



Derivatives High/Low Report

High/Low for 29/08/2006

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
29/08/2006	GOVI 2006/11/02			jGovi	235.8780	236.6440	0.325	0.0000	0.0000	886
29/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	60,126.0000	67,285.0000	11.907	0	0	0
29/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,346.0000	845.0000	(37.221)	0	0	0
29/08/2006	GOVI 2007/02/01			jGovi	240.8990	241.6670	0.319	0.0000	0.0000	0
29/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	109,816.0000	117,258.0000	6.777	0	0	0
29/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	826.0000	588.0000	(28.814)	0	0	0
29/08/2006	J153 2010/08/31			jSwap	8.9400	8.8660	(0.828)	0.0000	0.0000	0
29/08/2006	J157 2015/09/15			jSwap	8.9790	8.9000	(0.880)	0.0000	0.0000	0
29/08/2006	J186 2026/12/21			jSwap	8.8100	8.7360	(0.840)	0.0000	0.0000	0
29/08/2006	J194 2008/02/28			jSwap	8.4640	8.4400	(0.284)	0.0000	0.0000	0
29/08/2006	J201 2014/12/22			jSwap	9.0750	8.9920	(0.915)	0.0000	0.0000	0
29/08/2006	J203 2017/09/15			jSwap	8.9350	8.8480	(0.974)	0.0000	0.0000	0
29/08/2006	J204 2018/12/21			jSwap	8.9570	8.8690	(0.982)	0.0000	0.0000	0
29/08/2006	J207 2020/01/15			jSwap	8.9380	8.8520	(0.962)	0.0000	0.0000	0
29/08/2006	JBAR 2005/12/21			jBar	8.2180	8.2240	0.073	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
29/08/2006	JFRA	2006/11/02			jFra	8.5190	8.5040	(0.176)	0.0000	0.0000	0
29/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	4.0000	4.0000	-	0	0	0
29/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,712.0000	3,676.0000	(0.970)	0	0	0
29/08/2006	JFRA	2007/02/01			jFra	8.8650	8.8390	(0.293)	0.0000	0.0000	0
29/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,418.0000	3,358.0000	(1.755)	0	0	0
29/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	88.0000	92.0000	4.545	0	0	0
29/08/2006	JFRA	2007/05/03			jFra	9.0270	8.9840	(0.476)	0.0000	0.0000	0
29/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	163.0000	174.0000	6.748	0	0	0
29/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,886.0000	3,792.0000	(2.419)	0	0	0
29/08/2006	JFRA	2007/08/02			jFra	9.1280	9.0810	(0.515)	0.0000	0.0000	0
29/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	237.0000	251.0000	5.907	0	0	0
29/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,205.0000	4,106.0000	(2.354)	0	0	0
29/08/2006	JFRA	2007/11/01			jFra	9.1690	9.1110	(0.633)	0.0000	0.0000	0
29/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	324.0000	346.0000	6.790	0	0	0
29/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,697.0000	4,568.0000	(2.746)	0	0	0
29/08/2006	JFRA	2008/02/07			jFra	9.1920	9.1400	(0.566)	0.0000	0.0000	0
29/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,068.0000	25,979.0000	(0.341)	0	0	0
29/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,922.0000	21,961.0000	0.178	0	0	0
29/08/2006	JN02	2006/11/02			jNote	9.0380	8.9910	(0.520)	0.0000	0.0000	0
29/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	534.0000	568.0000	6.367	0	0	0
29/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,148.0000	32,338.0000	(2.444)	0	0	0
29/08/2006	JN05	2006/11/02			jNote	9.1590	9.0710	(0.961)	0.0000	0.0000	0
29/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,053.0000	72,669.0000	(4.450)	0	0	0
29/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	1.0000	100.000	0	0	0
29/08/2006	JN10	2006/11/02			jNote	8.9980	8.9040	(1.045)	0.0000	0.0000	0
29/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	114,178.0000	108,450.0000	(5.017)	0	0	0
29/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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29/08/2006	JROD	2006/08/31			jRod	7.3250	7.3250	-	0.0000	0.0000	0
29/08/2006	JROD	2006/09/29			jRod	7.5920	7.5880	(0.053)	0.0000	0.0000	0
29/08/2006	JROD	2006/10/31			jRod	7.9560	7.9510	(0.063)	0.0000	0.0000	0
29/08/2006	JROD	2006/11/30			jRod	7.7760	7.7750	(0.013)	0.0000	0.0000	0
29/08/2006	JROD	2006/12/29			jRod	8.0080	8.0080	-	0.0000	0.0000	0
29/08/2006	JROD	2007/01/31			jRod	8.2360	8.2380	0.024	0.0000	0.0000	0
29/08/2006	JROD	2007/02/28			jRod	8.0270	8.0300	0.037	0.0000	0.0000	0
29/08/2006	R153	2006/11/02			Bond Future	8.7085	8.6410	(0.775)	8.6600	8.6600	418
29/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	6,471.0000	7,403.0000	14.403	0	0	0
29/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,970.0000	10,564.0000	(11.746)	0	0	0
29/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,511.0000	7,387.0000	(13.206)	0	0	0
29/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	9,945.0000	11,159.0000	12.207	0	0	0
29/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	5,734.0000	6,595.0000	15.016	0	0	0
29/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	5,054.0000	5,844.0000	15.631	0	0	0
29/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,854.0000	17,044.0000	(9.600)	0	0	101
29/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	369.0000	474.0000	28.455	0	0	0
29/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,855.0000	3,382.0000	18.459	0	0	0
29/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	34,143.0000	31,910.0000	(6.540)	0	0	0
29/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,975.0000	11,497.0000	(11.391)	0	0	0
29/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,005.0000	23,933.0000	(7.968)	0	0	0
29/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,039.0000	12,492.0000	(11.019)	0	0	0
29/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	83.0000	112.0000	34.940	0	0	0
29/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,162.0000	1,427.0000	22.806	0	0	0
29/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	42,875.0000	40,566.0000	(5.385)	0	0	0
29/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	51,917.0000	49,587.0000	(4.488)	0	0	0
29/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	20.0000	28.0000	40.000	0	0	0
29/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	61,096.0000	58,760.0000	(3.823)	0	0	0

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29/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
29/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	70,378.0000	68,040.0000	(3.322)	0	0	0
29/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,751.0000	23,548.0000	8.262	0	0	0
29/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,216.0000	2,676.0000	(16.791)	0	0	0
29/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	15,351.0000	16,887.0000	10.006	0	0	0
29/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,325.0000	4,524.0000	(15.042)	0	0	0
29/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	79,753.0000	77,415.0000	(2.932)	0	0	0
29/08/2006	R153	2007/02/01			Bond Future	8.6290	8.5500	(0.916)	0.0000	0.0000	0
29/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,265.0000	12,086.0000	(8.888)	0	0	0
29/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,197.0000	18,595.0000	8.129	0	0	0
29/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,632.0000	13,807.0000	9.302	0	0	0
29/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,844.0000	15,442.0000	(8.323)	0	0	0
29/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,491.0000	14,712.0000	9.050	0	0	0
29/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,068.0000	14,712.0000	(8.439)	0	0	0
29/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,236.0000	19,601.0000	(7.699)	0	0	0
29/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,354.0000	23,954.0000	7.158	0	0	0
29/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,351.0000	9,374.0000	(9.439)	0	0	0
29/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,377.0000	37,111.0000	(5.755)	0	0	0
29/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,807.0000	12,937.0000	9.571	0	0	0
29/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,830.0000	2,140.0000	16.940	0	0	0
29/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,519.0000	30,437.0000	(6.402)	0	0	0
29/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,657.0000	16,210.0000	(8.195)	0	0	0
29/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,421.0000	3,915.0000	14.440	0	0	0
29/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,804.0000	9,747.0000	10.711	0	0	0
29/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,440.0000	24,572.0000	(7.065)	0	0	0
29/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,713.0000	6,422.0000	12.410	0	0	0
29/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,118.0000	44,735.0000	(5.058)	0	0	0
29/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,043.0000	1,237.0000	18.600	0	0	0
29/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,654.0000	61,140.0000	(3.949)	0	0	0
29/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	287.0000	350.0000	21.951	0	0	0
29/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,061.0000	29,838.0000	6.333	0	0	0
29/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,271.0000	69,727.0000	(3.520)	0	0	0
29/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,244.0000	52,781.0000	(4.458)	0	0	0
29/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	138.0000	170.0000	23.188	0	0	0

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29/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,060.0000	7,260.0000	(9.926)	0	0	0
29/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	563.0000	677.0000	20.249	0	0	0
29/08/2006	R157	2006/11/02			Bond Future	8.7450	8.6930	(0.595)	0.0000	0.0000	14
29/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	57,298.0000	53,881.0000	(5.964)	0	0	0
29/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,156.0000	23,766.0000	(9.137)	0	0	0
29/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,953.0000	2,298.0000	17.665	0	0	0
29/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	11,971.0000	13,343.0000	11.461	0	0	0
29/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	584.0000	708.0000	21.233	0	0	0
29/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,047.0000	21,773.0000	(9.456)	0	0	0
29/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	170.0000	210.0000	23.529	0	0	0
29/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,391.0000	25,885.0000	(8.827)	0	0	100
29/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	94,466.0000	90,744.0000	(3.940)	0	0	0
29/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,700.0000	5,778.0000	(13.761)	0	0	0
29/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,358.0000	9,984.0000	(12.097)	0	0	0
29/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,594.0000	31,981.0000	8.066	0	0	0
29/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	155,604.0000	151,843.0000	(2.417)	0	0	0
29/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
29/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,476.0000	45,316.0000	6.686	0	0	0
29/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,794.0000	59,971.0000	5.594	0	0	0
29/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	75,218.0000	71,581.0000	(4.835)	0	0	171
29/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,034.0000	5,765.0000	14.521	0	0	0
29/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,807.0000	3,221.0000	(15.393)	0	0	0
29/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	13,520.0000	15,008.0000	11.006	0	0	0
29/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,456.0000	38,425.0000	(7.311)	0	0	0
29/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,098.0000	1,742.0000	(16.969)	0	0	0
29/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,977.0000	75,383.0000	4.732	0	0	0
29/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	10,535.0000	11,792.0000	11.932	0	0	0
29/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	18,822.0000	20,660.0000	9.765	0	0	0
29/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
29/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	134,780.0000	131,020.0000	(2.790)	0	0	0
29/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	41.0000	52.0000	26.829	0	0	0
29/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	22,063.0000	19,906.0000	(9.777)	0	0	20
29/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	15,178.0000	16,784.0000	10.581	0	0	20
29/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	18,461.0000	16,537.0000	(10.422)	0	0	0
29/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	114,380.0000	110,629.0000	(3.279)	0	0	0

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29/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,759.0000	28,141.0000	(8.511)	0	0	0
29/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,219.0000	10,362.0000	12.398	0	0	0
29/08/2006	R157	2007/02/01			Bond Future	8.7490	8.6740	(0.857)	0.0000	0.0000	0
29/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,712.0000	29,780.0000	(8.963)	0	0	0
29/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,152.0000	9,868.0000	(11.514)	0	0	0
29/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	62,680.0000	66,700.0000	6.414	0	0	0
29/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	76,446.0000	71,769.0000	(6.118)	0	0	0
29/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	76,213.0000	80,532.0000	5.667	0	0	0
29/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,144.0000	24,517.0000	10.716	0	0	0
29/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	60,993.0000	56,751.0000	(6.955)	0	0	0
29/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,156.0000	7,170.0000	(12.089)	0	0	0
29/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	94,024.0000	89,080.0000	(5.258)	0	0	0
29/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,193.0000	13,541.0000	(10.873)	0	0	0
29/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	49,884.0000	53,536.0000	7.321	0	0	0
29/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,699.0000	2,060.0000	21.248	0	0	0
29/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	356.0000	448.0000	25.843	0	0	0
29/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,664.0000	7,727.0000	15.951	0	0	0
29/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	10,478.0000	9,259.0000	(11.634)	0	0	150
29/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,568.0000	18,474.0000	(10.181)	0	0	0
29/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,297.0000	3,924.0000	19.017	0	0	0
29/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	38,109.0000	41,319.0000	8.423	0	0	0
29/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,796.0000	13,382.0000	13.445	0	0	0
29/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	15,782.0000	17,704.0000	12.178	0	0	150
29/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	36,543.0000	33,387.0000	(8.636)	0	0	0
29/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	47,653.0000	43,934.0000	(7.804)	0	0	0
29/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	66,934.0000	62,505.0000	(6.617)	0	0	0
29/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	132,131.0000	126,919.0000	(3.945)	0	0	0
29/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	18,816.0000	20,965.0000	11.421	0	0	0
29/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	65,336.0000	69,421.0000	6.252	0	0	0
29/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,914.0000	26,398.0000	10.387	0	0	0
29/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,444.0000	22,705.0000	11.059	0	0	0
29/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,119.0000	5,995.0000	17.113	0	0	250
29/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,922.0000	28,102.0000	(9.120)	0	0	0
29/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,587.0000	24,984.0000	(9.436)	0	0	0
29/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	27,658.0000	30,360.0000	9.769	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
29/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	112,675.0000	107,560.0000	(4.540)	0	0	0
29/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	40,720.0000	37,338.0000	(8.306)	0	0	0
29/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	810.0000	1,001.0000	23.580	0	0	0
29/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	34,584.0000	31,541.0000	(8.799)	0	0	0
29/08/2006	R186	2006/11/02			Bond Future	8.5350	8.4680	(0.785)	0.0000	0.0000	59
29/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	16,511.0000	19,128.0000	15.850	0	0	0
29/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	41,596.0000	46,217.0000	11.109	0	0	0
29/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	50,056.0000	44,884.0000	(10.332)	0	0	0
29/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	29,951.0000	26,144.0000	(12.711)	0	0	0
29/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	12,628.0000	14,800.0000	17.200	0	0	0
29/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,578.0000	37,852.0000	(11.100)	0	0	0
29/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	187,427.0000	180,095.0000	(3.912)	0	0	0
29/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	26,124.0000	29,659.0000	13.532	0	0	0
29/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	27.0000	38.0000	40.741	0	0	0
29/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	14,509.0000	16,902.0000	16.493	0	0	0
29/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	93,126.0000	86,409.0000	(7.213)	0	0	0
29/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,236.0000	41,285.0000	(10.708)	0	0	0
29/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,505.0000	3,130.0000	24.950	0	0	0
29/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	222,115.0000	214,774.0000	(3.305)	0	0	0
29/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
29/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,499.0000	15,776.0000	(14.720)	0	0	0
29/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	67,345.0000	61,366.0000	(8.878)	0	0	0
29/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	60,045.0000	65,560.0000	9.185	0	0	0
29/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	6,702.0000	8,066.0000	20.352	0	0	0
29/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,958.0000	9,131.0000	(16.673)	0	0	0
29/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	258,138.0000	250,796.0000	(2.844)	0	0	0
29/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
29/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	122,413.0000	115,286.0000	(5.822)	0	0	0
29/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	706.0000	922.0000	30.595	0	0	0
29/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	138.0000	189.0000	36.957	0	0	0
29/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	154,088.0000	146,796.0000	(4.732)	0	0	0
29/08/2006	R186	2007/02/01			Bond Future	8.5320	8.4640	(0.797)	0.0000	0.0000	0
29/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,802.0000	63,270.0000	(6.684)	0	0	0
29/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	49,980.0000	46,273.0000	(7.417)	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
29/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	78,434.0000	83,345.0000	6.261	0	0	0
29/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	46,500.0000	50,206.0000	7.970	0	0	0
29/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	992.0000	1,181.0000	19.052	0	0	0
29/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	30,925.0000	33,805.0000	9.313	0	0	0
29/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,516.0000	60,124.0000	(6.808)	0	0	0
29/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	38,401.0000	35,333.0000	(7.989)	0	0	0
29/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,356.0000	57,103.0000	(6.932)	0	0	0
29/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,043.0000	2,401.0000	17.523	0	0	0
29/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	187,854.0000	180,799.0000	(3.756)	0	0	0
29/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	35,770.0000	38,929.0000	8.831	0	0	0
29/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	61,693.0000	66,037.0000	7.041	0	0	0
29/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	29,294.0000	26,793.0000	(8.538)	0	0	0
29/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	445.0000	537.0000	20.674	0	0	0
29/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	82,307.0000	77,216.0000	(6.185)	0	0	0
29/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,909.0000	4,535.0000	16.014	0	0	0
29/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,438.0000	122,105.0000	(4.931)	0	0	0
29/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	33,304.0000	36,325.0000	9.071	0	0	0
29/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	256,430.0000	249,109.0000	(2.855)	0	0	0
29/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,837.0000	8,918.0000	13.794	0	0	0
29/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	221,242.0000	214,019.0000	(3.265)	0	0	0
29/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	156,521.0000	149,734.0000	(4.336)	0	0	0
29/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	22,360.0000	24,682.0000	10.385	0	0	0
29/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	13,894.0000	15,552.0000	11.933	0	0	0
29/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	103,622.0000	97,868.0000	(5.553)	0	0	0
29/08/2006	R194	2006/11/02			Bond Future	8.7760	8.7050	(0.809)	0.0000	0.0000	0
29/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,842.0000	4,283.0000	(11.545)	0	0	0
29/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	29.0000	40.0000	37.931	0	0	0
29/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,754.0000	30,880.0000	(2.752)	0	0	0
29/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,384.0000	6,684.0000	(9.480)	0	0	0
29/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,897.0000	15,034.0000	(5.429)	0	0	0
29/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	885.0000	1,059.0000	19.661	0	0	0
29/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
29/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,025.0000	18,154.0000	(4.578)	0	0	0
29/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,056.0000	2,372.0000	15.370	0	0	0
29/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,549.0000	27,675.0000	(3.061)	0	0	0
29/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,851.0000	12,012.0000	(6.529)	0	0	0
29/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,973.0000	34,099.0000	(2.499)	0	0	0
29/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,230.0000	4,646.0000	(11.166)	0	0	0
29/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,304.0000	2,645.0000	14.800	0	0	0
29/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,827.0000	2,117.0000	15.873	0	0	0
29/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	119.0000	154.0000	29.412	0	0	0
29/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,472.0000	3,939.0000	(11.919)	0	0	0
29/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,973.0000	9,186.0000	(7.891)	0	0	0
29/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,359.0000	24,485.0000	(3.447)	0	0	0
29/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	364.0000	451.0000	23.901	0	0	0
29/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,183.0000	21,310.0000	(3.935)	0	0	0
29/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
29/08/2006	R194	2007/02/01			Bond Future	8.8280	8.7450	(0.940)	0.0000	0.0000	0
29/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,347.0000	25,520.0000	(3.139)	0	0	0
29/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,273.0000	15,493.0000	(4.793)	0	0	0
29/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,215.0000	4,594.0000	8.992	0	0	0
29/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,771.0000	22,948.0000	(3.462)	0	0	0
29/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	278.0000	330.0000	18.705	0	0	0
29/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,499.0000	5,046.0000	(8.238)	0	0	0
29/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	41.0000	51.0000	24.390	0	0	0
29/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	478.0000	560.0000	17.155	0	0	0
29/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,237.0000	3,560.0000	9.978	0	0	0
29/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,238.0000	2,492.0000	11.349	0	0	0
29/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,914.0000	13,164.0000	(5.390)	0	0	0
29/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	20.0000	24.0000	20.000	0	0	0
29/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,053.0000	7,475.0000	(7.177)	0	0	0
29/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,752.0000	11,049.0000	(5.982)	0	0	0
29/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,531.0000	6,022.0000	(7.794)	0	0	0
29/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,944.0000	28,114.0000	(2.868)	0	0	0
29/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,744.0000	5,276.0000	(8.148)	0	0	0
29/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,436.0000	1,623.0000	13.022	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
29/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
29/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	866.0000	995.0000	14.896	0	0	0
29/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	155.0000	186.0000	20.000	0	0	0
29/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,958.0000	4,323.0000	9.222	0	0	0
29/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,224.0000	20,409.0000	(3.840)	0	0	0
29/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,481.0000	4,874.0000	8.770	0	0	0
29/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,782.0000	9,137.0000	(6.594)	0	0	0
29/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,263.0000	4,823.0000	(8.360)	0	0	0
29/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,718.0000	17,917.0000	(4.279)	0	0	0
29/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	82.0000	99.0000	20.732	0	0	0
29/08/2006	R201	2006/11/02			Bond Future	8.7390	8.6660	(0.835)	0.0000	0.0000	26
29/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	59,322.0000	55,286.0000	(6.804)	0	0	0
29/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	491.0000	653.0000	32.994	0	0	0
29/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	45,164.0000	41,397.0000	(8.341)	0	0	0
29/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,130.0000	17,269.0000	14.137	0	0	0
29/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,499.0000	12,442.0000	(14.187)	0	0	0
29/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,960.0000	37,198.0000	9.535	0	0	0
29/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	36.0000	51.0000	41.667	0	0	0
29/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,649.0000	29,335.0000	(10.150)	0	0	0
29/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	122,879.0000	118,682.0000	(3.416)	0	0	0
29/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,327.0000	19,616.0000	(12.142)	0	0	0
29/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,204.0000	4,245.0000	(18.428)	0	0	0
29/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,502.0000	9,987.0000	17.466	0	0	0
29/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,098.0000	4,982.0000	21.571	0	0	0
29/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
29/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	145.0000	200.0000	37.931	0	0	0
29/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,697.0000	26,443.0000	11.588	0	0	0
29/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,874.0000	7,423.0000	(16.351)	0	0	0
29/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,565.0000	17,984.0000	(12.550)	0	0	0
29/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,652.0000	11,268.0000	16.743	0	0	0
29/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	12,218.0000	14,097.0000	15.379	0	0	0
29/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,891.0000	12,638.0000	16.041	0	0	0
29/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	74,542.0000	70,400.0000	(5.557)	0	0	0
29/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,614.0000	2,044.0000	26.642	0	0	0
29/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	7.0000	11.0000	57.143	0	0	0

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29/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	106,422.0000	102,228.0000	(3.941)	0	0	0
29/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	90,292.0000	86,111.0000	(4.631)	0	0	0
29/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,338.0000	15,020.0000	(13.369)	0	0	0
29/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,902.0000	16,452.0000	(12.962)	0	0	0
29/08/2006	R201	2007/02/01			Bond Future	8.7430	8.6680	(0.858)	0.0000	0.0000	0
29/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,278.0000	58,731.0000	(5.695)	0	0	0
29/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,649.0000	47,432.0000	(6.352)	0	0	0
29/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,541.0000	5,212.0000	14.776	0	0	0
29/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,569.0000	37,726.0000	(7.008)	0	0	0
29/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	25,357.0000	27,505.0000	8.471	0	0	0
29/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,650.0000	71,872.0000	(4.994)	0	0	0
29/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,713.0000	3,152.0000	16.181	0	0	0
29/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	24,964.0000	22,894.0000	(8.292)	0	0	0
29/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	89,953.0000	86,007.0000	(4.387)	0	0	0
29/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	20,964.0000	22,885.0000	9.163	0	0	0
29/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,537.0000	1,808.0000	17.632	0	0	0
29/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	12,420.0000	13,796.0000	11.079	0	0	0
29/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	19,594.0000	21,437.0000	9.406	0	0	0
29/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	22,382.0000	24,379.0000	8.922	0	0	0
29/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,495.0000	28,120.0000	(7.788)	0	0	0
29/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,022.0000	29,569.0000	(7.660)	0	0	0
29/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	18,272.0000	20,038.0000	9.665	0	0	0
29/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	19,286.0000	17,572.0000	(8.887)	0	0	0
29/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,616.0000	25,395.0000	(8.042)	0	0	0
29/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,026.0000	26,729.0000	(7.914)	0	0	0
29/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	417.0000	503.0000	20.624	0	0	0
29/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,840.0000	8,841.0000	12.768	0	0	0
29/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	42,687.0000	45,508.0000	6.609	0	0	0
29/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	120,649.0000	116,517.0000	(3.425)	0	0	0
29/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	824.0000	982.0000	19.175	0	0	0
29/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	105,003.0000	100,943.0000	(3.867)	0	0	0
29/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,760.0000	13,363.0000	(9.465)	0	0	0
29/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	33,569.0000	36,073.0000	7.459	0	0	0
29/08/2006	R203	2006/11/02			Bond Future	8.7070	8.6350	(0.827)	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
29/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	147.0000	222.0000	51.020	0	0	0
29/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	68,092.0000	63,264.0000	(7.090)	0	0	0
29/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,919.0000	13,091.0000	(17.765)	0	0	0
29/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	86,751.0000	81,864.0000	(5.633)	0	0	0
29/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	145,827.0000	140,924.0000	(3.362)	0	0	0
29/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,331.0000	9,188.0000	25.331	0	0	0
29/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	166,485.0000	161,583.0000	(2.944)	0	0	0
29/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,364.0000	17,109.0000	(15.984)	0	0	0
29/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,267.0000	45,645.0000	(9.195)	0	0	0
29/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	125,656.0000	120,754.0000	(3.901)	0	0	0
29/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	667.0000	946.0000	41.829	0	0	0
29/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,181.0000	7,828.0000	26.646	0	0	0
29/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,622.0000	10,696.0000	24.055	0	0	0
29/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,982.0000	29,857.0000	(12.139)	0	0	0
29/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
29/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24.0000	39.0000	62.500	0	0	0
29/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	105,963.0000	101,063.0000	(4.624)	0	0	0
29/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,063.0000	15,018.0000	(16.858)	0	0	0
29/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,936.0000	11,330.0000	(18.700)	0	0	0
29/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,057.0000	12,354.0000	22.840	0	0	0
29/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,298.0000	3,076.0000	33.856	0	0	0
29/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,368.0000	16,111.0000	20.519	0	0	0
29/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,456.0000	8,297.0000	(20.648)	0	0	0
29/08/2006	R203	2007/02/01			Bond Future	8.7120	8.6380	(0.849)	0.0000	0.0000	0
29/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,187.0000	159,224.0000	(3.023)	0	0	0
29/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	13,626.0000	15,739.0000	15.507	0	0	0
29/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
29/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,023.0000	17,278.0000	15.010	0	0	0
29/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,679.0000	4,476.0000	21.663	0	0	0
29/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,010.0000	64,475.0000	(6.572)	0	0	0
29/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,552.0000	19,841.0000	(12.021)	0	0	0
29/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,622.0000	34,976.0000	(9.440)	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
29/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,344.0000	8,744.0000	(15.468)	0	0	0
29/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	143,909.0000	138,954.0000	(3.443)	0	0	0
29/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,895.0000	48,726.0000	(7.882)	0	0	0
29/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	104,962.0000	100,083.0000	(4.648)	0	0	0
29/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	29,354.0000	32,721.0000	11.470	0	0	0
29/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,318.0000	14,291.0000	16.017	0	0	0
29/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,056.0000	8,377.0000	18.722	0	0	0
29/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	274.0000	361.0000	31.752	0	0	0
29/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,636.0000	23,643.0000	(11.237)	0	0	0
29/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	730.0000	937.0000	28.356	0	0	0
29/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,542.0000	21,689.0000	(11.625)	0	0	0
29/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,667.0000	18,100.0000	(12.421)	0	0	0
29/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,496.0000	81,736.0000	(5.503)	0	0	0
29/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	27.0000	37.0000	37.037	0	0	0
29/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,731.0000	2,162.0000	24.899	0	0	0
29/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	16,509.0000	18,907.0000	14.525	0	0	0
29/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	19,748.0000	22,433.0000	13.596	0	0	0
29/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,211.0000	14,930.0000	(13.253)	0	0	0
29/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	91.0000	123.0000	35.165	0	0	0
29/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,147.0000	119,213.0000	(3.974)	0	0	0
29/08/2006	R204	2006/11/02			Bond Future	8.6900	8.6180	(0.829)	0.0000	0.0000	0
29/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,172.0000	13,809.0000	(14.612)	0	0	0
29/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	175,605.0000	170,441.0000	(2.941)	0	0	0
29/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,525.0000	16,840.0000	(13.752)	0	0	0
29/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	153,478.0000	148,315.0000	(3.364)	0	0	0
29/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	20,447.0000	23,248.0000	13.699	0	0	0
29/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
29/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,661.0000	19,140.0000	14.879	0	0	0
29/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	53.0000	75.0000	41.509	0	0	0
29/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,931.0000	126,772.0000	(3.910)	0	0	0
29/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	90,675.0000	85,590.0000	(5.608)	0	0	0
29/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,798.0000	7,008.0000	20.869	0	0	0
29/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11.0000	16.0000	45.455	0	0	0
29/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,973.0000	105,831.0000	(4.634)	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
29/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,961.0000	34,006.0000	(10.419)	0	0	0
29/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	53,427.0000	48,865.0000	(8.539)	0	0	0
29/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,332.0000	2,934.0000	25.815	0	0	0
29/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,924.0000	17,240.0000	15.519	0	0	0
29/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	216.0000	295.0000	36.574	0	0	0
29/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,385.0000	18,537.0000	(13.318)	0	0	0
29/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,485.0000	22,307.0000	(12.470)	0	0	0
29/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	71,249.0000	66,316.0000	(6.924)	0	0	0
29/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	726.0000	958.0000	31.956	0	0	0
29/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,774.0000	13,761.0000	16.876	0	0	0
29/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	31,567.0000	35,097.0000	11.183	0	0	0
29/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,761.0000	8,126.0000	(16.750)	0	0	0
29/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,371.0000	20,358.0000	(12.892)	0	0	0
29/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	13,295.0000	15,445.0000	16.171	0	0	0
29/08/2006	R204	2007/02/01			Bond Future	8.6910	8.6180	(0.840)	0.0000	0.0000	0
29/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,545.0000	29,933.0000	(8.026)	0	0	0
29/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	552.0000	664.0000	20.290	0	0	0
29/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	29,642.0000	32,206.0000	8.650	0	0	0
29/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	152,111.0000	147,047.0000	(3.329)	0	0	0
29/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	259.0000	315.0000	21.622	0	0	0
29/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	173,620.0000	168,500.0000	(2.949)	0	0	0
29/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,324.0000	26,897.0000	(8.276)	0	0	0
29/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	33,480.0000	36,229.0000	8.211	0	0	0
29/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,495.0000	45,106.0000	(6.988)	0	0	0
29/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,680.0000	4,259.0000	15.734	0	0	0
29/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	93,097.0000	88,501.0000	(4.937)	0	0	0
29/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	16,637.0000	18,424.0000	10.741	0	0	0
29/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,162.0000	7,046.0000	14.346	0	0	0
29/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,952.0000	47,135.0000	7.242	0	0	0
29/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	22,458.0000	20,464.0000	(8.879)	0	0	0
29/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,105.0000	1,311.0000	18.643	0	0	0
29/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,589.0000	11,901.0000	12.390	0	0	0
29/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,059.0000	33,257.0000	(7.771)	0	0	0
29/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	131,416.0000	126,447.0000	(3.781)	0	0	0
29/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,264.0000	31,558.0000	(7.898)	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
29/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	111,679.0000	106,861.0000	(4.314)	0	0	0
29/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,077.0000	2,434.0000	17.188	0	0	0
29/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,903.0000	71,611.0000	(5.655)	0	0	0
29/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	27,806.0000	30,276.0000	8.883	0	0	0
29/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	61,149.0000	57,284.0000	(6.321)	0	0	0
29/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,931.0000	35,032.0000	(7.643)	0	0	0
29/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	24,307.0000	26,584.0000	9.368	0	0	0
29/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	26,027.0000	28,401.0000	9.121	0	0	0
29/08/2006	R207	2006/11/02			Bond Future	8.6680	8.5970	(0.819)	0.0000	0.0000	0
29/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	49,786.0000	44,715.0000	(10.186)	0	0	0
29/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,314.0000	3,557.0000	53.717	0	0	0
29/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	40.0000	84.0000	110.000	0	0	0
29/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,171.0000	4,731.0000	49.196	0	0	0
29/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	31,204.0000	26,469.0000	(15.174)	0	0	0
29/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	131,496.0000	126,381.0000	(3.890)	0	0	0
29/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	508.0000	887.0000	74.606	0	0	0
29/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,146.0000	14,274.0000	(21.338)	0	0	0
29/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	110,191.0000	105,076.0000	(4.642)	0	0	0
29/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	69,335.0000	64,223.0000	(7.373)	0	0	0
29/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	15,338.0000	11,783.0000	(23.178)	0	0	0
29/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,245.0000	6,152.0000	44.923	0	0	0
29/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	5,555.0000	7,831.0000	40.972	0	0	0
29/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	89,476.0000	84,362.0000	(5.715)	0	0	0
29/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
29/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	12,767.0000	9,560.0000	(25.119)	0	0	0
29/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	10,452.0000	7,614.0000	(27.153)	0	0	0
29/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,114.0000	9,767.0000	37.293	0	0	0
29/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,136.0000	3,406.0000	(33.684)	0	0	0
29/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	8,407.0000	5,946.0000	(29.273)	0	0	0
29/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,993.0000	14,377.0000	30.783	0	0	0
29/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	24,419.0000	29,070.0000	19.047	0	0	0
29/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	153,411.0000	148,296.0000	(3.334)	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
29/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,027.0000	564.0000	(45.083)	0	0	0
29/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2006	R207	2007/02/01			Bond Future	8.6680	8.5950	(0.842)	0.0000	0.0000	0
29/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	70,924.0000	66,246.0000	(6.596)	0	0	0
29/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,627.0000	21,776.0000	(11.577)	0	0	0
29/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	130,229.0000	125,065.0000	(3.965)	0	0	0
29/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	26,762.0000	23,765.0000	(11.199)	0	0	0
29/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	109,433.0000	104,340.0000	(4.654)	0	0	0
29/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	53,935.0000	49,674.0000	(7.900)	0	0	0
29/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	396.0000	513.0000	29.545	0	0	0
29/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,678.0000	5,627.0000	20.286	0	0	0
29/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	14,710.0000	16,922.0000	15.037	0	0	0
29/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	138.0000	184.0000	33.333	0	0	0
29/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	16,185.0000	18,544.0000	14.575	0	0	0
29/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	39,076.0000	35,388.0000	(9.438)	0	0	0
29/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,287.0000	2,819.0000	23.262	0	0	0
29/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,604.0000	19,900.0000	(11.962)	0	0	0
29/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,006.0000	1,272.0000	26.441	0	0	0
29/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,752.0000	20,259.0000	14.122	0	0	0
29/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,325.0000	15,394.0000	15.527	0	0	0
29/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	29,007.0000	25,866.0000	(10.828)	0	0	0
29/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,676.0000	10,198.0000	17.543	0	0	0
29/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,564.0000	84,620.0000	(5.520)	0	0	0
29/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	19,411.0000	22,065.0000	13.673	0	0	0
29/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,692.0000	18,136.0000	(12.353)	0	0	0
29/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	23,001.0000	25,948.0000	12.812	0	0	0
29/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,198.0000	14,935.0000	(13.159)	0	0	0
29/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	11.0000	16.0000	45.455	0	0	0
29/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	174,009.0000	168,804.0000	(2.991)	0	0	0
29/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,304.0000	8,729.0000	(15.285)	0	0	0
29/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	33,484.0000	37,119.0000	10.856	0	0	0
29/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	43.0000	58.0000	34.884	0	0	0
29/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	151,781.0000	146,587.0000	(3.422)	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
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Grand Total:										2,365
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