



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/10/2006

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
27/10/2006	CRD1 2007/02/01			Index Future	0.0000	106.0020	100.000	0.0000	0.0000	0
27/10/2006	CRD1 2007/02/01	106.00	Put	Index Future	0.0000	10,890.0000	100.000	0	0	0
27/10/2006	CRD1 2007/02/01	106.00	Call	Index Future	0.0000	10,910.0000	100.000	0	0	0
27/10/2006	CRDI 2006/11/02			Index Future	103.8610	104.1220	0.251	0.0000	0.0000	10
27/10/2006	GOVI 2006/11/02			jGovi	241.5010	242.1230	0.258	0.0000	0.0000	672
27/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
27/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	115,010.0000	121,230.0000	5.408	0	0	0
27/10/2006	GOVI 2007/02/01			jGovi	246.4770	247.0840	0.246	0.0000	0.0000	0
27/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	4.0000	2.0000	(50.000)	0	0	0
27/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	164,774.0000	170,842.0000	3.683	0	0	0
27/10/2006	GOVI 2007/05/03			jGovi	251.9360	252.5870	0.258	0.0000	0.0000	0
27/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	142.0000	104.0000	(26.761)	0	0	0
27/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	169,502.0000	175,974.0000	3.818	0	0	0
27/10/2006	GOVI 2007/08/02			jGovi	257.8490	258.3650	0.200	0.0000	0.0000	0
27/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	174,129.0000	179,188.0000	2.905	0	0	0
27/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	639.0000	538.0000	(15.806)	0	0	0
27/10/2006	J153 2010/08/31			jSwap	8.8850	8.8500	(0.394)	0.0000	0.0000	0
27/10/2006	J157 2015/09/15			jSwap	8.5560	8.5360	(0.234)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	J186	2026/12/21			jSwap	8.1280	8.0990	(0.357)	0.0000	0.0000	0
27/10/2006	J194	2008/02/28			jSwap	9.0860	9.0740	(0.132)	0.0000	0.0000	0
27/10/2006	J201	2014/12/22			jSwap	8.5470	8.5240	(0.269)	0.0000	0.0000	0
27/10/2006	J203	2017/09/15			jSwap	8.4620	8.4630	0.012	0.0000	0.0000	0
27/10/2006	J204	2018/12/21			jSwap	8.3810	8.3800	(0.012)	0.0000	0.0000	0
27/10/2006	J207	2020/01/15			jSwap	8.3530	8.3480	(0.060)	0.0000	0.0000	0
27/10/2006	JBAR	2005/12/21			jBar	8.7260	8.7260	-	0.0000	0.0000	0
27/10/2006	JFRA	2006/11/02			jFra	8.7910	8.7740	(0.193)	0.0000	0.0000	0
27/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,369.0000	4,327.0000	(0.961)	0	0	0
27/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/10/2006	JFRA	2007/02/01			jFra	9.1040	9.0850	(0.209)	0.0000	0.0000	0
27/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,923.0000	3,878.0000	(1.147)	0	0	0
27/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	13.0000	13.0000	-	0	0	0
27/10/2006	JFRA	2007/05/03			jFra	9.2710	9.2580	(0.140)	0.0000	0.0000	0
27/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,374.0000	4,343.0000	(0.709)	0	0	0
27/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	58.0000	59.0000	1.724	0	0	0
27/10/2006	JFRA	2007/08/02			jFra	9.2440	9.2200	(0.260)	0.0000	0.0000	0
27/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,393.0000	4,339.0000	(1.229)	0	0	0
27/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	143.0000	147.0000	2.797	0	0	0
27/10/2006	JFRA	2007/11/01			jFra	9.1840	9.1690	(0.163)	0.0000	0.0000	0
27/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,665.0000	4,630.0000	(0.750)	0	0	0
27/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	252.0000	256.0000	1.587	0	0	0

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27/10/2006	JFRA	2008/02/07			jFra	9.1090	9.0790	(0.329)	0.0000	0.0000	0
27/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,653.0000	20,665.0000	0.058	0	0	0
27/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,583.0000	24,521.0000	(0.252)	0	0	0
27/10/2006	JN02	2006/11/02			jNote	9.0780	9.0560	(0.242)	0.0000	0.0000	0
27/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,294.0000	32,900.0000	(1.183)	0	0	0
27/10/2006	JN02	2007/02/01			jNote	9.0760	9.0470	(0.320)	0.0000	0.0000	0
27/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,653.0000	9,857.0000	2.113	0	0	0
27/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,034.0000	10,711.0000	(2.927)	0	0	0
27/10/2006	JN02	2007/05/03			jNote	9.0160	8.9820	(0.377)	0.0000	0.0000	0
27/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,615.0000	16,923.0000	1.854	0	0	0
27/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,353.0000	12,041.0000	(2.526)	0	0	0
27/10/2006	JN02	2007/08/02			jNote	8.9210	8.8800	(0.460)	0.0000	0.0000	0
27/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,683.0000	21,077.0000	1.905	0	0	0
27/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	14,686.0000	14,330.0000	(2.424)	0	0	0
27/10/2006	JN05	2006/11/02			jNote	8.7280	8.6770	(0.584)	0.0000	0.0000	0
27/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	59,209.0000	57,219.0000	(3.361)	0	0	0
27/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/10/2006	JN05	2007/02/01			jNote	8.7040	8.6500	(0.620)	0.0000	0.0000	0
27/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	2,956.0000	2,512.0000	(15.020)	0	0	0
27/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	24,837.0000	26,581.0000	7.022	0	0	0
27/10/2006	JN05	2007/05/03			jNote	8.6580	8.6000	(0.670)	0.0000	0.0000	0
27/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	29,383.0000	31,141.0000	5.983	0	0	0
27/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	5,634.0000	5,035.0000	(10.632)	0	0	0
27/10/2006	JN05	2007/08/02			jNote	8.6000	8.5390	(0.709)	0.0000	0.0000	0
27/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	7,619.0000	6,943.0000	(8.873)	0	0	0
27/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	33,738.0000	35,548.0000	5.365	0	0	0

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27/10/2006	JN10	2006/11/02			jNote	8.4200	8.4150	(0.059)	0.0000	0.0000	0
27/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	77,978.0000	77,749.0000	(0.294)	0	0	0
27/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/10/2006	JN10	2007/02/01			jNote	8.3950	8.3920	(0.036)	0.0000	0.0000	0
27/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	727.0000	695.0000	(4.402)	0	0	0
27/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	41,091.0000	41,313.0000	0.540	0	0	0
27/10/2006	JN10	2007/05/03			jNote	8.3560	8.3560	-	0.0000	0.0000	0
27/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	2,185.0000	2,160.0000	(1.144)	0	0	0
27/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	45,230.0000	45,258.0000	0.062	0	0	0
27/10/2006	JN10	2007/08/02			jNote	8.3110	8.3120	0.012	0.0000	0.0000	0
27/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	3,520.0000	3,503.0000	(0.483)	0	0	0
27/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	49,680.0000	49,652.0000	(0.056)	0	0	0
27/10/2006	JROD	2006/10/31			jRod	7.7240	7.7240	-	0.0000	0.0000	0
27/10/2006	JROD	2006/11/30			jRod	7.9840	7.9750	(0.113)	0.0000	0.0000	0
27/10/2006	JROD	2006/12/29			jRod	8.3630	8.3440	(0.227)	0.0000	0.0000	0
27/10/2006	JROD	2007/01/31			jRod	8.2470	8.2360	(0.133)	0.0000	0.0000	0
27/10/2006	JROD	2007/02/28			jRod	8.4940	8.4860	(0.094)	0.0000	0.0000	0
27/10/2006	JROD	2007/03/30			jRod	8.7520	8.7490	(0.034)	0.0000	0.0000	0
27/10/2006	JROD	2007/04/30			jRod	8.5570	8.5580	0.012	0.0000	0.0000	0
27/10/2006	JROD	2007/05/31			jRod	8.7550	8.7580	0.034	0.0000	0.0000	0
27/10/2006	OTH1	2007/02/01			Index Future	0.0000	243.5790	100.000	0.0000	0.0000	0
27/10/2006	OTH1	2007/02/01	243.58	Put	Index Future	0.0000	25,052.0000	100.000	0	0	0
27/10/2006	OTH1	2007/02/01	243.58	Call	Index Future	0.0000	25,042.0000	100.000	0	0	0

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27/10/2006	OTHI	2006/11/02			Index Future	238.6590	239.2920	0.265	0.0000	0.0000	15
27/10/2006	R153	2006/11/02			Bond Future	8.4500	8.3600	(1.065)	0.0000	0.0000	523
27/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	2,661.0000	1,206.0000	(54.679)	0	0	0
27/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	1,295.0000	460.0000	(64.479)	0	0	0
27/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,661.0000	4,355.0000	63.660	0	0	0
27/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,782.0000	7,097.0000	48.411	0	0	0
27/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
27/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,490.0000	4,829.0000	(35.527)	0	0	101
27/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	24,789.0000	21,639.0000	(12.707)	0	0	0
27/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,891.0000	763.0000	(59.651)	0	0	0
27/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	476.0000	964.0000	102.521	0	0	0
27/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	33,806.0000	30,657.0000	(9.315)	0	0	0
27/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	192.0000	37.0000	(80.729)	0	0	0
27/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,636.0000	5,658.0000	55.611	0	0	0
27/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	10,612.0000	13,607.0000	28.223	0	0	0
27/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,019.0000	22,161.0000	16.520	0	0	0
27/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	42,912.0000	39,762.0000	(7.341)	0	0	0
27/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	14.0000	35.0000	150.000	0	0	0
27/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	15,872.0000	12,743.0000	(19.714)	0	0	0
27/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	70,767.0000	67,618.0000	(4.450)	0	0	0
27/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	61,391.0000	58,242.0000	(5.129)	0	0	0
27/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,521.0000	30,670.0000	11.442	0	0	0
27/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	52,107.0000	48,957.0000	(6.045)	0	0	0
27/10/2006	R153	2007/02/01			Bond Future	8.4700	8.3100	(1.889)	0.0000	0.0000	0
27/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	10,244.0000	7,753.0000	(24.317)	0	0	0
27/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,588.0000	12,355.0000	28.859	0	0	0

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27/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,408.0000	18,941.0000	22.930	0	0	0
27/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,281.0000	4,556.0000	(27.464)	0	0	0
27/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,375.0000	14,411.0000	26.690	0	0	0
27/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	8,758.0000	6,536.0000	(25.371)	0	0	0
27/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	13,747.0000	10,696.0000	(22.194)	0	0	0
27/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,510.0000	8,716.0000	33.886	0	0	0
27/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,054.0000	2,846.0000	(29.798)	0	0	0
27/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	143.0000	258.0000	80.420	0	0	0
27/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	860.0000	1,375.0000	59.884	0	0	0
27/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,482.0000	7,126.0000	(24.847)	0	0	0
27/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	33,214.0000	28,471.0000	(14.280)	0	0	0
27/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,252.0000	25,302.0000	19.057	0	0	0
27/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	41,251.0000	36,251.0000	(12.121)	0	0	0
27/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,464.0000	13,366.0000	27.733	0	0	0
27/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	371.0000	628.0000	69.272	0	0	0
27/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	25,708.0000	21,373.0000	(16.862)	0	0	0
27/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,804.0000	2,726.0000	51.109	0	0	0
27/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	19,188.0000	15,449.0000	(19.486)	0	0	0
27/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,656.0000	5,174.0000	41.521	0	0	0
27/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	49,630.0000	44,487.0000	(10.363)	0	0	0
27/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	50.0000	95.0000	90.000	0	0	0
27/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	66,955.0000	61,713.0000	(7.829)	0	0	0
27/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	15.0000	31.0000	106.667	0	0	0
27/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	58,222.0000	53,010.0000	(8.952)	0	0	0
27/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,775.0000	32,212.0000	15.975	0	0	0
27/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,580.0000	1,760.0000	(31.783)	0	0	0
27/10/2006	R153	2007/05/03			Bond Future	8.3430	8.2550	(1.055)	0.0000	0.0000	0
27/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,294.0000	17,824.0000	9.390	0	0	0
27/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	11,472.0000	10,288.0000	(10.321)	0	0	0
27/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,863.0000	21,580.0000	8.644	0	0	0
27/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,816.0000	22,579.0000	8.469	0	0	0
27/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	8,369.0000	7,418.0000	(11.363)	0	0	0
27/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	8,936.0000	7,939.0000	(11.157)	0	0	0
27/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,793.0000	23,600.0000	8.292	0	0	0
27/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	7,830.0000	6,922.0000	(11.596)	0	0	0

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27/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	25,929.0000	27,904.0000	7.617	0	0	0
27/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	5,923.0000	5,183.0000	(12.494)	0	0	0
27/10/2006	R153	2007/08/02			Bond Future	8.2820	8.1940	(1.063)	0.0000	0.0000	0
27/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	14,156.0000	13,056.0000	(7.771)	0	0	0
27/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	20,387.0000	21,814.0000	7.000	0	0	0
27/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	25,400.0000	27,022.0000	6.386	0	0	0
27/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	10,667.0000	9,761.0000	(8.493)	0	0	0
27/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	23,661.0000	25,220.0000	6.589	0	0	0
27/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	11,201.0000	10,264.0000	(8.365)	0	0	0
27/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	11,754.0000	10,784.0000	(8.253)	0	0	0
27/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	24,522.0000	26,113.0000	6.488	0	0	0
27/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	29,071.0000	30,815.0000	5.999	0	0	0
27/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	8,716.0000	7,932.0000	(8.995)	0	0	0
27/10/2006	R157	2006/11/02			Bond Future	8.1900	8.1450	(0.549)	0.0000	0.0000	6
27/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	93,841.0000	90,446.0000	(3.618)	0	0	0
27/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
27/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	76,706.0000	80,101.0000	4.426	0	0	0
27/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	41,301.0000	44,689.0000	8.203	0	0	0
27/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	88.0000	23.0000	(73.864)	0	0	0
27/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	73,408.0000	70,013.0000	(4.625)	0	0	0
27/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	93,918.0000	97,314.0000	3.616	0	0	0
27/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	26.0000	31.0000	19.231	0	0	0
27/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	30,491.0000	33,822.0000	10.925	0	0	0
27/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	23,389.0000	26,580.0000	13.643	0	0	0
27/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	114,672.0000	111,277.0000	(2.961)	0	0	0
27/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,031.0000	1,351.0000	31.038	0	0	0
27/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	110,810.0000	114,205.0000	3.064	0	0	0
27/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	33,730.0000	30,339.0000	(10.053)	0	0	171
27/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	53,365.0000	49,970.0000	(6.362)	0	0	0
27/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	59,167.0000	62,562.0000	5.738	0	0	0
27/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	15,446.0000	12,371.0000	(19.908)	0	0	0
27/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	314.0000	110.0000	(64.968)	0	0	100
27/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	3,593.0000	2,137.0000	(40.523)	0	0	0
27/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	557.0000	221.0000	(60.323)	0	0	0
27/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	170.0000	52.0000	(69.412)	0	0	0
27/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	44.0000	10.0000	(77.273)	0	0	20
27/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	34,090.0000	37,452.0000	9.862	0	0	20
27/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,102.0000	10,041.0000	23.932	0	0	0
27/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	19,947.0000	23,006.0000	15.336	0	0	0
27/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	26,916.0000	30,193.0000	12.175	0	0	0
27/10/2006	R157	2007/02/01			Bond Future	8.1900	8.1040	(1.050)	0.0000	0.0000	0
27/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	62,704.0000	68,078.0000	8.570	0	0	0
27/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	56,520.0000	51,254.0000	(9.317)	0	0	0
27/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,638.0000	1,268.0000	(22.589)	0	0	150
27/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,904.0000	3,934.0000	(19.780)	0	0	0
27/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	73,753.0000	68,003.0000	(7.796)	0	0	0
27/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,049.0000	14,301.0000	18.690	0	0	250
27/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,379.0000	10,133.0000	20.933	0	0	0
27/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	41,269.0000	36,679.0000	(11.122)	0	0	0
27/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	93,600.0000	99,539.0000	6.345	0	0	0
27/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,910.0000	6,462.0000	(18.306)	0	0	0
27/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,454.0000	5,531.0000	24.181	0	0	0
27/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	33,604.0000	29,513.0000	(12.174)	0	0	0
27/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,982.0000	17,582.0000	17.354	0	0	0
27/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	92,449.0000	86,397.0000	(6.546)	0	0	0
27/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	29,052.0000	25,308.0000	(12.887)	0	0	0
27/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,148.0000	2,742.0000	27.654	0	0	0
27/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	933.0000	1,225.0000	31.297	0	0	0
27/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	9,578.0000	7,891.0000	(17.613)	0	0	0
27/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	42,829.0000	47,485.0000	10.871	0	0	0
27/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	10,519.0000	8,703.0000	(17.264)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	40,211.0000	44,738.0000	11.258	0	0	0
27/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,088.0000	832.0000	(23.529)	0	0	0
27/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	109,404.0000	115,492.0000	5.565	0	0	0
27/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	48,240.0000	53,136.0000	10.149	0	0	0
27/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	96,755.0000	102,729.0000	6.174	0	0	0
27/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,814.0000	1,408.0000	(22.381)	0	0	0
27/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,992.0000	2,359.0000	(21.156)	0	0	0
27/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	77,941.0000	83,653.0000	7.329	0	0	0
27/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	15,107.0000	12,714.0000	(15.840)	0	0	0
27/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	11,538.0000	9,586.0000	(16.918)	0	0	0
27/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	37,656.0000	42,048.0000	11.663	0	0	0
27/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	12,637.0000	10,544.0000	(16.562)	0	0	0
27/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	35,170.0000	39,421.0000	12.087	0	0	0
27/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	30,428.0000	34,378.0000	12.981	0	0	150
27/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	23,923.0000	27,387.0000	14.480	0	0	0
27/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	19,521.0000	16,641.0000	(14.753)	0	0	0
27/10/2006	R157	2007/05/03			Bond Future	8.1140	8.0680	(0.567)	0.0000	0.0000	0
27/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	14,188.0000	13,198.0000	(6.978)	0	0	0
27/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	12,200.0000	11,313.0000	(7.270)	0	0	0
27/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	70,785.0000	73,411.0000	3.710	0	0	0
27/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	60,479.0000	62,917.0000	4.031	0	0	0
27/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	58,006.0000	60,393.0000	4.115	0	0	0
27/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	8,876.0000	8,178.0000	(7.864)	0	0	0
27/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	46,350.0000	48,463.0000	4.559	0	0	0
27/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	18,889.0000	17,677.0000	(6.416)	0	0	0
27/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	13,165.0000	12,228.0000	(7.117)	0	0	0
27/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	55,578.0000	57,913.0000	4.201	0	0	0
27/10/2006	R157	2007/08/02			Bond Future	8.0750	8.0310	(0.545)	0.0000	0.0000	0
27/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	56,371.0000	58,873.0000	4.438	0	0	0
27/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	6,535.0000	5,929.0000	(9.273)	0	0	0
27/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	20,226.0000	19,211.0000	(5.018)	0	0	0
27/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	19,110.0000	18,135.0000	(5.102)	0	0	0
27/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	65,590.0000	67,724.0000	3.254	0	0	0
27/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	77,357.0000	79,679.0000	3.002	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	63,339.0000	65,433.0000	3.306	0	0	0
27/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	14,217.0000	13,432.0000	(5.522)	0	0	0
27/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	25,185.0000	24,003.0000	(4.693)	0	0	0
27/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	54,710.0000	56,636.0000	3.520	0	0	0
27/10/2006	R186	2006/11/02			Bond Future	7.8340	7.7990	(0.447)	7.8700	7.8700	27
27/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	4,054.0000	4,955.0000	22.225	0	0	0
27/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	1,870.0000	966.0000	(48.342)	0	0	0
27/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	21,655.0000	24,982.0000	15.364	0	0	0
27/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,248.0000	10,917.0000	(23.379)	0	0	0
27/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	43,153.0000	47,280.0000	9.564	0	0	0
27/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	129,515.0000	133,747.0000	3.268	0	0	0
27/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	76,601.0000	80,833.0000	5.525	0	0	0
27/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	177,710.0000	173,478.0000	(2.381)	0	0	0
27/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	33.0000	8.0000	(75.758)	0	0	0
27/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	54,394.0000	58,601.0000	7.734	0	0	0
27/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	41,435.0000	37,219.0000	(10.175)	0	0	0
27/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	155.0000	171.0000	10.323	0	0	0
27/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	141,683.0000	137,451.0000	(2.987)	0	0	0
27/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	106,972.0000	102,740.0000	(3.956)	0	0	0
27/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	103,525.0000	107,757.0000	4.088	0	0	0
27/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	73,523.0000	69,291.0000	(5.756)	0	0	0
27/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	152.0000	47.0000	(69.079)	0	0	0
27/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	72.0000	19.0000	(73.611)	0	0	0
27/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	48,773.0000	52,953.0000	8.570	0	0	0
27/10/2006	R186	2007/02/01			Bond Future	7.8060	7.7710	(0.448)	0.0000	0.0000	0
27/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,375.0000	30,277.0000	6.703	0	0	0
27/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	35,139.0000	32,820.0000	(6.600)	0	0	0

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27/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	21,886.0000	20,188.0000	(7.758)	0	0	0
27/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	44,903.0000	47,426.0000	5.619	0	0	0
27/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	60,595.0000	63,554.0000	4.883	0	0	0
27/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	14,509.0000	13,246.0000	(8.705)	0	0	0
27/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	134,594.0000	138,517.0000	2.915	0	0	0
27/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,491.0000	2,193.0000	(11.963)	0	0	0
27/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	173,536.0000	169,380.0000	(2.395)	0	0	0
27/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	515.0000	580.0000	12.621	0	0	0
27/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	110,674.0000	114,410.0000	3.376	0	0	0
27/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,836.0000	7,061.0000	(9.890)	0	0	0
27/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,200.0000	8,951.0000	9.159	0	0	0
27/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,419.0000	3,933.0000	(10.998)	0	0	0
27/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,496.0000	1,667.0000	11.430	0	0	0
27/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	87,320.0000	90,766.0000	3.946	0	0	0
27/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	77,848.0000	74,377.0000	(4.459)	0	0	0
27/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	13,036.0000	11,871.0000	(8.937)	0	0	0
27/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	53,503.0000	50,552.0000	(5.516)	0	0	0
27/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	138,782.0000	134,733.0000	(2.918)	0	0	0
27/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,748.0000	4,134.0000	10.299	0	0	0
27/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,866.0000	17,137.0000	8.011	0	0	0
27/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	106,595.0000	102,760.0000	(3.598)	0	0	0
27/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	64,788.0000	67,844.0000	4.717	0	0	0
27/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	11,787.0000	10,711.0000	(9.129)	0	0	0
27/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	69,164.0000	72,309.0000	4.547	0	0	0
27/10/2006	R186	2007/05/03			Bond Future	7.7770	7.7420	(0.450)	0.0000	0.0000	0
27/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	25,702.0000	24,315.0000	(5.396)	0	0	0
27/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	80,586.0000	83,409.0000	3.503	0	0	0
27/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	17,414.0000	16,366.0000	(6.018)	0	0	0
27/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	99,860.0000	103,022.0000	3.166	0	0	0
27/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	120,487.0000	123,935.0000	2.862	0	0	0
27/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	11,428.0000	10,666.0000	(6.668)	0	0	0
27/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	103,891.0000	107,115.0000	3.103	0	0	0
27/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	18,872.0000	17,760.0000	(5.892)	0	0	0
27/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	16,048.0000	15,062.0000	(6.144)	0	0	0
27/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	95,882.0000	98,981.0000	3.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R186	2007/08/02			Bond Future	7.7480	7.7140	(0.439)	0.0000	0.0000	0
27/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	33,141.0000	31,750.0000	(4.197)	0	0	0
27/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	91,119.0000	93,806.0000	2.949	0	0	0
27/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	22,575.0000	21,518.0000	(4.682)	0	0	0
27/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	24,118.0000	23,009.0000	(4.598)	0	0	0
27/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	105,710.0000	108,624.0000	2.757	0	0	0
27/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	109,486.0000	112,453.0000	2.710	0	0	0
27/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	113,307.0000	116,327.0000	2.665	0	0	0
27/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	129,002.0000	132,217.0000	2.492	0	0	0
27/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	17,181.0000	16,318.0000	(5.023)	0	0	0
27/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	25,745.0000	24,582.0000	(4.517)	0	0	0
27/10/2006	R194	2006/11/02			Bond Future	8.8320	8.7550	(0.872)	0.0000	0.0000	0
27/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,870.0000	21,923.0000	(4.141)	0	0	0
27/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,047.0000	25,100.0000	(3.636)	0	0	0
27/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,706.0000	18,759.0000	(4.806)	0	0	0
27/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	45.0000	82.0000	82.222	0	0	0
27/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,238.0000	28,291.0000	(3.239)	0	0	0
27/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	85.0000	149.0000	75.294	0	0	0
27/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,558.0000	2,676.0000	(24.789)	0	0	0
27/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,442.0000	31,496.0000	(2.916)	0	0	0
27/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,188.0000	6,242.0000	(13.161)	0	0	0
27/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,137.0000	3,226.0000	(22.021)	0	0	0
27/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,661.0000	34,714.0000	(2.656)	0	0	0
27/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,005.0000	2,164.0000	(27.987)	0	0	0
27/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	148.0000	255.0000	72.297	0	0	0
27/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,420.0000	12,473.0000	(7.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,297.0000	9,350.0000	(9.197)	0	0	0
27/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,556.0000	15,610.0000	(5.714)	0	0	0
27/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2007/02/01			Bond Future	8.8350	8.7420	(1.053)	0.0000	0.0000	0
27/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,802.0000	22,871.0000	(3.911)	0	0	0
27/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,836.0000	3,248.0000	14.528	0	0	0
27/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,005.0000	28,073.0000	(3.213)	0	0	0
27/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,030.0000	6,323.0000	(10.057)	0	0	0
27/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
27/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,457.0000	3,915.0000	(12.161)	0	0	0
27/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,654.0000	17,729.0000	(4.959)	0	0	0
27/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,190.0000	3,670.0000	(12.411)	0	0	0
27/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,601.0000	2,992.0000	15.033	0	0	0
27/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,219.0000	20,290.0000	(4.378)	0	0	0
27/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,398.0000	25,466.0000	(3.531)	0	0	0
27/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
27/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	20.0000	28.0000	40.000	0	0	0
27/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,331.0000	4,726.0000	(11.349)	0	0	0
27/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	52.0000	70.0000	34.615	0	0	0
27/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,967.0000	2,294.0000	16.624	0	0	0
27/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,117.0000	15,203.0000	(5.671)	0	0	0
27/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,145.0000	1,370.0000	19.651	0	0	0
27/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	594.0000	733.0000	23.401	0	0	0
27/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,010.0000	8,217.0000	(8.801)	0	0	0
27/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,630.0000	12,736.0000	(6.559)	0	0	0
27/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,224.0000	10,366.0000	(7.644)	0	0	0
27/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,935.0000	3,436.0000	(12.681)	0	0	0
27/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	124.0000	162.0000	30.645	0	0	0
27/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	268.0000	342.0000	27.612	0	0	0
27/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,083.0000	3,516.0000	14.045	0	0	0
27/10/2006	R194	2007/05/03			Bond Future	8.7870	8.6870	(1.138)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,377.0000	5,798.0000	7.830	0	0	0
27/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,135.0000	2,839.0000	(9.442)	0	0	0
27/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,113.0000	3,757.0000	(8.655)	0	0	0
27/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,767.0000	3,431.0000	(8.920)	0	0	0
27/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,721.0000	7,202.0000	7.157	0	0	0
27/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,806.0000	6,247.0000	7.596	0	0	0
27/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,589.0000	6,020.0000	7.712	0	0	0
27/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,867.0000	4,470.0000	(8.157)	0	0	0
27/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,579.0000	4,960.0000	8.321	0	0	0
27/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,937.0000	3,591.0000	(8.788)	0	0	0
27/10/2006	R194	2007/08/02			Bond Future	8.7070	8.5980	(1.252)	0.0000	0.0000	0
27/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,457.0000	7,798.0000	4.573	0	0	0
27/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,847.0000	7,170.0000	4.717	0	0	0
27/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,699.0000	7,018.0000	4.762	0	0	0
27/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,506.0000	4,252.0000	(5.637)	0	0	0
27/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,981.0000	4,710.0000	(5.441)	0	0	0
27/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,105.0000	4,829.0000	(5.406)	0	0	0
27/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,231.0000	4,951.0000	(5.353)	0	0	0
27/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,989.0000	6,286.0000	4.959	0	0	0
27/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,755.0000	5,457.0000	(5.178)	0	0	0
27/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,554.0000	6,868.0000	4.791	0	0	0
27/10/2006	R201	2006/11/02			Bond Future	8.1690	8.1290	(0.490)	0.0000	0.0000	26
27/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,064.0000	1,317.0000	23.778	0	0	0
27/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	11,234.0000	9,092.0000	(19.067)	0	0	0
27/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	25,487.0000	23,094.0000	(9.389)	0	0	0
27/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	56,877.0000	54,481.0000	(4.213)	0	0	0
27/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	41,018.0000	38,622.0000	(5.841)	0	0	0
27/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	2,454.0000	1,486.0000	(39.446)	0	0	0
27/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	34,016.0000	36,407.0000	7.029	0	0	0
27/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	36.0000	39.0000	8.333	0	0	0
27/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	197.0000	71.0000	(63.959)	0	0	0
27/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	7,283.0000	8,711.0000	19.607	0	0	0
27/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	19,752.0000	22,021.0000	11.487	0	0	0
27/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	89,498.0000	87,102.0000	(2.677)	0	0	0
27/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	62,136.0000	64,531.0000	3.854	0	0	0
27/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	73,035.0000	70,639.0000	(3.281)	0	0	0
27/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	48,202.0000	50,598.0000	4.971	0	0	0
27/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	22,572.0000	24,896.0000	10.296	0	0	0
27/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	105.0000	33.0000	(68.571)	0	0	0
27/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	53.0000	15.0000	(71.698)	0	0	0
27/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	25,422.0000	27,779.0000	9.271	0	0	0
27/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	26.0000	6.0000	(76.923)	0	0	0
27/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	28,286.0000	30,662.0000	8.400	0	0	0
27/10/2006	R201	2007/02/01			Bond Future	8.1370	8.0960	(0.504)	0.0000	0.0000	0
27/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,863.0000	2,077.0000	11.487	0	0	0
27/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	42,054.0000	40,044.0000	(4.780)	0	0	0
27/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,318.0000	21,632.0000	6.467	0	0	0
27/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,858.0000	4,254.0000	10.264	0	0	0
27/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,779.0000	13,758.0000	7.661	0	0	0
27/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	20,846.0000	19,419.0000	(6.845)	0	0	0
27/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	55,538.0000	53,346.0000	(3.947)	0	0	0
27/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	13,724.0000	12,632.0000	(7.957)	0	0	0
27/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,233.0000	7,888.0000	9.056	0	0	0
27/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	29,612.0000	31,232.0000	5.471	0	0	0
27/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	8,619.0000	7,833.0000	(9.119)	0	0	0
27/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	30,228.0000	28,477.0000	(5.793)	0	0	0
27/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	52,176.0000	54,227.0000	3.931	0	0	0
27/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	64,542.0000	66,719.0000	3.373	0	0	0
27/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,873.0000	1,644.0000	(12.226)	0	0	0
27/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	3,150.0000	2,796.0000	(11.238)	0	0	0
27/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	7,083.0000	6,405.0000	(9.572)	0	0	0
27/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	7,820.0000	7,089.0000	(9.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	85,804.0000	83,441.0000	(2.754)	0	0	0
27/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	314.0000	357.0000	13.694	0	0	0
27/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	809.0000	911.0000	12.608	0	0	0
27/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	70,246.0000	67,943.0000	(3.278)	0	0	0
27/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	33,763.0000	35,490.0000	5.115	0	0	0
27/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	31,661.0000	33,336.0000	5.290	0	0	0
27/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	40,351.0000	42,221.0000	4.634	0	0	0
27/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	5,216.0000	4,681.0000	(10.257)	0	0	0
27/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	6,406.0000	5,778.0000	(9.803)	0	0	0
27/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	35,914.0000	37,692.0000	4.951	0	0	0
27/10/2006	R201	2007/05/03			Bond Future	8.1020	8.0630	(0.481)	0.0000	0.0000	0
27/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	15,250.0000	14,424.0000	(5.416)	0	0	0
27/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	37,759.0000	39,172.0000	3.742	0	0	0
27/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	9,932.0000	9,322.0000	(6.142)	0	0	0
27/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	48,997.0000	50,626.0000	3.325	0	0	0
27/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	57,184.0000	58,940.0000	3.071	0	0	0
27/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	7,273.0000	6,790.0000	(6.641)	0	0	0
27/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	11,517.0000	10,838.0000	(5.896)	0	0	0
27/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	10,702.0000	10,058.0000	(6.018)	0	0	0
27/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	47,031.0000	48,627.0000	3.394	0	0	0
27/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	45,101.0000	46,662.0000	3.461	0	0	0
27/10/2006	R201	2007/08/02			Bond Future	8.0660	8.0280	(0.471)	0.0000	0.0000	0
27/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	19,230.0000	18,423.0000	(4.197)	0	0	0
27/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	43,209.0000	44,535.0000	3.069	0	0	0
27/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	61,399.0000	63,002.0000	2.611	0	0	0
27/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	10,660.0000	10,130.0000	(4.972)	0	0	0
27/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	53,779.0000	55,278.0000	2.787	0	0	0
27/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	51,942.0000	53,413.0000	2.832	0	0	0
27/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	13,635.0000	13,000.0000	(4.657)	0	0	0
27/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	50,134.0000	51,577.0000	2.878	0	0	0
27/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	14,469.0000	13,807.0000	(4.575)	0	0	0
27/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	15,342.0000	14,652.0000	(4.497)	0	0	0
27/10/2006	R203	2006/11/02			Bond Future	8.0640	8.0140	(0.620)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	440.0000	130.0000	(70.455)	0	0	0
27/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
27/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	13,730.0000	17,032.0000	24.050	0	0	0
27/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	47,886.0000	51,498.0000	7.543	0	0	0
27/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	30,793.0000	34,403.0000	11.723	0	0	0
27/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	100,853.0000	97,241.0000	(3.581)	0	0	0
27/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,153.0000	3,274.0000	52.067	0	0	0
27/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,780.0000	4,288.0000	(36.755)	0	0	0
27/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	34,242.0000	37,854.0000	10.548	0	0	0
27/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	80,682.0000	77,070.0000	(4.477)	0	0	0
27/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	37,677.0000	41,289.0000	9.587	0	0	0
27/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	121,511.0000	117,899.0000	(2.973)	0	0	0
27/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	41,096.0000	44,708.0000	8.789	0	0	0
27/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	60,987.0000	57,374.0000	(5.924)	0	0	0
27/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	41,753.0000	38,141.0000	(8.651)	0	0	0
27/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	45.0000	73.0000	62.222	0	0	0
27/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	23,015.0000	19,432.0000	(15.568)	0	0	0
27/10/2006	R203	2007/02/01			Bond Future	8.0370	7.9860	(0.635)	0.0000	0.0000	0
27/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,653.0000	1,320.0000	(20.145)	0	0	0
27/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	23,840.0000	26,236.0000	10.050	0	0	0
27/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	77,861.0000	74,316.0000	(4.553)	0	0	0
27/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	2,421.0000	1,963.0000	(18.918)	0	0	0
27/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	39,124.0000	42,151.0000	7.737	0	0	0
27/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	44,840.0000	48,021.0000	7.094	0	0	0
27/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	36,363.0000	39,303.0000	8.085	0	0	0
27/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	383.0000	477.0000	24.543	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,104.0000	3,405.0000	(17.032)	0	0	0
27/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	41,952.0000	45,060.0000	7.408	0	0	0
27/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	99.0000	127.0000	28.283	0	0	0
27/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	50,768.0000	54,073.0000	6.510	0	0	0
27/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,828.0000	7,585.0000	(14.080)	0	0	0
27/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	97,404.0000	93,794.0000	(3.706)	0	0	0
27/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	2,904.0000	2,373.0000	(18.285)	0	0	0
27/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	117,623.0000	113,991.0000	(3.088)	0	0	0
27/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	21.0000	28.0000	33.333	0	0	0
27/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,215.0000	1,472.0000	21.152	0	0	0
27/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	3,462.0000	2,851.0000	(17.649)	0	0	0
27/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	572.0000	438.0000	(23.427)	0	0	0
27/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	66,160.0000	69,664.0000	5.296	0	0	0
27/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	59,325.0000	55,944.0000	(5.699)	0	0	0
27/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,236.0000	8,326.0000	15.064	0	0	0
27/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,221.0000	3,801.0000	18.007	0	0	0
27/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	42,409.0000	39,350.0000	(7.213)	0	0	0
27/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	27,937.0000	25,389.0000	(9.121)	0	0	0
27/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,651.0000	14,749.0000	(11.423)	0	0	0
27/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	14,013.0000	15,749.0000	12.388	0	0	0
27/10/2006	R203	2007/05/03			Bond Future	8.0050	7.9540	(0.637)	0.0000	0.0000	0
27/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	7,815.0000	6,928.0000	(11.350)	0	0	0
27/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	2,184.0000	1,864.0000	(14.652)	0	0	0
27/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	41,840.0000	44,546.0000	6.467	0	0	0
27/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	69,068.0000	72,342.0000	4.740	0	0	0
27/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	3,770.0000	3,270.0000	(13.263)	0	0	0
27/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	4,289.0000	3,734.0000	(12.940)	0	0	0
27/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	54,929.0000	57,967.0000	5.531	0	0	0
27/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	57,688.0000	60,781.0000	5.362	0	0	0
27/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	52,211.0000	55,191.0000	5.708	0	0	0
27/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	4,865.0000	4,251.0000	(12.621)	0	0	0
27/10/2006	R203	2007/08/02			Bond Future	7.9700	7.9210	(0.615)	0.0000	0.0000	0
27/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	4,413.0000	3,960.0000	(10.265)	0	0	0
27/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	57,027.0000	59,711.0000	4.707	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	72,716.0000	75,670.0000	4.062	0	0	0
27/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	7,981.0000	7,256.0000	(9.084)	0	0	0
27/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	59,555.0000	62,289.0000	4.591	0	0	0
27/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	7,263.0000	6,590.0000	(9.266)	0	0	0
27/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	47,348.0000	49,806.0000	5.191	0	0	0
27/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	6,599.0000	5,974.0000	(9.471)	0	0	0
27/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	11,424.0000	10,474.0000	(8.316)	0	0	0
27/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	62,121.0000	64,904.0000	4.480	0	0	0
27/10/2006	R204	2006/11/02			Bond Future	8.0390	7.9940	(0.560)	0.0000	0.0000	0
27/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	62,810.0000	59,364.0000	(5.486)	0	0	0
27/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	69,916.0000	73,362.0000	4.929	0	0	0
27/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,690.0000	19,327.0000	(14.822)	0	0	0
27/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	277.0000	360.0000	29.964	0	0	0
27/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	83,811.0000	80,365.0000	(4.112)	0	0	0
27/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
27/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	42,353.0000	38,907.0000	(8.136)	0	0	0
27/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	45,248.0000	48,692.0000	7.611	0	0	0
27/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	41,655.0000	45,096.0000	8.261	0	0	0
27/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
27/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
27/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	857.0000	368.0000	(57.060)	0	0	0
27/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	16,804.0000	19,761.0000	17.597	0	0	0
27/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	52,385.0000	55,830.0000	6.576	0	0	0
27/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	34,432.0000	37,852.0000	9.933	0	0	0
27/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	33.0000	7.0000	(78.788)	0	0	0
27/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	15.0000	3.0000	(80.000)	0	0	0
27/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	105,367.0000	101,921.0000	(3.270)	0	0	0
27/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	38,048.0000	41,482.0000	9.025	0	0	0
27/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,079.0000	4,833.0000	(31.728)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	127,495.0000	124,049.0000	(2.703)	0	0	0
27/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,093.0000	5,293.0000	29.318	0	0	0
27/10/2006	R204	2007/02/01			Bond Future	8.0110	7.9650	(0.574)	0.0000	0.0000	0
27/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,524.0000	3,966.0000	12.543	0	0	0
27/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	21,708.0000	19,915.0000	(8.260)	0	0	0
27/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	63,400.0000	60,353.0000	(4.806)	0	0	0
27/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	3,032.0000	2,638.0000	(12.995)	0	0	0
27/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	20,875.0000	22,571.0000	8.125	0	0	0
27/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	74,253.0000	77,348.0000	4.168	0	0	0
27/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,607.0000	1,832.0000	14.001	0	0	0
27/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	58,951.0000	61,832.0000	4.887	0	0	0
27/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,948.0000	7,718.0000	11.082	0	0	0
27/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	5,069.0000	4,461.0000	(11.994)	0	0	0
27/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	82,192.0000	78,928.0000	(3.971)	0	0	0
27/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	46,639.0000	43,919.0000	(5.832)	0	0	0
27/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	123,871.0000	120,421.0000	(2.785)	0	0	0
27/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	6,931.0000	6,149.0000	(11.283)	0	0	0
27/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,420.0000	13,621.0000	9.670	0	0	0
27/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	654.0000	755.0000	15.443	0	0	0
27/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	32,434.0000	30,147.0000	(7.051)	0	0	0
27/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	8,488.0000	7,572.0000	(10.792)	0	0	0
27/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	6,251.0000	5,532.0000	(11.502)	0	0	0
27/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	50,199.0000	52,906.0000	5.393	0	0	0
27/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	102,486.0000	99,099.0000	(3.305)	0	0	0
27/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	53,076.0000	55,845.0000	5.217	0	0	0
27/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	236.0000	276.0000	16.949	0	0	0
27/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	47,369.0000	50,011.0000	5.577	0	0	0
27/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	44,590.0000	47,163.0000	5.770	0	0	0
27/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	7,675.0000	6,828.0000	(11.036)	0	0	0
27/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	31,746.0000	33,915.0000	6.832	0	0	0
27/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	13,878.0000	12,558.0000	(9.511)	0	0	0
27/10/2006	R204	2007/05/03			Bond Future	7.9810	7.9360	(0.564)	0.0000	0.0000	0
27/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	80,289.0000	83,061.0000	3.453	0	0	0
27/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	64,395.0000	66,901.0000	3.892	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	7,683.0000	7,076.0000	(7.901)	0	0	0
27/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	10,629.0000	9,852.0000	(7.310)	0	0	0
27/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	12,408.0000	11,535.0000	(7.036)	0	0	0
27/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	66,957.0000	69,512.0000	3.816	0	0	0
27/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	11,492.0000	10,667.0000	(7.179)	0	0	0
27/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	69,557.0000	72,159.0000	3.741	0	0	0
27/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	54,554.0000	56,853.0000	4.214	0	0	0
27/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	16,658.0000	15,577.0000	(6.489)	0	0	0
27/10/2006	R204	2007/08/02			Bond Future	7.9510	7.9070	(0.553)	0.0000	0.0000	0
27/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	85,628.0000	88,201.0000	3.005	0	0	0
27/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	21,754.0000	20,657.0000	(5.043)	0	0	0
27/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	17,149.0000	16,223.0000	(5.400)	0	0	0
27/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	70,696.0000	73,040.0000	3.316	0	0	0
27/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	73,110.0000	75,494.0000	3.261	0	0	0
27/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	16,125.0000	15,240.0000	(5.488)	0	0	0
27/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	75,555.0000	77,979.0000	3.208	0	0	0
27/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	15,150.0000	14,305.0000	(5.578)	0	0	0
27/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	61,384.0000	63,556.0000	3.538	0	0	0
27/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	11,706.0000	11,009.0000	(5.954)	0	0	0
27/10/2006	R207	2006/11/02			Bond Future	7.9940	7.9490	(0.563)	0.0000	0.0000	0
27/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	34,381.0000	37,866.0000	10.136	0	0	0
27/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	19,706.0000	23,053.0000	16.985	0	0	0
27/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	4,782.0000	6,484.0000	35.592	0	0	0
27/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
27/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	81,286.0000	77,798.0000	(4.291)	0	0	0
27/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,318.0000	2,532.0000	(41.362)	0	0	0
27/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	38,044.0000	41,531.0000	9.166	0	0	0
27/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	48,917.0000	52,405.0000	7.130	0	0	0
27/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	192.0000	51.0000	(73.438)	0	0	0
27/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	41,688.0000	45,176.0000	8.367	0	0	0
27/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	73,602.0000	77,089.0000	4.738	0	0	0
27/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	103,201.0000	99,713.0000	(3.380)	0	0	0
27/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	45,312.0000	48,800.0000	7.698	0	0	0
27/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	19,355.0000	15,975.0000	(17.463)	0	0	0
27/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	59,981.0000	56,493.0000	(5.815)	0	0	0
27/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	56,067.0000	59,555.0000	6.221	0	0	0
27/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	231.0000	339.0000	46.753	0	0	0
27/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	39,267.0000	35,779.0000	(8.883)	0	0	0
27/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2006	R207	2007/02/01			Bond Future	7.9650	7.9200	(0.565)	0.0000	0.0000	0
27/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	52,765.0000	55,859.0000	5.864	0	0	0
27/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	641.0000	766.0000	19.501	0	0	0
27/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	78,794.0000	75,457.0000	(4.235)	0	0	0
27/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	2,108.0000	1,740.0000	(17.457)	0	0	0
27/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	122,102.0000	118,650.0000	(2.827)	0	0	0
27/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	29,503.0000	31,925.0000	8.209	0	0	0
27/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	4,282.0000	3,631.0000	(15.203)	0	0	0
27/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	42.0000	53.0000	26.190	0	0	0
27/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,966.0000	6,925.0000	(13.068)	0	0	0
27/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,617.0000	3,047.0000	(15.759)	0	0	0
27/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	488.0000	382.0000	(21.721)	0	0	0
27/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	43,502.0000	46,396.0000	6.653	0	0	0
27/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	99,982.0000	96,560.0000	(3.423)	0	0	0
27/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	40,538.0000	43,350.0000	6.937	0	0	0
27/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	181.0000	222.0000	22.652	0	0	0
27/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	59,170.0000	62,366.0000	5.401	0	0	0
27/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,429.0000	1,163.0000	(18.614)	0	0	0
27/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	46,534.0000	49,501.0000	6.376	0	0	0
27/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	2,538.0000	2,109.0000	(16.903)	0	0	0
27/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	49,624.0000	52,658.0000	6.114	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	3,038.0000	2,543.0000	(16.294)	0	0	0
27/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	75,605.0000	78,962.0000	4.440	0	0	0
27/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	41,274.0000	38,488.0000	(6.750)	0	0	0
27/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,882.0000	2,202.0000	17.003	0	0	0
27/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,653.0000	5,330.0000	14.550	0	0	0
27/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	9,839.0000	11,039.0000	12.196	0	0	0
27/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	26,538.0000	24,275.0000	(8.527)	0	0	0
27/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	18,095.0000	19,917.0000	10.069	0	0	0
27/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	58,981.0000	55,839.0000	(5.327)	0	0	0
27/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,414.0000	13,773.0000	(10.646)	0	0	0
27/10/2006	R207	2007/05/03			Bond Future	7.9380	7.8930	(0.567)	0.0000	0.0000	0
27/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	2,406.0000	2,104.0000	(12.552)	0	0	0
27/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	78,844.0000	81,977.0000	3.974	0	0	0
27/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	66,746.0000	69,718.0000	4.453	0	0	0
27/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	60,883.0000	63,756.0000	4.719	0	0	0
27/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	5,163.0000	4,601.0000	(10.885)	0	0	0
27/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	4,046.0000	3,583.0000	(11.443)	0	0	0
27/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	49,683.0000	52,317.0000	5.302	0	0	0
27/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	8,149.0000	7,347.0000	(9.842)	0	0	0
27/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	4,577.0000	4,066.0000	(11.165)	0	0	0
27/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	63,796.0000	66,720.0000	4.583	0	0	0
27/10/2006	R207	2007/08/02			Bond Future	7.9090	7.8650	(0.556)	0.0000	0.0000	0
27/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	7,192.0000	6,582.0000	(8.482)	0	0	0
27/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	54,644.0000	57,110.0000	4.513	0	0	0
27/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	82,184.0000	85,107.0000	3.557	0	0	0
27/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	7,909.0000	7,252.0000	(8.307)	0	0	0
27/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	65,224.0000	67,899.0000	4.101	0	0	0
27/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	4,353.0000	3,944.0000	(9.396)	0	0	0
27/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	11,371.0000	10,505.0000	(7.616)	0	0	0
27/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	6,528.0000	5,962.0000	(8.670)	0	0	0
27/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	67,971.0000	70,693.0000	4.005	0	0	0
27/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	70,753.0000	73,520.0000	3.911	0	0	0
27/10/2006	TRT1	2007/02/01			Index Future	0.0000	243.5800	100.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2006	TRT1 2007/02/01	243.60	Call	Index Future	0.0000	24,948.0000	100.000	0	0	0
27/10/2006	TRT1 2007/02/01	243.60	Put	Index Future	0.0000	25,148.0000	100.000	0	0	0
27/10/2006	TRTI 2006/11/02			Index Future	238.6600	239.2800	0.260	0.0000	0.0000	500
Grand Total:										2,741