0000	28,397.0000	7.585	0	0	0
18/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	41,273.0000	43,920.0000	6.413	0	0	0
18/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,589.0000	4,017.0000	11.925	0	0	0
18/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	59,758.0000	62,965.0000	5.367	0	0	0
18/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	17,556.0000	16,036.0000	(8.658)	0	0	0
18/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	59,231.0000	55,864.0000	(5.685)	0	0	0
18/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	40,661.0000	37,935.0000	(6.704)	0	0	0
18/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	549.0000	629.0000	14.572	0	0	0
18/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	175,118.0000	170,471.0000	(2.654)	0	0	0
18/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,603.0000	8,408.0000	10.588	0	0	0
18/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	26,803.0000	24,724.0000	(7.757)	0	0	0
18/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	82,522.0000	78,600.0000	(4.753)	0	0	0
18/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,499.0000	1,698.0000	13.276	0	0	0
18/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	141,629.0000	137,100.0000	(3.198)	0	0	0
18/10/2006	R186	2007/05/03			Bond Future	8.1000	8.0570	(0.531)	0.0000	0.0000	0
18/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	57,650.0000	60,406.0000	4.781	0	0	0
18/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	40,641.0000	38,455.0000	(5.379)	0	0	0
18/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	31,181.0000	29,349.0000	(5.875)	0	0	0
18/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	29,100.0000	27,353.0000	(6.003)	0	0	0
18/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	70,316.0000	73,426.0000	4.423	0	0	0
18/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	77,095.0000	80,374.0000	4.253	0	0	0
18/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	73,671.0000	76,866.0000	4.337	0	0	0
18/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	27,128.0000	25,464.0000	(6.134)	0	0	0
18/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	91,436.0000	95,029.0000	3.930	0	0	0
18/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	20,252.0000	18,902.0000	(6.666)	0	0	0
18/10/2006	R186	2007/08/02			Bond Future	8.0760	8.0320	(0.545)	0.0000	0.0000	0
18/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	67,927.0000	70,771.0000	4.187	0	0	0
18/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	48,292.0000	46,095.0000	(4.549)	0	0	0
18/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	36,486.0000	34,666.0000	(4.988)	0	0	0
18/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	83,510.0000	86,731.0000	3.857	0	0	0
18/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	38,650.0000	36,757.0000	(4.898)	0	0	0
18/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	27,034.0000	25,560.0000	(5.452)	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
18/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	86,804.0000	90,097.0000	3.794	0	0	0
18/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	80,272.0000	83,420.0000	3.922	0	0	0
18/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	100,511.0000	104,079.0000	3.550	0	0	0
18/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	34,417.0000	32,668.0000	(5.082)	0	0	0
18/10/2006	R194	2006/11/02			Bond Future	8.9300	8.9150	(0.168)	0.0000	0.0000	0
18/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,910.0000	20,725.0000	(0.885)	0	0	0
18/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,760.0000	17,576.0000	(1.036)	0	0	0
18/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,401.0000	8,216.0000	(2.202)	0	0	0
18/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,623.0000	14,439.0000	(1.258)	0	0	0
18/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,317.0000	4,132.0000	(4.285)	0	0	0
18/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,501.0000	11,317.0000	(1.600)	0	0	0
18/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,250.0000	27,066.0000	(0.675)	0	0	0
18/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	257.0000	257.0000	-	0	0	0
18/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
18/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,073.0000	23,889.0000	(0.764)	0	0	0
18/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,856.0000	4,670.0000	(3.830)	0	0	0
18/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	121.0000	118.0000	(2.479)	0	0	0
18/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	179.0000	177.0000	(1.117)	0	0	0
18/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,441.0000	30,257.0000	(0.604)	0	0	0
18/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,415.0000	5,229.0000	(3.435)	0	0	0
18/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,646.0000	33,462.0000	(0.547)	0	0	0
18/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,864.0000	36,680.0000	(0.499)	0	0	0
18/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2007/02/01			Bond Future	8.9580	8.9330	(0.279)	0.0000	0.0000	0
18/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,153.0000	9,926.0000	(2.236)	0	0	0
18/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	7.0000	7.0000	-	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
18/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,450.0000	22,200.0000	(1.114)	0	0	0
18/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,355.0000	5,182.0000	(3.231)	0	0	0
18/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,414.0000	12,176.0000	(1.917)	0	0	0
18/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,268.0000	2,345.0000	3.395	0	0	0
18/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	227.0000	239.0000	5.286	0	0	0
18/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	106.0000	112.0000	5.660	0	0	0
18/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,843.0000	14,599.0000	(1.644)	0	0	0
18/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	506.0000	529.0000	4.545	0	0	0
18/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	982.0000	1,022.0000	4.073	0	0	0
18/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,883.0000	19,634.0000	(1.252)	0	0	0
18/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,704.0000	1,767.0000	3.697	0	0	0
18/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,342.0000	17,094.0000	(1.430)	0	0	0
18/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	46.0000	48.0000	4.348	0	0	0
18/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,063.0000	4,895.0000	(3.318)	0	0	0
18/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
18/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,478.0000	2,560.0000	3.309	0	0	0
18/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,033.0000	24,783.0000	(0.999)	0	0	0
18/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,299.0000	6,112.0000	(2.969)	0	0	0
18/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,629.0000	27,379.0000	(0.905)	0	0	0
18/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,236.0000	29,986.0000	(0.827)	0	0	0
18/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,098.0000	7,889.0000	(2.581)	0	0	0
18/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,699.0000	2,787.0000	3.260	0	0	0
18/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,782.0000	4,620.0000	(3.388)	0	0	0
18/10/2006	R194	2007/05/03			Bond Future	8.9230	8.8900	(0.370)	0.0000	0.0000	0
18/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,130.0000	5,252.0000	2.378	0	0	0
18/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,533.0000	4,400.0000	(2.934)	0	0	0
18/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,349.0000	4,219.0000	(2.989)	0	0	0
18/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,531.0000	5,382.0000	(2.694)	0	0	0
18/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,188.0000	4,295.0000	2.555	0	0	0
18/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,191.0000	6,330.0000	2.245	0	0	0
18/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,661.0000	3,544.0000	(3.196)	0	0	0
18/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,333.0000	5,458.0000	2.344	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
18/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,723.0000	4,586.0000	(2.901)	0	0	0
18/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,932.0000	5,051.0000	2.413	0	0	0
18/10/2006	R194	2007/08/02			Bond Future	8.8560	8.8140	(0.474)	0.0000	0.0000	0
18/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,446.0000	5,329.0000	(2.148)	0	0	0
18/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,500.0000	6,612.0000	1.723	0	0	0
18/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,219.0000	6,327.0000	1.737	0	0	0
18/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,575.0000	5,457.0000	(2.117)	0	0	0
18/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,707.0000	5,587.0000	(2.103)	0	0	0
18/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,679.0000	5,780.0000	1.778	0	0	0
18/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,359.0000	6,469.0000	1.730	0	0	0
18/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,256.0000	6,129.0000	(2.030)	0	0	0
18/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,946.0000	4,836.0000	(2.224)	0	0	0
18/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,086.0000	7,205.0000	1.679	0	0	0
18/10/2006	R201	2006/11/02			Bond Future	8.4390	8.4040	(0.415)	0.0000	0.0000	26
18/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	26,560.0000	24,570.0000	(7.492)	0	0	0
18/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	105,484.0000	103,430.0000	(1.947)	0	0	0
18/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,468.0000	34,425.0000	6.027	0	0	0
18/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	403.0000	468.0000	16.129	0	0	0
18/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,697.0000	12,026.0000	(12.200)	0	0	0
18/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	35.0000	18.0000	(48.571)	0	0	0
18/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30.0000	33.0000	10.000	0	0	0
18/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	46,184.0000	48,221.0000	4.411	0	0	0
18/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,540.0000	2,924.0000	15.118	0	0	0
18/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	89,022.0000	86,967.0000	(2.308)	0	0	0
18/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	252.0000	155.0000	(38.492)	0	0	0
18/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	57,005.0000	54,951.0000	(3.603)	0	0	0
18/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	72,864.0000	70,809.0000	(2.820)	0	0	0
18/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	2,410.0000	1,809.0000	(24.938)	0	0	0
18/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,683.0000	16,137.0000	9.903	0	0	0
18/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	5,166.0000	4,158.0000	(19.512)	0	0	0
18/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,733.0000	9,781.0000	12.000	0	0	0
18/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	41,467.0000	39,416.0000	(4.946)	0	0	0

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18/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	19,364.0000	21,032.0000	8.614	0	0	0
18/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,341.0000	954.0000	(28.859)	0	0	0
18/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	4,069.0000	3,205.0000	(21.234)	0	0	0
18/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	3,156.0000	2,429.0000	(23.035)	0	0	0
18/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,538.0000	13,865.0000	10.584	0	0	0
18/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	10,549.0000	11,740.0000	11.290	0	0	0
18/10/2006	R201	2007/02/01			Bond Future	8.4200	8.3820	(0.451)	0.0000	0.0000	0
18/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,116.0000	21,256.0000	5.667	0	0	0
18/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	102,039.0000	99,872.0000	(2.124)	0	0	0
18/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,284.0000	40,904.0000	4.124	0	0	0
18/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	136.0000	154.0000	13.235	0	0	0
18/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	15,537.0000	14,492.0000	(6.726)	0	0	0
18/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	50,528.0000	52,317.0000	3.541	0	0	0
18/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,272.0000	3,877.0000	(9.246)	0	0	0
18/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	900.0000	999.0000	11.000	0	0	0
18/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	32,060.0000	30,460.0000	(4.991)	0	0	0
18/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,672.0000	6,107.0000	(8.468)	0	0	0
18/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	56,589.0000	54,602.0000	(3.511)	0	0	0
18/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	12,961.0000	13,818.0000	6.612	0	0	0
18/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,981.0000	2,178.0000	9.944	0	0	0
18/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,580.0000	8,165.0000	7.718	0	0	0
18/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	369.0000	413.0000	11.924	0	0	0
18/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	22,780.0000	21,453.0000	(5.825)	0	0	0
18/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	86,220.0000	84,079.0000	(2.483)	0	0	0
18/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	43,364.0000	41,535.0000	(4.218)	0	0	0
18/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	70,988.0000	68,902.0000	(2.939)	0	0	0
18/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	12,145.0000	11,262.0000	(7.270)	0	0	0
18/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	25,240.0000	26,542.0000	5.158	0	0	0
18/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,956.0000	4,311.0000	8.974	0	0	0
18/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,234.0000	9,452.0000	(7.641)	0	0	0
18/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	23,470.0000	24,718.0000	5.317	0	0	0
18/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	13,203.0000	12,267.0000	(7.089)	0	0	0
18/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	28,955.0000	30,358.0000	4.845	0	0	0

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18/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	14,333.0000	13,343.0000	(6.907)	0	0	0
18/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,761.0000	22,956.0000	5.491	0	0	0
18/10/2006	R201	2007/05/03			Bond Future	8.3930	8.3540	(0.465)	0.0000	0.0000	0
18/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	45,127.0000	46,652.0000	3.379	0	0	0
18/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,736.0000	11,066.0000	(5.709)	0	0	0
18/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	22,408.0000	21,372.0000	(4.623)	0	0	0
18/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	28,398.0000	29,555.0000	4.074	0	0	0
18/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	34,605.0000	35,915.0000	3.786	0	0	0
18/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	17,539.0000	16,655.0000	(5.040)	0	0	0
18/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	15,412.0000	14,602.0000	(5.256)	0	0	0
18/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	37,958.0000	39,342.0000	3.646	0	0	0
18/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	16,451.0000	15,604.0000	(5.149)	0	0	0
18/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	36,261.0000	37,609.0000	3.717	0	0	0
18/10/2006	R201	2007/08/02			Bond Future	8.3660	8.3250	(0.490)	0.0000	0.0000	0
18/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	49,653.0000	51,176.0000	3.067	0	0	0
18/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	15,565.0000	14,833.0000	(4.703)	0	0	0
18/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	26,402.0000	25,357.0000	(3.958)	0	0	0
18/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	39,712.0000	41,051.0000	3.372	0	0	0
18/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	33,730.0000	34,940.0000	3.587	0	0	0
18/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	21,570.0000	20,654.0000	(4.247)	0	0	0
18/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	19,408.0000	18,555.0000	(4.395)	0	0	0
18/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	20,468.0000	19,584.0000	(4.319)	0	0	0
18/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	41,290.0000	42,661.0000	3.320	0	0	0
18/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	42,901.0000	44,303.0000	3.268	0	0	0
18/10/2006	R203	2006/11/02			Bond Future	8.3650	8.3240	(0.490)	0.0000	0.0000	0
18/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	217.0000	108.0000	(50.230)	0	0	0
18/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
18/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	1,033.0000	619.0000	(40.077)	0	0	0
18/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	26,712.0000	29,481.0000	10.366	0	0	0
18/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,401.0000	1,599.0000	(33.403)	0	0	0
18/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	11,800.0000	13,877.0000	17.602	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
18/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,605.0000	1,016.0000	(36.698)	0	0	0
18/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	17,319.0000	19,783.0000	14.227	0	0	0
18/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	63,145.0000	60,266.0000	(4.559)	0	0	0
18/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	14,455.0000	16,745.0000	15.842	0	0	0
18/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	44,370.0000	41,495.0000	(6.480)	0	0	0
18/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	82,378.0000	79,499.0000	(3.495)	0	0	0
18/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,808.0000	3,585.0000	27.671	0	0	0
18/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	10,910.0000	8,808.0000	(19.267)	0	0	0
18/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	26,288.0000	23,507.0000	(10.579)	0	0	0
18/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	640.0000	361.0000	(43.594)	0	0	0
18/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	102,073.0000	99,195.0000	(2.820)	0	0	0
18/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	20,344.0000	22,944.0000	12.780	0	0	0
18/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	270.0000	367.0000	35.926	0	0	0
18/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	122,244.0000	119,366.0000	(2.354)	0	0	0
18/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	142,903.0000	140,024.0000	(2.015)	0	0	0
18/10/2006	R203	2007/02/01			Bond Future	8.3480	8.3060	(0.503)	0.0000	0.0000	0
18/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	380.0000	449.0000	18.158	0	0	0
18/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	23,417.0000	25,270.0000	7.913	0	0	0
18/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	9,575.0000	8,519.0000	(11.029)	0	0	0
18/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	45,469.0000	42,970.0000	(5.496)	0	0	0
18/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	10,885.0000	9,731.0000	(10.602)	0	0	0
18/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	8,384.0000	7,422.0000	(11.474)	0	0	0
18/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	25,612.0000	27,560.0000	7.606	0	0	0
18/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,148.0000	1,333.0000	16.115	0	0	0
18/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	80,310.0000	77,469.0000	(3.538)	0	0	0
18/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,504.0000	7,277.0000	11.885	0	0	0
18/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	32,761.0000	34,969.0000	6.740	0	0	0
18/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	21,324.0000	23,080.0000	8.235	0	0	0
18/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	62,157.0000	59,431.0000	(4.386)	0	0	0
18/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	30,963.0000	28,825.0000	(6.905)	0	0	0
18/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5,466.0000	4,764.0000	(12.843)	0	0	0
18/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,948.0000	3,359.0000	13.942	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
18/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,421.0000	2,051.0000	(15.283)	0	0	0
18/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	46,189.0000	48,729.0000	5.499	0	0	0
18/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	27,904.0000	29,944.0000	7.311	0	0	0
18/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	7,306.0000	6,435.0000	(11.922)	0	0	0
18/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	99,404.0000	96,515.0000	(2.906)	0	0	0
18/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	24.0000	30.0000	25.000	0	0	0
18/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	119,150.0000	116,245.0000	(2.438)	0	0	0
18/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	105.0000	127.0000	20.952	0	0	0
18/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	139,427.0000	136,518.0000	(2.086)	0	0	0
18/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
18/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	19,321.0000	17,657.0000	(8.612)	0	0	0
18/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,512.0000	13,759.0000	9.966	0	0	0
18/10/2006	R203	2007/05/03			Bond Future	8.3240	8.2790	(0.541)	0.0000	0.0000	0
18/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	9,373.0000	8,495.0000	(9.367)	0	0	0
18/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	35,640.0000	37,772.0000	5.982	0	0	0
18/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	10,395.0000	9,447.0000	(9.120)	0	0	0
18/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	37,911.0000	40,112.0000	5.806	0	0	0
18/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	5,367.0000	4,792.0000	(10.714)	0	0	0
18/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	8,430.0000	7,617.0000	(9.644)	0	0	0
18/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	50,150.0000	52,654.0000	4.993	0	0	0
18/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	40,246.0000	42,513.0000	5.633	0	0	0
18/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	27,248.0000	29,082.0000	6.731	0	0	0
18/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	15,324.0000	14,079.0000	(8.125)	0	0	0
18/10/2006	R203	2007/08/02			Bond Future	8.2970	8.2510	(0.554)	0.0000	0.0000	0
18/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	32,933.0000	34,770.0000	5.578	0	0	0
18/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	19,373.0000	18,103.0000	(6.556)	0	0	0
18/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	43,099.0000	45,237.0000	4.961	0	0	0
18/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	12,134.0000	11,221.0000	(7.524)	0	0	0
18/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	45,292.0000	47,486.0000	4.844	0	0	0
18/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	14,273.0000	13,247.0000	(7.188)	0	0	0
18/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	40,957.0000	43,037.0000	5.078	0	0	0
18/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,596.0000	7,890.0000	(8.213)	0	0	0
18/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	13,171.0000	12,202.0000	(7.357)	0	0	0
18/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	54,535.0000	56,936.0000	4.403	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
18/10/2006	R204	2006/11/02			Bond Future	8.3390	8.2990	(0.480)	0.0000	0.0000	0
18/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	150,066.0000	147,096.0000	(1.979)	0	0	0
18/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	127,937.0000	124,968.0000	(2.321)	0	0	0
18/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	26,591.0000	23,845.0000	(10.327)	0	0	0
18/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	106,381.0000	103,412.0000	(2.791)	0	0	0
18/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,035.0000	1,259.0000	21.643	0	0	0
18/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	24,238.0000	26,705.0000	10.178	0	0	0
18/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	47,471.0000	50,382.0000	6.132	0	0	0
18/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	18,319.0000	20,488.0000	11.840	0	0	0
18/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,367.0000	6,314.0000	17.645	0	0	0
18/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	64,924.0000	61,955.0000	(4.573)	0	0	0
18/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	93.0000	114.0000	22.581	0	0	0
18/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	45,076.0000	42,128.0000	(6.540)	0	0	0
18/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,563.0000	1,060.0000	(32.182)	0	0	0
18/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	125.0000	67.0000	(46.400)	0	0	0
18/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	85,380.0000	82,411.0000	(3.477)	0	0	0
18/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,771.0000	2,791.0000	(25.988)	0	0	0
18/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	11,990.0000	9,968.0000	(16.864)	0	0	0
18/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	2,130.0000	1,489.0000	(30.094)	0	0	0
18/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	804.0000	511.0000	(36.443)	0	0	0
18/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
18/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	21,208.0000	23,537.0000	10.982	0	0	0
18/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	30,618.0000	33,294.0000	8.740	0	0	0
18/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	15,599.0000	17,589.0000	12.757	0	0	0
18/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,856.0000	2,056.0000	(28.011)	0	0	0
18/10/2006	R204	2007/02/01			Bond Future	8.3210	8.2780	(0.517)	0.0000	0.0000	0
18/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	261.0000	299.0000	14.559	0	0	0
18/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	25,070.0000	23,339.0000	(6.905)	0	0	0
18/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,845.0000	21,274.0000	7.201	0	0	0
18/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	125,187.0000	122,065.0000	(2.494)	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
18/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	146,817.0000	143,671.0000	(2.143)	0	0	0
18/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	36,771.0000	38,824.0000	5.583	0	0	0
18/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	89.0000	103.0000	15.730	0	0	0
18/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	35,992.0000	33,851.0000	(5.949)	0	0	0
18/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,066.0000	13,085.0000	8.445	0	0	0
18/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,560.0000	7,209.0000	9.893	0	0	0
18/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	16,790.0000	15,462.0000	(7.909)	0	0	0
18/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	104,363.0000	101,295.0000	(2.940)	0	0	0
18/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,799.0000	31,631.0000	6.148	0	0	0
18/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	685.0000	777.0000	13.431	0	0	0
18/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,743.0000	43,931.0000	5.242	0	0	0
18/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	55,221.0000	57,690.0000	4.471	0	0	0
18/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,609.0000	1,807.0000	12.306	0	0	0
18/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	7,093.0000	6,403.0000	(9.728)	0	0	0
18/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	13,040.0000	11,933.0000	(8.489)	0	0	0
18/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	84,579.0000	81,616.0000	(3.503)	0	0	0
18/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	10,955.0000	9,982.0000	(8.882)	0	0	0
18/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	49,668.0000	47,157.0000	(5.056)	0	0	0
18/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	66,194.0000	63,413.0000	(4.201)	0	0	0
18/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,410.0000	3,788.0000	11.085	0	0	0
18/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	34,378.0000	36,360.0000	5.765	0	0	0
18/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	14,204.0000	13,025.0000	(8.300)	0	0	0
18/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	15,452.0000	14,200.0000	(8.103)	0	0	0
18/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	32,053.0000	33,961.0000	5.953	0	0	0
18/10/2006	R204	2007/05/03			Bond Future	8.2980	8.2540	(0.530)	0.0000	0.0000	0
18/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	40,264.0000	42,086.0000	4.525	0	0	0
18/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	25,746.0000	24,367.0000	(5.356)	0	0	0
18/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	13,165.0000	12,300.0000	(6.570)	0	0	0
18/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	62,392.0000	64,728.0000	3.744	0	0	0
18/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	17,450.0000	16,391.0000	(6.069)	0	0	0
18/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	18,671.0000	17,561.0000	(5.945)	0	0	0
18/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	52,999.0000	55,141.0000	4.042	0	0	0
18/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	50,757.0000	52,849.0000	4.122	0	0	0
18/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	19,954.0000	18,792.0000	(5.823)	0	0	0
18/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	48,562.0000	50,600.0000	4.197	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
18/10/2006	R204	2007/08/02			Bond Future	8.2750	8.2300	(0.544)	0.0000	0.0000	0
18/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	17,886.0000	16,937.0000	(5.306)	0	0	0
18/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	68,163.0000	70,454.0000	3.361	0	0	0
18/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	23,790.0000	22,629.0000	(4.880)	0	0	0
18/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	57,129.0000	59,207.0000	3.637	0	0	0
18/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	59,265.0000	61,388.0000	3.582	0	0	0
18/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	22,505.0000	21,388.0000	(4.963)	0	0	0
18/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	31,042.0000	29,653.0000	(4.475)	0	0	0
18/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	47,027.0000	48,878.0000	3.936	0	0	0
18/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	25,128.0000	23,923.0000	(4.795)	0	0	0
18/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	55,030.0000	57,064.0000	3.696	0	0	0
18/10/2006	R207	2006/11/02			Bond Future	8.2680	8.2280	(0.484)	0.0000	0.0000	0
18/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	21,668.0000	24,332.0000	12.295	0	0	0
18/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	24,970.0000	27,748.0000	11.125	0	0	0
18/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	845.0000	503.0000	(40.473)	0	0	0
18/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	6,077.0000	7,389.0000	21.590	0	0	0
18/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	80,846.0000	77,839.0000	(3.719)	0	0	0
18/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	18,496.0000	21,011.0000	13.598	0	0	0
18/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,319.0000	827.0000	(37.301)	0	0	0
18/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	7,428.0000	5,734.0000	(22.806)	0	0	0
18/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	523.0000	294.0000	(43.786)	0	0	0
18/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	40,048.0000	37,061.0000	(7.459)	0	0	0
18/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	15,499.0000	17,827.0000	15.020	0	0	0
18/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	962.0000	1,245.0000	29.418	0	0	0
18/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	59.0000	78.0000	32.203	0	0	0
18/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,987.0000	1,308.0000	(34.172)	0	0	0
18/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	21,363.0000	18,640.0000	(12.746)	0	0	0
18/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	102,151.0000	99,145.0000	(2.943)	0	0	0
18/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	28,364.0000	31,224.0000	10.083	0	0	0
18/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	312.0000	165.0000	(47.115)	0	0	0
18/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	60,133.0000	57,126.0000	(5.001)	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
18/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	99.0000	46.0000	(53.535)	0	0	0
18/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	35,301.0000	38,255.0000	8.368	0	0	0
18/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	52,739.0000	55,744.0000	5.698	0	0	0
18/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	124,066.0000	121,059.0000	(2.424)	0	0	0
18/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/10/2006	R207	2007/02/01			Bond Future	8.2480	8.2060	(0.509)	0.0000	0.0000	0
18/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	32,735.0000	35,015.0000	6.965	0	0	0
18/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,959.0000	2,250.0000	14.855	0	0	0
18/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	59,968.0000	57,127.0000	(4.738)	0	0	0
18/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	35,359.0000	37,726.0000	6.694	0	0	0
18/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	709.0000	829.0000	16.925	0	0	0
18/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	40,848.0000	43,374.0000	6.184	0	0	0
18/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,507.0000	10,543.0000	10.897	0	0	0
18/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	30,200.0000	32,388.0000	7.245	0	0	0
18/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	28,215.0000	26,118.0000	(7.432)	0	0	0
18/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	79,197.0000	76,185.0000	(3.803)	0	0	0
18/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	27,761.0000	29,853.0000	7.536	0	0	0
18/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	10,556.0000	9,415.0000	(10.809)	0	0	0
18/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	9,265.0000	8,223.0000	(11.247)	0	0	0
18/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	8,094.0000	7,149.0000	(11.675)	0	0	0
18/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,634.0000	5,228.0000	12.818	0	0	0
18/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	7,038.0000	6,185.0000	(12.120)	0	0	0
18/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,497.0000	3,890.0000	(13.498)	0	0	0
18/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	25,423.0000	27,414.0000	7.831	0	0	0
18/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	217.0000	258.0000	18.894	0	0	0
18/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	6,091.0000	5,325.0000	(12.576)	0	0	0
18/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	99,759.0000	96,668.0000	(3.098)	0	0	0
18/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	42,722.0000	40,184.0000	(5.941)	0	0	0
18/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	121,245.0000	118,125.0000	(2.573)	0	0	0
18/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	17,026.0000	15,458.0000	(9.209)	0	0	0
18/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	143,461.0000	140,331.0000	(2.182)	0	0	0
18/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	56.0000	67.0000	19.643	0	0	0
18/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
18/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	55,659.0000	58,484.0000	5.076	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
18/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	17,174.0000	18,739.0000	9.113	0	0	0
18/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,930.0000	1,622.0000	(15.959)	0	0	0
18/10/2006	R207	2007/05/03			Bond Future	8.2260	8.1830	(0.523)	0.0000	0.0000	0
18/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	49,362.0000	51,791.0000	4.921	0	0	0
18/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	8,260.0000	7,507.0000	(9.116)	0	0	0
18/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	9,166.0000	8,352.0000	(8.881)	0	0	0
18/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	46,787.0000	49,155.0000	5.061	0	0	0
18/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	10,147.0000	9,269.0000	(8.653)	0	0	0
18/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	44,269.0000	46,573.0000	5.205	0	0	0
18/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	60,159.0000	62,806.0000	4.400	0	0	0
18/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	5,320.0000	4,784.0000	(10.075)	0	0	0
18/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	14,892.0000	13,736.0000	(7.763)	0	0	0
18/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	34,828.0000	36,854.0000	5.817	0	0	0
18/10/2006	R207	2007/08/02			Bond Future	8.2030	8.1590	(0.536)	0.0000	0.0000	0
18/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	12,451.0000	11,549.0000	(7.244)	0	0	0
18/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	11,446.0000	10,598.0000	(7.409)	0	0	0
18/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	53,806.0000	56,187.0000	4.425	0	0	0
18/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	51,365.0000	53,692.0000	4.530	0	0	0
18/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	18,523.0000	17,325.0000	(6.468)	0	0	0
18/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	39,931.0000	41,962.0000	5.086	0	0	0
18/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	13,523.0000	12,565.0000	(7.084)	0	0	0
18/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	48,972.0000	51,243.0000	4.637	0	0	0
18/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	64,006.0000	66,587.0000	4.032	0	0	0
18/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	8,042.0000	7,393.0000	(8.070)	0	0	0
18/10/2006	TRTI	2006/11/02			Index Future	236.0180	236.2470	0.097	0.0000	0.0000	500

Grand Total: **2,943**