



Derivatives High/Low Report

High/Low for 24/10/2006

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
24/10/2006	CRDI 2006/11/02			Index Future	102.7980	102.8940	0.093	0.0000	0.0000	10
24/10/2006	GOVI 2006/11/02			jGovi	237.8860	238.1910	0.128	0.0000	0.0000	672
24/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	78,860.0000	81,910.0000	3.868	0	0	0
24/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/10/2006	GOVI 2007/02/01			jGovi	242.7950	243.1040	0.127	0.0000	0.0000	0
24/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	128,011.0000	131,088.0000	2.404	0	0	0
24/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	61.0000	48.0000	(21.311)	0	0	0
24/10/2006	GOVI 2007/05/03			jGovi	248.1785	248.4950	0.128	0.0000	0.0000	0
24/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	132,474.0000	135,552.0000	2.323	0	0	0
24/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	689.0000	602.0000	(12.627)	0	0	0
24/10/2006	GOVI 2007/08/02			jGovi	254.0720	254.3500	0.109	0.0000	0.0000	0
24/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	137,675.0000	140,298.0000	1.905	0	0	0
24/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,955.0000	1,798.0000	(8.031)	0	0	0
24/10/2006	J153 2010/08/31			jSwap	9.0970	9.0730	(0.264)	0.0000	0.0000	0
24/10/2006	J157 2015/09/15			jSwap	8.8520	8.8270	(0.282)	0.0000	0.0000	0
24/10/2006	J186 2026/12/21			jSwap	8.4440	8.4160	(0.332)	0.0000	0.0000	0
24/10/2006	J194 2008/02/28			jSwap	9.1690	9.1580	(0.120)	0.0000	0.0000	0

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24/10/2006	J201	2014/12/22			jSwap	8.8230	8.7990	(0.272)	0.0000	0.0000	0
24/10/2006	J203	2017/09/15			jSwap	8.7780	8.7620	(0.182)	0.0000	0.0000	0
24/10/2006	J204	2018/12/21			jSwap	8.6930	8.6690	(0.276)	0.0000	0.0000	0
24/10/2006	J207	2020/01/15			jSwap	8.6790	8.6510	(0.323)	0.0000	0.0000	0
24/10/2006	JBAR	2005/12/21			jBar	8.7180	8.7260	0.092	0.0000	0.0000	0
24/10/2006	JFRA	2006/11/02			jFra	8.8080	8.8090	0.011	0.0000	0.0000	0
24/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,412.0000	4,413.0000	0.023	0	0	0
24/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/10/2006	JFRA	2007/02/01			jFra	9.1590	9.1580	(0.011)	0.0000	0.0000	0
24/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	11.0000	(8.333)	0	0	0
24/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,056.0000	4,053.0000	(0.074)	0	0	0
24/10/2006	JFRA	2007/05/03			jFra	9.3840	9.3670	(0.181)	0.0000	0.0000	0
24/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	47.0000	48.0000	2.128	0	0	0
24/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,637.0000	4,597.0000	(0.863)	0	0	0
24/10/2006	JFRA	2007/08/02			jFra	9.3730	9.3590	(0.149)	0.0000	0.0000	0
24/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	118.0000	120.0000	1.695	0	0	0
24/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,681.0000	4,649.0000	(0.684)	0	0	0
24/10/2006	JFRA	2007/11/01			jFra	9.3430	9.3220	(0.225)	0.0000	0.0000	0
24/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	206.0000	211.0000	2.427	0	0	0
24/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,033.0000	4,983.0000	(0.993)	0	0	0
24/10/2006	JFRA	2008/02/07			jFra	9.2550	9.2330	(0.238)	0.0000	0.0000	0
24/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,839.0000	24,787.0000	(0.209)	0	0	0
24/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,553.0000	20,555.0000	0.010	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
24/10/2006	JN02	2006/11/02			jNote	9.1920	9.1780	(0.152)	0.0000	0.0000	0
24/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,335.0000	35,084.0000	(0.710)	0	0	0
24/10/2006	JN02	2007/02/01			jNote	9.2330	9.2110	(0.238)	0.0000	0.0000	0
24/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,490.0000	8,616.0000	1.484	0	0	0
24/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	12,723.0000	12,449.0000	(2.154)	0	0	0
24/10/2006	JN02	2007/05/03			jNote	9.2140	9.1850	(0.315)	0.0000	0.0000	0
24/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,802.0000	15,037.0000	1.588	0	0	0
24/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,145.0000	13,853.0000	(2.064)	0	0	0
24/10/2006	JN02	2007/08/02			jNote	9.1570	9.1230	(0.371)	0.0000	0.0000	0
24/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	16,744.0000	16,420.0000	(1.935)	0	0	0
24/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,437.0000	18,732.0000	1.600	0	0	0
24/10/2006	JN05	2006/11/02			jNote	8.9610	8.9400	(0.234)	0.0000	0.0000	0
24/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	68,227.0000	67,428.0000	(1.171)	0	0	0
24/10/2006	JN05	2007/02/01			jNote	8.9540	8.9350	(0.212)	0.0000	0.0000	0
24/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	5,687.0000	5,397.0000	(5.099)	0	0	0
24/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	17,488.0000	17,963.0000	2.716	0	0	0
24/10/2006	JN05	2007/05/03			jNote	8.9210	8.9060	(0.168)	0.0000	0.0000	0
24/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	22,055.0000	22,414.0000	1.628	0	0	0
24/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	8,930.0000	8,682.0000	(2.777)	0	0	0
24/10/2006	JN05	2007/08/02			jNote	8.8730	8.8610	(0.135)	0.0000	0.0000	0
24/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	11,176.0000	10,972.0000	(1.825)	0	0	0
24/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	26,234.0000	26,519.0000	1.086	0	0	0
24/10/2006	JN10	2006/11/02			jNote	8.7310	8.7160	(0.172)	0.0000	0.0000	0
24/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	97,603.0000	96,674.0000	(0.952)	0	0	0
24/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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24/10/2006	JN10	2007/02/01			jNote	8.7190	8.7030	(0.184)	0.0000	0.0000	0
24/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	22,331.0000	23,111.0000	3.493	0	0	0
24/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	3,806.0000	3,518.0000	(7.567)	0	0	0
24/10/2006	JN10	2007/05/03			jNote	8.6920	8.6760	(0.184)	0.0000	0.0000	0
24/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	26,971.0000	27,712.0000	2.747	0	0	0
24/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	6,643.0000	6,313.0000	(4.968)	0	0	0
24/10/2006	JN10	2007/08/02			jNote	8.6550	8.6380	(0.196)	0.0000	0.0000	0
24/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	31,449.0000	32,229.0000	2.480	0	0	0
24/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	8,638.0000	8,278.0000	(4.168)	0	0	0
24/10/2006	JROD	2006/10/31			jRod	7.7280	7.7260	(0.026)	0.0000	0.0000	0
24/10/2006	JROD	2006/11/30			jRod	8.0070	7.9980	(0.112)	0.0000	0.0000	0
24/10/2006	JROD	2006/12/29			jRod	8.3970	8.3860	(0.131)	0.0000	0.0000	0
24/10/2006	JROD	2007/01/31			jRod	8.2560	8.2570	0.012	0.0000	0.0000	0
24/10/2006	JROD	2007/02/28			jRod	8.4830	8.4990	0.189	0.0000	0.0000	0
24/10/2006	JROD	2007/03/30			jRod	8.7110	8.7480	0.425	0.0000	0.0000	0
24/10/2006	JROD	2007/04/30			jRod	8.5100	8.5490	0.458	0.0000	0.0000	0
24/10/2006	JROD	2007/05/31			jRod	8.6930	8.7450	0.598	0.0000	0.0000	0
24/10/2006	OTHI	2006/11/02			Index Future	236.0730	236.3000	0.096	0.0000	0.0000	15
24/10/2006	R153	2006/11/02			Bond Future	8.6750	8.6500	(0.288)	0.0000	0.0000	503
24/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,123.0000	1,665.0000	(21.573)	0	0	0
24/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,487.0000	1,611.0000	8.339	0	0	0
24/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,717.0000	5,124.0000	8.628	0	0	0
24/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	5,826.0000	5,084.0000	(12.736)	0	0	0

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24/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	34.0000	16.0000	(52.941)	0	0	0
24/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,926.0000	14,058.0000	(5.815)	0	0	101
24/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,632.0000	40,766.0000	(2.080)	0	0	0
24/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	19,728.0000	20,577.0000	4.304	0	0	0
24/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,738.0000	49,872.0000	(1.707)	0	0	0
24/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	7,107.0000	6,319.0000	(11.088)	0	0	0
24/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,933.0000	59,067.0000	(1.445)	0	0	0
24/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,026.0000	1,104.0000	7.602	0	0	0
24/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,594.0000	77,727.0000	(1.103)	0	0	0
24/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	69,218.0000	68,351.0000	(1.253)	0	0	0
24/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	11,543.0000	12,279.0000	6.376	0	0	0
24/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	358.0000	228.0000	(36.313)	0	0	0
24/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	681.0000	726.0000	6.608	0	0	0
24/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	8,508.0000	7,686.0000	(9.661)	0	0	0
24/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,686.0000	22,820.0000	(3.656)	0	0	0
24/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	86.0000	84.0000	(2.326)	0	0	0
24/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,615.0000	31,749.0000	(2.655)	0	0	0
24/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R153	2007/02/01			Bond Future	8.6420	8.6250	(0.197)	0.0000	0.0000	0
24/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	11,711.0000	11,363.0000	(2.972)	0	0	0
24/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,711.0000	8,916.0000	2.353	0	0	0
24/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	12,579.0000	12,217.0000	(2.878)	0	0	0
24/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,944.0000	8,136.0000	2.417	0	0	0
24/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,181.0000	12,442.0000	2.143	0	0	0
24/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	8,672.0000	8,379.0000	(3.379)	0	0	0
24/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,819.0000	5,592.0000	(3.901)	0	0	0
24/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,496.0000	37,960.0000	(1.392)	0	0	0
24/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	13,487.0000	13,111.0000	(2.788)	0	0	0
24/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	79.0000	82.0000	3.797	0	0	0

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24/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,184.0000	54,633.0000	(0.998)	0	0	0
24/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	215.0000	223.0000	3.721	0	0	0
24/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,714.0000	46,167.0000	(1.171)	0	0	0
24/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,399.0000	17,725.0000	1.874	0	0	0
24/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,565.0000	72,011.0000	(0.763)	0	0	0
24/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,213.0000	7,392.0000	2.482	0	0	0
24/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,838.0000	3,668.0000	(4.429)	0	0	0
24/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,501.0000	2,576.0000	2.999	0	0	0
24/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
24/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,651.0000	23,172.0000	(2.025)	0	0	0
24/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,817.0000	63,264.0000	(0.867)	0	0	0
24/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	26.0000	27.0000	3.846	0	0	0
24/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	23,415.0000	23,799.0000	1.640	0	0	0
24/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	525.0000	543.0000	3.429	0	0	0
24/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,563.0000	17,137.0000	(2.426)	0	0	0
24/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,708.0000	4,836.0000	2.719	0	0	0
24/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	30,679.0000	30,164.0000	(1.679)	0	0	0
24/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,157.0000	1,195.0000	3.284	0	0	0
24/10/2006	R153	2007/05/03			Bond Future	8.5980	8.5800	(0.209)	0.0000	0.0000	0
24/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,363.0000	12,588.0000	1.820	0	0	0
24/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	15,360.0000	15,035.0000	(2.116)	0	0	0
24/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	12,275.0000	11,989.0000	(2.330)	0	0	0
24/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	15,383.0000	15,647.0000	1.716	0	0	0
24/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	10,901.0000	10,634.0000	(2.449)	0	0	0
24/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	16,202.0000	16,476.0000	1.691	0	0	0
24/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	11,574.0000	11,298.0000	(2.385)	0	0	0
24/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,046.0000	17,329.0000	1.660	0	0	0
24/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	20,665.0000	20,987.0000	1.558	0	0	0
24/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	8,478.0000	8,250.0000	(2.689)	0	0	0
24/10/2006	R153	2007/08/02			Bond Future	8.5440	8.5250	(0.222)	0.0000	0.0000	0
24/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,509.0000	16,748.0000	1.448	0	0	0
24/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	17,761.0000	17,460.0000	(1.695)	0	0	0
24/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,390.0000	19,658.0000	1.382	0	0	0
24/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,965.0000	14,692.0000	(1.824)	0	0	0

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24/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	13,685.0000	13,427.0000	(1.885)	0	0	0
24/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	20,936.0000	21,218.0000	1.347	0	0	0
24/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	14,315.0000	14,050.0000	(1.851)	0	0	0
24/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,154.0000	20,429.0000	1.364	0	0	0
24/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	11,357.0000	11,128.0000	(2.016)	0	0	0
24/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,230.0000	24,541.0000	1.284	0	0	0
24/10/2006	R157	2006/11/02			Bond Future	8.5400	8.5500	0.117	0.0000	0.0000	6
24/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	4,806.0000	4,763.0000	(0.895)	0	0	0
24/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,289.0000	8,375.0000	1.038	0	0	100
24/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	59,717.0000	60,450.0000	1.227	0	0	171
24/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,351.0000	4,704.0000	(12.091)	0	0	0
24/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	99,421.0000	100,154.0000	0.737	0	0	0
24/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	40,461.0000	41,178.0000	1.772	0	0	0
24/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	79,378.0000	80,111.0000	0.923	0	0	0
24/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	9,197.0000	8,420.0000	(8.448)	0	0	0
24/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	209.0000	171.0000	(18.182)	0	0	0
24/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	33,363.0000	32,591.0000	(2.314)	0	0	0
24/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
24/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	119,854.0000	120,587.0000	0.612	0	0	0
24/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	22,249.0000	22,784.0000	2.405	0	0	0
24/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	50,707.0000	49,969.0000	(1.455)	0	0	0
24/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	3,530.0000	3,450.0000	(2.266)	0	0	20
24/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	745.0000	547.0000	(26.577)	0	0	0
24/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	140,685.0000	141,418.0000	0.521	0	0	0
24/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,563.0000	10,751.0000	(7.022)	0	0	20
24/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	33.0000	18.0000	(45.455)	0	0	0
24/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	10,517.0000	10,690.0000	1.645	0	0	0
24/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	84,797.0000	84,064.0000	(0.864)	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
24/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	67,906.0000	67,172.0000	(1.081)	0	0	0
24/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,766.0000	1,664.0000	(5.776)	0	0	0
24/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	17,044.0000	16,210.0000	(4.893)	0	0	0
24/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	3,894.0000	3,334.0000	(14.381)	0	0	0
24/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,120.0000	6,399.0000	(10.126)	0	0	0
24/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	6,387.0000	6,399.0000	0.188	0	0	0
24/10/2006	R157	2007/02/01			Bond Future	8.5120	8.4850	(0.317)	0.0000	0.0000	0
24/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,828.0000	1,948.0000	6.565	0	0	0
24/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,172.0000	3,865.0000	(7.359)	0	0	0
24/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	77,289.0000	75,469.0000	(2.355)	0	0	0
24/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,600.0000	14,231.0000	4.640	0	0	0
24/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	72,565.0000	74,197.0000	2.249	0	0	0
24/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,724.0000	26,699.0000	3.790	0	0	0
24/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	792.0000	847.0000	6.944	0	0	0
24/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	87,554.0000	89,284.0000	1.976	0	0	0
24/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	19,427.0000	18,462.0000	(4.967)	0	0	0
24/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,522.0000	6,082.0000	(6.746)	0	0	0
24/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	95,792.0000	93,907.0000	(1.968)	0	0	0
24/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,633.0000	2,422.0000	(8.014)	0	0	0
24/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	58,077.0000	59,578.0000	2.584	0	0	0
24/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	32,183.0000	33,302.0000	3.477	0	0	0
24/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,813.0000	4,045.0000	6.084	0	0	0
24/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,248.0000	14,426.0000	(5.391)	0	0	0
24/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	60,098.0000	58,389.0000	(2.844)	0	0	0
24/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	45,166.0000	43,634.0000	(3.392)	0	0	0
24/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	308.0000	331.0000	7.468	0	0	0
24/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,701.0000	8,110.0000	5.311	0	0	0
24/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	44,479.0000	45,808.0000	2.988	0	0	0
24/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	32,593.0000	31,284.0000	(4.016)	0	0	0
24/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	115,218.0000	113,301.0000	(1.664)	0	0	0
24/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,073.0000	9,462.0000	(6.066)	0	0	0
24/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	26,336.0000	25,173.0000	(4.416)	0	0	0
24/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,913.0000	6,244.0000	5.598	0	0	250
24/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	75,531.0000	77,185.0000	2.190	0	0	0
24/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	18,262.0000	19,040.0000	4.260	0	0	150

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
24/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	50,863.0000	49,254.0000	(3.163)	0	0	0
24/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,808.0000	3,522.0000	(7.511)	0	0	150
24/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	23,728.0000	24,655.0000	3.907	0	0	0
24/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	21,004.0000	19,990.0000	(4.828)	0	0	0
24/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	21,816.0000	22,693.0000	4.020	0	0	0
24/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,800.0000	28,824.0000	3.683	0	0	0
24/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	17,944.0000	17,028.0000	(5.105)	0	0	0
24/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	22,678.0000	21,615.0000	(4.687)	0	0	0
24/10/2006	R157	2007/05/03			Bond Future	8.4850	8.4570	(0.330)	0.0000	0.0000	0
24/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	42,557.0000	43,720.0000	2.733	0	0	0
24/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	22,086.0000	21,245.0000	(3.808)	0	0	0
24/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	51,227.0000	52,525.0000	2.534	0	0	0
24/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	15,727.0000	15,057.0000	(4.260)	0	0	0
24/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	20,687.0000	19,881.0000	(3.896)	0	0	0
24/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	40,518.0000	41,646.0000	2.784	0	0	0
24/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	23,552.0000	22,675.0000	(3.724)	0	0	0
24/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	38,533.0000	39,625.0000	2.834	0	0	0
24/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	31,150.0000	32,098.0000	3.043	0	0	0
24/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	30,097.0000	29,077.0000	(3.389)	0	0	0
24/10/2006	R157	2007/08/02			Bond Future	8.4540	8.4260	(0.331)	0.0000	0.0000	0
24/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	58,714.0000	59,940.0000	2.088	0	0	0
24/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	48,639.0000	49,732.0000	2.247	0	0	0
24/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	21,947.0000	21,249.0000	(3.180)	0	0	0
24/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	28,530.0000	27,699.0000	(2.913)	0	0	0
24/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	13,526.0000	12,852.0000	(4.983)	0	0	0
24/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	46,742.0000	47,808.0000	2.281	0	0	0
24/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	36,990.0000	38,240.0000	3.379	0	0	0
24/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	30,001.0000	29,142.0000	(2.863)	0	0	0
24/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	36,420.0000	35,451.0000	(2.661)	0	0	0
24/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	39,573.0000	40,528.0000	2.413	0	0	0
24/10/2006	R186	2006/11/02			Bond Future	8.2340	8.2040	(0.364)	0.0000	0.0000	29
24/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	11,852.0000	9,530.0000	(19.592)	0	0	0
24/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,932.0000	6,936.0000	(22.347)	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
24/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,752.0000	12,179.0000	13.272	0	0	0
24/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	82,639.0000	86,058.0000	4.137	0	0	0
24/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	6,584.0000	4,921.0000	(25.258)	0	0	0
24/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
24/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	31,226.0000	34,074.0000	9.121	0	0	0
24/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	7,971.0000	9,073.0000	13.825	0	0	0
24/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	14,063.0000	15,824.0000	12.522	0	0	0
24/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	224,592.0000	221,168.0000	(1.525)	0	0	0
24/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	57,145.0000	53,723.0000	(5.988)	0	0	0
24/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,507.0000	932.0000	(38.155)	0	0	0
24/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	70.0000	71.0000	1.429	0	0	0
24/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	1,613.0000	1,826.0000	13.205	0	0	0
24/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	120,404.0000	116,981.0000	(2.843)	0	0	0
24/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	28,710.0000	25,499.0000	(11.184)	0	0	0
24/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	125.0000	56.0000	(55.200)	0	0	0
24/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	56,769.0000	60,123.0000	5.908	0	0	0
24/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	153,854.0000	150,430.0000	(2.225)	0	0	0
24/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	88,162.0000	84,738.0000	(3.884)	0	0	0
24/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	188,564.0000	185,141.0000	(1.815)	0	0	0
24/10/2006	R186	2007/02/01			Bond Future	8.2160	8.1850	(0.377)	0.0000	0.0000	0
24/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	21,049.0000	22,302.0000	5.953	0	0	0
24/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	33,270.0000	31,392.0000	(5.645)	0	0	0
24/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	45,936.0000	43,664.0000	(4.946)	0	0	0
24/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	37,620.0000	39,460.0000	4.891	0	0	0
24/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	31,453.0000	33,100.0000	5.236	0	0	0
24/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	28,146.0000	26,462.0000	(5.983)	0	0	0
24/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,703.0000	7,060.0000	(8.347)	0	0	0
24/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	30,562.0000	28,782.0000	(5.824)	0	0	0
24/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	85.0000	95.0000	11.765	0	0	0
24/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	20,066.0000	18,738.0000	(6.618)	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
24/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	221,010.0000	217,495.0000	(1.590)	0	0	0
24/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	70,869.0000	73,454.0000	3.648	0	0	0
24/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	11,444.0000	12,240.0000	6.956	0	0	0
24/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	91,902.0000	94,784.0000	3.136	0	0	0
24/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	119,890.0000	116,575.0000	(2.765)	0	0	0
24/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	51,646.0000	53,844.0000	4.256	0	0	0
24/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	66,112.0000	63,383.0000	(4.128)	0	0	0
24/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	34,410.0000	36,155.0000	5.071	0	0	0
24/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	12,518.0000	11,578.0000	(7.509)	0	0	0
24/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,339.0000	2,548.0000	8.935	0	0	0
24/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	299.0000	331.0000	10.702	0	0	0
24/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	185,490.0000	181,996.0000	(1.884)	0	0	0
24/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	5,331.0000	5,763.0000	8.104	0	0	0
24/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	90,872.0000	87,779.0000	(3.404)	0	0	0
24/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	898.0000	986.0000	9.800	0	0	0
24/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	151,649.0000	148,212.0000	(2.266)	0	0	0
24/10/2006	R186	2007/05/03			Bond Future	8.1930	8.1620	(0.378)	0.0000	0.0000	0
24/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	51,010.0000	52,804.0000	3.517	0	0	0
24/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	62,947.0000	65,003.0000	3.266	0	0	0
24/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	44,589.0000	42,870.0000	(3.855)	0	0	0
24/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	34,400.0000	32,942.0000	(4.238)	0	0	0
24/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	32,148.0000	30,754.0000	(4.336)	0	0	0
24/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	66,130.0000	68,250.0000	3.206	0	0	0
24/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	69,388.0000	71,570.0000	3.145	0	0	0
24/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	30,008.0000	28,677.0000	(4.435)	0	0	0
24/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	83,114.0000	85,536.0000	2.914	0	0	0
24/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	22,519.0000	21,426.0000	(4.854)	0	0	0
24/10/2006	R186	2007/08/02			Bond Future	8.1700	8.1380	(0.392)	0.0000	0.0000	0
24/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	76,142.0000	78,320.0000	2.860	0	0	0
24/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	39,785.0000	38,348.0000	(3.612)	0	0	0
24/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	42,098.0000	40,606.0000	(3.544)	0	0	0
24/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	73,053.0000	75,176.0000	2.906	0	0	0
24/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	61,330.0000	63,229.0000	3.096	0	0	0
24/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	52,362.0000	50,646.0000	(3.277)	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
24/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	37,571.0000	36,187.0000	(3.684)	0	0	0
24/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	79,292.0000	81,524.0000	2.815	0	0	0
24/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	92,452.0000	94,892.0000	2.639	0	0	0
24/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	29,641.0000	28,466.0000	(3.964)	0	0	0
24/10/2006	R194	2006/11/02			Bond Future	9.0020	8.9950	(0.078)	0.0000	0.0000	0
24/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,274.0000	9,188.0000	(0.927)	0	0	0
24/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,792.0000	21,706.0000	(0.395)	0	0	0
24/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,383.0000	12,297.0000	(0.695)	0	0	0
24/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,642.0000	18,557.0000	(0.456)	0	0	0
24/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,133.0000	28,047.0000	(0.306)	0	0	0
24/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,956.0000	24,870.0000	(0.345)	0	0	0
24/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,506.0000	15,420.0000	(0.555)	0	0	0
24/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,194.0000	6,104.0000	(1.453)	0	0	0
24/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
24/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,591.0000	5,499.0000	(1.646)	0	0	0
24/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,998.0000	4,902.0000	(1.921)	0	0	0
24/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	31.0000	25.0000	(19.355)	0	0	0
24/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,324.0000	31,238.0000	(0.275)	0	0	0
24/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,528.0000	34,443.0000	(0.246)	0	0	0
24/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	55.0000	45.0000	(18.182)	0	0	0
24/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,747.0000	37,661.0000	(0.228)	0	0	0
24/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2007/02/01			Bond Future	9.0430	9.0340	(0.100)	0.0000	0.0000	0
24/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,877.0000	1,891.0000	0.746	0	0	0
24/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	3.0000	-	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
24/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,813.0000	5,738.0000	(1.290)	0	0	0
24/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,296.0000	23,206.0000	(0.386)	0	0	0
24/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,723.0000	8,638.0000	(0.974)	0	0	0
24/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	368.0000	369.0000	0.272	0	0	0
24/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	67.0000	67.0000	-	0	0	0
24/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,654.0000	15,564.0000	(0.575)	0	0	0
24/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,864.0000	10,776.0000	(0.810)	0	0	0
24/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	757.0000	762.0000	0.661	0	0	0
24/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,377.0000	1,387.0000	0.726	0	0	0
24/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,724.0000	20,634.0000	(0.434)	0	0	0
24/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,190.0000	13,101.0000	(0.675)	0	0	0
24/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,172.0000	18,082.0000	(0.495)	0	0	0
24/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
24/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,822.0000	6,742.0000	(1.173)	0	0	0
24/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
24/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,500.0000	5,426.0000	(1.345)	0	0	0
24/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	153.0000	154.0000	0.654	0	0	0
24/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,881.0000	25,791.0000	(0.348)	0	0	0
24/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,067.0000	2,082.0000	0.726	0	0	0
24/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,478.0000	28,388.0000	(0.316)	0	0	0
24/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,085.0000	30,996.0000	(0.286)	0	0	0
24/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,267.0000	2,284.0000	0.750	0	0	0
24/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,199.0000	5,126.0000	(1.404)	0	0	0
24/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/10/2006	R194	2007/05/03			Bond Future	9.0150	9.0050	(0.111)	0.0000	0.0000	0
24/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,892.0000	3,846.0000	(1.182)	0	0	0
24/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,710.0000	5,741.0000	0.543	0	0	0
24/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,798.0000	3,819.0000	0.553	0	0	0
24/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,853.0000	5,797.0000	(0.957)	0	0	0
24/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,886.0000	4,914.0000	0.573	0	0	0
24/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,809.0000	4,758.0000	(1.061)	0	0	0
24/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,007.0000	4,955.0000	(1.039)	0	0	0
24/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,692.0000	4,719.0000	0.575	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
24/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,504.0000	4,529.0000	0.555	0	0	0
24/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,615.0000	4,565.0000	(1.083)	0	0	0
24/10/2006	R194	2007/08/02			Bond Future	8.9540	8.9430	(0.123)	0.0000	0.0000	0
24/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,021.0000	6,041.0000	0.332	0	0	0
24/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,771.0000	5,731.0000	(0.693)	0	0	0
24/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,885.0000	5,905.0000	0.340	0	0	0
24/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,123.0000	5,085.0000	(0.742)	0	0	0
24/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,159.0000	6,179.0000	0.325	0	0	0
24/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,730.0000	6,752.0000	0.327	0	0	0
24/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,637.0000	5,598.0000	(0.692)	0	0	0
24/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,907.0000	5,867.0000	(0.677)	0	0	0
24/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,471.0000	6,429.0000	(0.649)	0	0	0
24/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,360.0000	5,378.0000	0.336	0	0	0
24/10/2006	R201	2006/11/02			Bond Future	8.5150	8.4900	(0.294)	0.0000	0.0000	26
24/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	109,927.0000	108,469.0000	(1.326)	0	0	0
24/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
24/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	5,814.0000	4,807.0000	(17.320)	0	0	0
24/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,939.0000	5,391.0000	9.152	0	0	0
24/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	41,715.0000	43,168.0000	3.483	0	0	0
24/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	10,213.0000	11,071.0000	8.401	0	0	0
24/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	42.0000	39.0000	(7.143)	0	0	0
24/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	2,382.0000	1,782.0000	(25.189)	0	0	0
24/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	30,642.0000	29,180.0000	(4.771)	0	0	0
24/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	16,374.0000	14,960.0000	(8.636)	0	0	0
24/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	129.0000	68.0000	(47.287)	0	0	0
24/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	774.0000	818.0000	5.685	0	0	0
24/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	27,902.0000	29,299.0000	5.007	0	0	0
24/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	93,464.0000	92,006.0000	(1.560)	0	0	0
24/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	61,447.0000	59,988.0000	(2.374)	0	0	0
24/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	77,306.0000	75,848.0000	(1.886)	0	0	0
24/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	45,881.0000	44,422.0000	(3.180)	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
24/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	14,737.0000	15,834.0000	7.444	0	0	0
24/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,156.0000	794.0000	(31.315)	0	0	0
24/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	3,289.0000	2,553.0000	(22.378)	0	0	0
24/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,228.0000	8,951.0000	8.787	0	0	0
24/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	4,427.0000	3,552.0000	(19.765)	0	0	0
24/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,464.0000	7,049.0000	9.050	0	0	0
24/10/2006	R201	2007/02/01			Bond Future	8.4980	8.4720	(0.306)	0.0000	0.0000	0
24/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	17,248.0000	17,930.0000	3.954	0	0	0
24/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	22,044.0000	22,841.0000	3.615	0	0	0
24/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	106,445.0000	104,965.0000	(1.390)	0	0	0
24/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	76.0000	82.0000	7.895	0	0	0
24/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	17,134.0000	16,330.0000	(4.692)	0	0	0
24/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	46,468.0000	47,635.0000	2.511	0	0	0
24/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	13,414.0000	12,726.0000	(5.129)	0	0	0
24/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,678.0000	4,359.0000	(6.819)	0	0	0
24/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,350.0000	6,900.0000	(6.122)	0	0	0
24/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	590.0000	631.0000	6.949	0	0	0
24/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,976.0000	6,289.0000	5.238	0	0	0
24/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,497.0000	36,532.0000	2.916	0	0	0
24/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	60,462.0000	59,066.0000	(2.309)	0	0	0
24/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	34,921.0000	33,748.0000	(3.359)	0	0	0
24/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	10,709.0000	11,197.0000	4.557	0	0	0
24/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	24,994.0000	23,996.0000	(3.993)	0	0	0
24/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,388.0000	1,478.0000	6.484	0	0	0
24/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	225.0000	241.0000	7.111	0	0	0
24/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	90,540.0000	89,071.0000	(1.622)	0	0	0
24/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	46,816.0000	45,506.0000	(2.798)	0	0	0
24/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	75,143.0000	73,698.0000	(1.923)	0	0	0
24/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,942.0000	3,118.0000	5.982	0	0	0
24/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	20,378.0000	21,138.0000	3.730	0	0	0
24/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	15,816.0000	15,051.0000	(4.837)	0	0	0
24/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	25,564.0000	26,436.0000	3.411	0	0	0
24/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	14,577.0000	13,851.0000	(4.980)	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
24/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,308.0000	10,694.0000	(5.430)	0	0	0
24/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	18,779.0000	19,500.0000	3.839	0	0	0
24/10/2006	R201	2007/05/03			Bond Future	8.4720	8.4450	(0.319)	0.0000	0.0000	0
24/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	31,552.0000	32,391.0000	2.659	0	0	0
24/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	24,078.0000	23,299.0000	(3.235)	0	0	0
24/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	18,913.0000	18,242.0000	(3.548)	0	0	0
24/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	25,641.0000	26,372.0000	2.851	0	0	0
24/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	41,681.0000	42,675.0000	2.385	0	0	0
24/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	12,716.0000	12,200.0000	(4.058)	0	0	0
24/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	17,755.0000	17,110.0000	(3.633)	0	0	0
24/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	34,767.0000	35,659.0000	2.566	0	0	0
24/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	16,648.0000	16,029.0000	(3.718)	0	0	0
24/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	33,138.0000	34,004.0000	2.613	0	0	0
24/10/2006	R201	2007/08/02			Bond Future	8.4450	8.4170	(0.332)	0.0000	0.0000	0
24/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	31,073.0000	31,840.0000	2.468	0	0	0
24/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	28,074.0000	27,309.0000	(2.725)	0	0	0
24/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	46,426.0000	47,412.0000	2.124	0	0	0
24/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	23,002.0000	22,327.0000	(2.935)	0	0	0
24/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	16,666.0000	16,121.0000	(3.270)	0	0	0
24/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	36,815.0000	37,671.0000	2.325	0	0	0
24/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	21,842.0000	21,189.0000	(2.990)	0	0	0
24/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	39,889.0000	40,790.0000	2.259	0	0	0
24/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	38,335.0000	39,214.0000	2.293	0	0	0
24/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	20,725.0000	20,094.0000	(3.045)	0	0	0
24/10/2006	R203	2006/11/02			Bond Future	8.4350	8.4050	(0.356)	0.0000	0.0000	0
24/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	30,925.0000	28,836.0000	(6.755)	0	0	0
24/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	68,033.0000	65,942.0000	(3.074)	0	0	0
24/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,708.0000	11,174.0000	15.101	0	0	0
24/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
24/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	49,250.0000	47,159.0000	(4.246)	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
24/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	87,266.0000	85,175.0000	(2.396)	0	0	0
24/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,746.0000	1,121.0000	(35.796)	0	0	0
24/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	21,753.0000	23,762.0000	9.236	0	0	0
24/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	13,816.0000	11,902.0000	(13.854)	0	0	0
24/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	147.0000	65.0000	(55.782)	0	0	0
24/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	826.0000	1,003.0000	21.429	0	0	0
24/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	106,962.0000	104,871.0000	(1.955)	0	0	0
24/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,295.0000	8,519.0000	16.779	0	0	0
24/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	15,391.0000	17,219.0000	11.877	0	0	0
24/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	575.0000	312.0000	(45.739)	0	0	0
24/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	1,033.0000	613.0000	(40.658)	0	0	0
24/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,430.0000	14,101.0000	13.443	0	0	0
24/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,784.0000	1,917.0000	(31.142)	0	0	0
24/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	127,133.0000	125,041.0000	(1.646)	0	0	0
24/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	147,791.0000	145,700.0000	(1.415)	0	0	0
24/10/2006	R203	2007/02/01			Bond Future	8.4210	8.3900	(0.368)	0.0000	0.0000	0
24/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,889.0000	5,332.0000	9.061	0	0	0
24/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	219.0000	248.0000	13.242	0	0	0
24/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	8,480.0000	7,726.0000	(8.892)	0	0	0
24/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	11,050.0000	10,147.0000	(8.172)	0	0	0
24/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	34,379.0000	32,690.0000	(4.913)	0	0	0
24/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,853.0000	2,518.0000	(11.742)	0	0	0
24/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	49,609.0000	47,692.0000	(3.864)	0	0	0
24/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	28,641.0000	30,157.0000	5.293	0	0	0
24/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	41,588.0000	43,387.0000	4.326	0	0	0
24/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	6,378.0000	5,762.0000	(9.658)	0	0	0
24/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	24,047.0000	25,425.0000	5.730	0	0	0
24/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	733.0000	820.0000	11.869	0	0	0
24/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	85,181.0000	83,077.0000	(2.470)	0	0	0
24/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	66,774.0000	64,728.0000	(3.064)	0	0	0
24/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,056.0000	2,271.0000	10.457	0	0	0
24/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,007.0000	10,778.0000	7.705	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
24/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,859.0000	21,089.0000	6.194	0	0	0
24/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	21,847.0000	20,485.0000	(6.234)	0	0	0
24/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	21,900.0000	23,205.0000	5.959	0	0	0
24/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	9,704.0000	8,876.0000	(8.533)	0	0	0
24/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	104,385.0000	102,260.0000	(2.036)	0	0	0
24/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
24/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	124,168.0000	122,037.0000	(1.716)	0	0	0
24/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
24/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	144,456.0000	142,324.0000	(1.476)	0	0	0
24/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	12,521.0000	11,542.0000	(7.819)	0	0	0
24/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,929.0000	19,082.0000	6.431	0	0	0
24/10/2006	R203	2007/05/03			Bond Future	8.3960	8.3640	(0.381)	0.0000	0.0000	0
24/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	9,507.0000	8,851.0000	(6.900)	0	0	0
24/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	10,549.0000	9,842.0000	(6.702)	0	0	0
24/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	34,186.0000	35,653.0000	4.291	0	0	0
24/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	32,018.0000	33,433.0000	4.419	0	0	0
24/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	11,674.0000	10,914.0000	(6.510)	0	0	0
24/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	6,102.0000	5,630.0000	(7.735)	0	0	0
24/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	36,422.0000	37,940.0000	4.168	0	0	0
24/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	45,984.0000	47,686.0000	3.701	0	0	0
24/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	24,080.0000	25,274.0000	4.958	0	0	0
24/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	17,057.0000	16,077.0000	(5.745)	0	0	0
24/10/2006	R203	2007/08/02			Bond Future	8.3690	8.3360	(0.394)	0.0000	0.0000	0
24/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	39,571.0000	41,020.0000	3.662	0	0	0
24/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	14,481.0000	13,716.0000	(5.283)	0	0	0
24/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	41,682.0000	43,173.0000	3.577	0	0	0
24/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	13,361.0000	12,639.0000	(5.404)	0	0	0
24/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	29,857.0000	31,083.0000	4.106	0	0	0
24/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	21,134.0000	20,147.0000	(4.670)	0	0	0
24/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	9,523.0000	8,958.0000	(5.933)	0	0	0
24/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	37,514.0000	38,920.0000	3.748	0	0	0
24/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	50,624.0000	52,273.0000	3.257	0	0	0
24/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	15,669.0000	14,861.0000	(5.157)	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
24/10/2006	R204	2006/11/02			Bond Future	8.4150	8.3900	(0.297)	0.0000	0.0000	0
24/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	155,674.0000	153,834.0000	(1.182)	0	0	0
24/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	133,545.0000	131,705.0000	(1.378)	0	0	0
24/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1,988.0000	1,414.0000	(28.873)	0	0	0
24/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,700.0000	13,805.0000	8.701	0	0	0
24/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,186.0000	11,118.0000	9.150	0	0	0
24/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,845.0000	2,111.0000	(25.800)	0	0	0
24/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	111,989.0000	110,149.0000	(1.643)	0	0	0
24/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,966.0000	3,058.0000	(22.895)	0	0	0
24/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	70,528.0000	68,688.0000	(2.609)	0	0	0
24/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
24/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	578.0000	354.0000	(38.754)	0	0	0
24/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	50,595.0000	48,754.0000	(3.639)	0	0	0
24/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	14,374.0000	12,719.0000	(11.514)	0	0	0
24/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	90,989.0000	89,149.0000	(2.022)	0	0	0
24/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	15,458.0000	16,724.0000	8.190	0	0	0
24/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,143.0000	2,327.0000	8.586	0	0	0
24/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	24,784.0000	26,400.0000	6.520	0	0	0
24/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	31,327.0000	29,487.0000	(5.874)	0	0	0
24/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	163.0000	162.0000	(0.613)	0	0	0
24/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,420.0000	19,825.0000	7.628	0	0	0
24/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	41,785.0000	43,599.0000	4.341	0	0	0
24/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,353.0000	918.0000	(32.151)	0	0	0
24/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	47.0000	21.0000	(55.319)	0	0	0
24/10/2006	R204	2007/02/01			Bond Future	8.3980	8.3730	(0.298)	0.0000	0.0000	0
24/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	152.0000	162.0000	6.579	0	0	0
24/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	18,500.0000	17,611.0000	(4.805)	0	0	0
24/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,884.0000	26,816.0000	3.601	0	0	0
24/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	130,702.0000	128,892.0000	(1.385)	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
24/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	152,400.0000	150,582.0000	(1.193)	0	0	0
24/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	47.0000	50.0000	6.383	0	0	0
24/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	17,030.0000	16,188.0000	(4.944)	0	0	0
24/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	27,519.0000	26,389.0000	(4.106)	0	0	0
24/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,000.0000	5,273.0000	5.460	0	0	0
24/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	30,206.0000	31,231.0000	3.393	0	0	0
24/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	109,734.0000	107,941.0000	(1.634)	0	0	0
24/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	15,656.0000	14,859.0000	(5.091)	0	0	0
24/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	431.0000	460.0000	6.729	0	0	0
24/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,006.0000	28,985.0000	3.496	0	0	0
24/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,088.0000	1,157.0000	6.342	0	0	0
24/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	16,669.0000	17,361.0000	4.151	0	0	0
24/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	89,683.0000	87,930.0000	(1.955)	0	0	0
24/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,234.0000	38,390.0000	3.105	0	0	0
24/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	12,070.0000	11,404.0000	(5.518)	0	0	0
24/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	53,733.0000	52,185.0000	(2.881)	0	0	0
24/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	70,867.0000	69,192.0000	(2.364)	0	0	0
24/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,458.0000	2,604.0000	5.940	0	0	0
24/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	9,709.0000	10,172.0000	4.769	0	0	0
24/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	39,260.0000	37,902.0000	(3.459)	0	0	0
24/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	14,374.0000	13,622.0000	(5.232)	0	0	0
24/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	32,480.0000	33,549.0000	3.291	0	0	0
24/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	50,283.0000	51,623.0000	2.665	0	0	0
24/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	7,780.0000	7,299.0000	(6.183)	0	0	0
24/10/2006	R204	2007/05/03			Bond Future	8.3760	8.3490	(0.322)	0.0000	0.0000	0
24/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	36,539.0000	37,557.0000	2.786	0	0	0
24/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	27,662.0000	26,732.0000	(3.362)	0	0	0
24/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	14,255.0000	13,656.0000	(4.202)	0	0	0
24/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	57,841.0000	59,190.0000	2.332	0	0	0
24/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	46,589.0000	47,778.0000	2.552	0	0	0
24/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	20,143.0000	19,384.0000	(3.768)	0	0	0
24/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	21,510.0000	20,718.0000	(3.682)	0	0	0
24/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	44,478.0000	45,633.0000	2.597	0	0	0
24/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	48,749.0000	49,971.0000	2.507	0	0	0
24/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	18,841.0000	18,115.0000	(3.853)	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
24/10/2006	R204	2007/08/02			Bond Future	8.3530	8.3250	(0.335)	0.0000	0.0000	0
24/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	19,159.0000	18,509.0000	(3.393)	0	0	0
24/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	63,855.0000	65,204.0000	2.113	0	0	0
24/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	25,397.0000	24,610.0000	(3.099)	0	0	0
24/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	53,155.0000	54,367.0000	2.280	0	0	0
24/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	26,807.0000	25,992.0000	(3.040)	0	0	0
24/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	51,128.0000	52,311.0000	2.314	0	0	0
24/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	33,023.0000	32,091.0000	(2.822)	0	0	0
24/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	43,427.0000	44,493.0000	2.455	0	0	0
24/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	24,043.0000	23,284.0000	(3.157)	0	0	0
24/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	55,221.0000	56,461.0000	2.246	0	0	0
24/10/2006	R207	2006/11/02			Bond Future	8.3540	8.3290	(0.299)	0.0000	0.0000	0
24/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	9,551.0000	10,698.0000	12.009	0	0	0
24/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,299.0000	2,623.0000	14.093	0	0	0
24/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	15,311.0000	16,827.0000	9.901	0	0	0
24/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	87,265.0000	85,405.0000	(2.131)	0	0	0
24/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	508.0000	291.0000	(42.717)	0	0	0
24/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	2,458.0000	1,745.0000	(29.007)	0	0	0
24/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	115.0000	121.0000	5.217	0	0	0
24/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	10,070.0000	8,534.0000	(15.253)	0	0	0
24/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	46,409.0000	44,549.0000	(4.008)	0	0	0
24/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,534.0000	1,023.0000	(33.312)	0	0	0
24/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	26,935.0000	25,082.0000	(6.880)	0	0	0
24/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	268.0000	141.0000	(47.388)	0	0	0
24/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	18,536.0000	20,179.0000	8.864	0	0	0
24/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	908.0000	564.0000	(37.885)	0	0	0
24/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	108,570.0000	106,710.0000	(1.713)	0	0	0
24/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	46,318.0000	48,177.0000	4.014	0	0	0
24/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	12,293.0000	13,641.0000	10.966	0	0	0
24/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	130,485.0000	128,625.0000	(1.425)	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
24/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	66,550.0000	64,691.0000	(2.793)	0	0	0
24/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	62.0000	27.0000	(56.452)	0	0	0
24/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	28,845.0000	30,669.0000	6.323	0	0	0
24/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	21,901.0000	23,633.0000	7.908	0	0	0
24/10/2006	R207	2007/02/01			Bond Future	8.3360	8.3100	(0.312)	0.0000	0.0000	0
24/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,231.0000	1,340.0000	8.855	0	0	0
24/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	25,321.0000	26,523.0000	4.747	0	0	0
24/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	65,758.0000	63,948.0000	(2.753)	0	0	0
24/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	402.0000	441.0000	9.701	0	0	0
24/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	9,731.0000	9,014.0000	(7.368)	0	0	0
24/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	85,407.0000	83,527.0000	(2.201)	0	0	0
24/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	32,275.0000	30,840.0000	(4.446)	0	0	0
24/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	5,490.0000	5,013.0000	(8.689)	0	0	0
24/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	27,676.0000	28,942.0000	4.574	0	0	0
24/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	12,584.0000	11,734.0000	(6.755)	0	0	0
24/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,050.0000	7,534.0000	6.865	0	0	0
24/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	20,934.0000	22,003.0000	5.107	0	0	0
24/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,185.0000	3,435.0000	7.849	0	0	0
24/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	8,496.0000	7,843.0000	(7.686)	0	0	0
24/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	35,325.0000	36,766.0000	4.079	0	0	0
24/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	109.0000	121.0000	11.009	0	0	0
24/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	11,092.0000	10,309.0000	(7.059)	0	0	0
24/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	23,072.0000	24,208.0000	4.924	0	0	0
24/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	106,169.0000	104,261.0000	(1.797)	0	0	0
24/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	47,790.0000	46,122.0000	(3.490)	0	0	0
24/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	127,731.0000	125,815.0000	(1.500)	0	0	0
24/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	7,382.0000	6,790.0000	(8.020)	0	0	0
24/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	30,133.0000	31,460.0000	4.404	0	0	0
24/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	149,971.0000	148,052.0000	(1.280)	0	0	0
24/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	25.0000	27.0000	8.000	0	0	0
24/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
24/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	49,604.0000	51,271.0000	3.361	0	0	0
24/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,393.0000	2,141.0000	(10.531)	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
24/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	19,934.0000	18,810.0000	(5.639)	0	0	0
24/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	13,565.0000	14,361.0000	5.868	0	0	0
24/10/2006	R207	2007/05/03			Bond Future	8.3150	8.2880	(0.325)	0.0000	0.0000	0
24/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	41,690.0000	43,068.0000	3.305	0	0	0
24/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	10,609.0000	10,010.0000	(5.646)	0	0	0
24/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	44,148.0000	45,568.0000	3.216	0	0	0
24/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	39,295.0000	40,630.0000	3.397	0	0	0
24/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	11,714.0000	11,071.0000	(5.489)	0	0	0
24/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	9,586.0000	9,029.0000	(5.811)	0	0	0
24/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	54,536.0000	56,109.0000	2.884	0	0	0
24/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	6,237.0000	5,832.0000	(6.494)	0	0	0
24/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	17,006.0000	16,177.0000	(4.875)	0	0	0
24/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	30,402.0000	31,550.0000	3.776	0	0	0
24/10/2006	R207	2007/08/02			Bond Future	8.2920	8.2650	(0.326)	0.0000	0.0000	0
24/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	12,966.0000	12,372.0000	(4.581)	0	0	0
24/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	48,840.0000	50,207.0000	2.799	0	0	0
24/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	46,503.0000	47,835.0000	2.864	0	0	0
24/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	14,076.0000	13,446.0000	(4.476)	0	0	0
24/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	44,219.0000	45,514.0000	2.929	0	0	0
24/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	15,256.0000	14,589.0000	(4.372)	0	0	0
24/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	35,645.0000	36,785.0000	3.198	0	0	0
24/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	20,723.0000	19,902.0000	(3.962)	0	0	0
24/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	58,664.0000	60,163.0000	2.555	0	0	0
24/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	9,185.0000	8,723.0000	(5.030)	0	0	0
24/10/2006	TRTI	2006/11/02			Index Future	235.1260	235.4250	0.127	0.0000	0.0000	500

Grand Total: **2,723**