

Derivatives High/Low Report

High/Low for 19/09/2006

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
19/09/2006	GOVI 2006/11/02			jGovi	236.6680	236.4640	(0.086)	0.0000	0.0000	901
19/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	66,979.0000	64,966.0000	(3.005)	0	0	0
19/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	299.0000	326.0000	9.030	0	0	0
19/09/2006	GOVI 2007/02/01			jGovi	241.7170	241.5050	(0.088)	0.0000	0.0000	0
19/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	370.0000	399.0000	7.838	0	0	0
19/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	117,540.0000	115,449.0000	(1.779)	0	0	0
19/09/2006	GOVI 2007/05/03			jGovi	246.9990	246.7880	(0.085)	0.0000	0.0000	0
19/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,625.0000	1,717.0000	5.662	0	0	0
19/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	121,615.0000	119,597.0000	(1.659)	0	0	0
19/09/2006	GOVI 2007/08/02			jGovi	252.4140	252.2140	(0.079)	0.0000	0.0000	0
19/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,806.0000	3,963.0000	4.125	0	0	0
19/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	122,946.0000	121,103.0000	(1.499)	0	0	0
19/09/2006	J153 2010/08/31			jSwap	9.2010	9.2110	0.109	0.0000	0.0000	0
19/09/2006	J157 2015/09/15			jSwap	9.0600	9.1020	0.464	0.0000	0.0000	0
19/09/2006	J186 2026/12/21			jSwap	8.7830	8.8850	1.161	0.0000	0.0000	0
19/09/2006	J194 2008/02/28			jSwap	9.0930	9.1070	0.154	0.0000	0.0000	0
19/09/2006	J201 2014/12/22			jSwap	9.0370	9.0580	0.232	0.0000	0.0000	0

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19/09/2006	J203	2017/09/15			jSwap	8.9990	9.0370	0.422	0.0000	0.0000	0
19/09/2006	J204	2018/12/21			jSwap	8.9100	8.9610	0.572	0.0000	0.0000	0
19/09/2006	J207	2020/01/15			jSwap	8.8940	8.9580	0.720	0.0000	0.0000	0
19/09/2006	JBAR	2005/12/21			jBar	0.0000	8.3000	100.000	0.0000	0.0000	0
19/09/2006	JFRA	2006/11/02			jFra	8.7060	8.7100	0.046	0.0000	0.0000	0
19/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,163.0000	4,173.0000	0.240	0	0	0
19/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/09/2006	JFRA	2007/02/01			jFra	9.0760	9.0840	0.088	0.0000	0.0000	0
19/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	37.0000	36.0000	(2.703)	0	0	0
19/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,880.0000	3,898.0000	0.464	0	0	0
19/09/2006	JFRA	2007/05/03			jFra	9.2730	9.2900	0.183	0.0000	0.0000	0
19/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	89.0000	85.0000	(4.494)	0	0	0
19/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,409.0000	4,447.0000	0.862	0	0	0
19/09/2006	JFRA	2007/08/02			jFra	9.2680	9.2970	0.313	0.0000	0.0000	0
19/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,483.0000	4,545.0000	1.383	0	0	0
19/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	174.0000	166.0000	(4.598)	0	0	0
19/09/2006	JFRA	2007/11/01			jFra	9.2580	9.2770	0.205	0.0000	0.0000	0
19/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	268.0000	261.0000	(2.612)	0	0	0
19/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,874.0000	4,916.0000	0.862	0	0	0
19/09/2006	JFRA	2008/02/07			jFra	9.2580	9.2830	0.270	0.0000	0.0000	0
19/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,367.0000	21,315.0000	(0.243)	0	0	0
19/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,669.0000	25,677.0000	0.031	0	0	0
19/09/2006	JN02	2006/11/02			jNote	9.1600	9.1770	0.186	0.0000	0.0000	0
19/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	140.0000	124.0000	(11.429)	0	0	0

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19/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,919.0000	35,207.0000	0.825	0	0	0
19/09/2006	JN02	2007/02/01			jNote	9.2260	9.2450	0.206	0.0000	0.0000	0
19/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,207.0000	10,007.0000	(1.959)	0	0	0
19/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	14,315.0000	14,460.0000	1.013	0	0	0
19/09/2006	JN02	2007/05/03			jNote	9.2400	9.2600	0.216	0.0000	0.0000	0
19/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,639.0000	15,783.0000	0.921	0	0	0
19/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,823.0000	15,604.0000	(1.384)	0	0	0
19/09/2006	JN02	2007/08/02			jNote	9.2240	9.2440	0.217	0.0000	0.0000	0
19/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	18,385.0000	18,533.0000	0.805	0	0	0
19/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,860.0000	18,645.0000	(1.140)	0	0	0
19/09/2006	JN05	2006/11/02			jNote	9.1290	9.1490	0.219	0.0000	0.0000	0
19/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,800.0000	75,564.0000	1.021	0	0	0
19/09/2006	JN05	2007/02/01			jNote	9.1480	9.1700	0.240	0.0000	0.0000	0
19/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	10,278.0000	10,625.0000	3.376	0	0	0
19/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	14,337.0000	13,807.0000	(3.697)	0	0	0
19/09/2006	JN05	2007/05/03			jNote	9.1430	9.1670	0.262	0.0000	0.0000	0
19/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	13,726.0000	14,126.0000	2.914	0	0	0
19/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	17,983.0000	17,426.0000	(3.097)	0	0	0
19/09/2006	JN05	2007/08/02			jNote	9.1230	9.1490	0.285	0.0000	0.0000	0
19/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	16,246.0000	16,685.0000	2.702	0	0	0
19/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	21,300.0000	20,703.0000	(2.803)	0	0	0
19/09/2006	JN10	2006/11/02			jNote	8.9440	8.9780	0.380	0.0000	0.0000	0
19/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	110,788.0000	112,879.0000	1.887	0	0	0
19/09/2006	JN10	2007/02/01			jNote	8.9450	8.9800	0.391	0.0000	0.0000	0
19/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	14,080.0000	12,804.0000	(9.063)	0	0	0

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19/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	10,483.0000	11,496.0000	9.663	0	0	0
19/09/2006	JN10	2007/05/03			jNote	8.9310	8.9680	0.414	0.0000	0.0000	0
19/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	18,125.0000	16,779.0000	(7.426)	0	0	0
19/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	13,611.0000	14,688.0000	7.913	0	0	0
19/09/2006	JN10	2007/08/02			jNote	8.9080	8.9480	0.449	0.0000	0.0000	0
19/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	15,816.0000	16,968.0000	7.284	0	0	0
19/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	21,839.0000	20,369.0000	(6.731)	0	0	0
19/09/2006	JROD	2006/09/29			jRod	7.5070	7.5070	-	0.0000	0.0000	0
19/09/2006	JROD	2006/10/31			jRod	7.7960	7.7920	(0.051)	0.0000	0.0000	0
19/09/2006	JROD	2006/11/30			jRod	8.0800	8.0730	(0.087)	0.0000	0.0000	0
19/09/2006	JROD	2006/12/29			jRod	7.9640	7.9590	(0.063)	0.0000	0.0000	0
19/09/2006	JROD	2007/01/31			jRod	8.2620	8.2560	(0.073)	0.0000	0.0000	0
19/09/2006	JROD	2007/02/28			jRod	8.4930	8.4860	(0.082)	0.0000	0.0000	0
19/09/2006	JROD	2007/03/30			jRod	8.3200	8.3140	(0.072)	0.0000	0.0000	0
19/09/2006	JROD	2007/04/30			jRod	8.5550	8.5460	(0.105)	0.0000	0.0000	0
19/09/2006	JROD	2007/05/31			jRod	8.7590	8.7470	(0.137)	0.0000	0.0000	0
19/09/2006	R153	2006/11/02			Bond Future	8.6740	8.7200	0.530	0.0000	0.0000	418
19/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,303.0000	7,359.0000	(11.369)	0	0	0
19/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,675.0000	6,322.0000	11.401	0	0	0
19/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	116.0000	80.0000	(31.034)	0	0	0
19/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,696.0000	34,252.0000	4.759	0	0	0
19/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,085.0000	12,865.0000	(8.662)	0	0	0
19/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,535.0000	2,981.0000	(15.672)	0	0	0

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19/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,865.0000	3,237.0000	12.984	0	0	0
19/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,327.0000	12,365.0000	9.164	0	0	0
19/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,156.0000	10,063.0000	9.906	0	0	0
19/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,169.0000	25,634.0000	6.061	0	0	0
19/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,483.0000	17,752.0000	7.699	0	0	101
19/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	520.0000	393.0000	(24.423)	0	0	0
19/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,678.0000	1,355.0000	(19.249)	0	0	0
19/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,206.0000	11,179.0000	9.534	0	0	0
19/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,851.0000	4,167.0000	(14.100)	0	0	0
19/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	69,183.0000	70,775.0000	2.301	0	0	0
19/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,159.0000	3,541.0000	(14.859)	0	0	0
19/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,898.0000	61,490.0000	2.658	0	0	0
19/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,707.0000	52,297.0000	3.136	0	0	0
19/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,055.0000	19,651.0000	(6.668)	0	0	0
19/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,559.0000	80,151.0000	2.027	0	0	0
19/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,326.0000	1,514.0000	14.178	0	0	0
19/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,620.0000	43,204.0000	3.806	0	0	0
19/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
19/09/2006	R153	2007/02/01			Bond Future	8.6180	8.6400	0.255	0.0000	0.0000	0
19/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,969.0000	10,243.0000	2.749	0	0	0
19/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,261.0000	13,818.0000	(3.106)	0	0	0
19/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,914.0000	13,250.0000	2.602	0	0	0
19/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,695.0000	10,315.0000	(3.553)	0	0	0
19/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,119.0000	7,324.0000	2.880	0	0	0
19/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,481.0000	18,969.0000	(2.628)	0	0	0
19/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,783.0000	3,586.0000	(5.208)	0	0	0
19/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,082.0000	1,006.0000	(7.024)	0	0	0
19/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	30,767.0000	31,357.0000	1.918	0	0	0
19/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,026.0000	1,901.0000	(6.170)	0	0	0
19/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,151.0000	24,671.0000	2.153	0	0	0
19/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,445.0000	18,883.0000	2.375	0	0	0

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19/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,889.0000	9,526.0000	(3.671)	0	0	0
19/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,272.0000	38,912.0000	1.672	0	0	0
19/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,743.0000	14,096.0000	2.569	0	0	0
19/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,605.0000	14,975.0000	2.533	0	0	0
19/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,372.0000	6,093.0000	(4.379)	0	0	0
19/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	537.0000	494.0000	(8.007)	0	0	0
19/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,404.0000	24,836.0000	(2.236)	0	0	0
19/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,045.0000	5,193.0000	2.934	0	0	0
19/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,113.0000	8,766.0000	(3.808)	0	0	0
19/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,114.0000	63,820.0000	1.119	0	0	0
19/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	105.0000	94.0000	(10.476)	0	0	0
19/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,570.0000	55,264.0000	1.272	0	0	0
19/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
19/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,816.0000	72,528.0000	0.991	0	0	0
19/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,254.0000	46,927.0000	1.455	0	0	0
19/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	247.0000	225.0000	(8.907)	0	0	0
19/09/2006	R153	2007/05/03			Bond Future	8.5920	8.6150	0.268	0.0000	0.0000	0
19/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,466.0000	16,803.0000	2.047	0	0	0
19/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,681.0000	16,270.0000	(2.464)	0	0	0
19/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,652.0000	13,287.0000	(2.674)	0	0	0
19/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,389.0000	13,681.0000	2.181	0	0	0
19/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,685.0000	12,965.0000	2.207	0	0	0
19/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,496.0000	17,074.0000	(2.412)	0	0	0
19/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,006.0000	12,275.0000	2.241	0	0	0
19/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,334.0000	17,902.0000	(2.356)	0	0	0
19/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,542.0000	9,769.0000	2.379	0	0	0
19/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,912.0000	21,437.0000	(2.168)	0	0	0
19/09/2006	R153	2007/08/02			Bond Future	8.5550	8.5780	0.269	0.0000	0.0000	0
19/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,240.0000	19,858.0000	(1.887)	0	0	0
19/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,128.0000	16,400.0000	1.687	0	0	0
19/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,947.0000	19,251.0000	1.604	0	0	0
19/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,382.0000	17,032.0000	(2.014)	0	0	0
19/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,996.0000	20,606.0000	(1.857)	0	0	0
19/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,768.0000	21,370.0000	(1.828)	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
19/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,831.0000	15,086.0000	1.719	0	0	0
19/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,470.0000	15,734.0000	1.707	0	0	0
19/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,016.0000	24,587.0000	(1.715)	0	0	0
19/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,456.0000	12,681.0000	1.806	0	0	0
19/09/2006	R157	2006/11/02			Bond Future	8.6820	8.7000	0.207	0.0000	0.0000	22
19/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,749.0000	57,475.0000	(2.169)	0	0	0
19/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,410.0000	3,078.0000	(9.736)	0	0	0
19/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
19/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,240.0000	6,692.0000	(7.569)	0	0	0
19/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,228.0000	42,013.0000	(2.811)	0	0	0
19/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	35,272.0000	36,246.0000	2.761	0	0	0
19/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,785.0000	111,089.0000	1.188	0	0	0
19/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,221.0000	24,978.0000	3.125	0	0	0
19/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,830.0000	52,998.0000	2.254	0	0	0
19/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,958.0000	9,295.0000	(6.658)	0	0	0
19/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	19,583.0000	20,225.0000	3.278	0	0	0
19/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,893.0000	2,983.0000	3.111	0	0	0
19/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	6,205.0000	6,419.0000	3.449	0	0	0
19/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	151,043.0000	152,348.0000	0.864	0	0	0
19/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	226.0000	187.0000	(17.257)	0	0	0
19/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	42.0000	33.0000	(21.429)	0	0	0
19/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	17,499.0000	18,084.0000	3.343	0	0	0
19/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,044.0000	908.0000	(13.027)	0	0	0
19/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,778.0000	91,074.0000	1.444	0	0	0
19/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	130,213.0000	131,518.0000	1.002	0	0	0
19/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,201.0000	1,232.0000	2.581	0	0	0
19/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	11,532.0000	10,811.0000	(6.252)	0	0	0
19/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,896.0000	73,599.0000	(1.732)	0	0	0
19/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	17,094.0000	16,212.0000	(5.160)	0	0	0
19/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	21,823.0000	22,522.0000	3.203	0	0	100
19/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	8,527.0000	7,921.0000	(7.107)	0	0	0
19/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,000.0000	27,909.0000	(3.762)	0	0	0
19/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	70,300.0000	71,566.0000	1.801	0	0	171

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
19/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	457.0000	465.0000	1.751	0	0	0
19/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	12,173.0000	12,597.0000	3.483	0	0	0
19/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	15,572.0000	16,100.0000	3.391	0	0	20
19/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	13,247.0000	12,471.0000	(5.858)	0	0	20
19/09/2006	R157	2007/02/01			Bond Future	8.6630	8.6840	0.242	0.0000	0.0000	0
19/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,823.0000	43,749.0000	2.162	0	0	0
19/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	23,749.0000	22,943.0000	(3.394)	0	0	0
19/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,429.0000	89,767.0000	1.513	0	0	0
19/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	20,307.0000	19,569.0000	(3.634)	0	0	0
19/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	31,948.0000	32,699.0000	2.351	0	0	0
19/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	61,843.0000	62,998.0000	1.868	0	0	0
19/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,076.0000	991.0000	(7.900)	0	0	0
19/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,113.0000	5,779.0000	(5.464)	0	0	250
19/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,855.0000	108,260.0000	1.315	0	0	0
19/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,762.0000	7,366.0000	(5.102)	0	0	0
19/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	30,046.0000	30,763.0000	2.386	0	0	0
19/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,189.0000	2,037.0000	(6.944)	0	0	0
19/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	71,193.0000	72,432.0000	1.740	0	0	0
19/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	56,005.0000	57,099.0000	1.953	0	0	0
19/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	21,991.0000	21,219.0000	(3.511)	0	0	0
19/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,076.0000	78,746.0000	(1.661)	0	0	0
19/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	68,832.0000	67,555.0000	(1.855)	0	0	0
19/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	488.0000	445.0000	(8.811)	0	0	0
19/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	7,888.0000	8,101.0000	2.700	0	0	150
19/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	5,933.0000	6,093.0000	2.697	0	0	0
19/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,051.0000	12,488.0000	(4.314)	0	0	0
19/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	17,175.0000	16,507.0000	(3.889)	0	0	150
19/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	36,028.0000	36,850.0000	2.282	0	0	0
19/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	28,232.0000	28,915.0000	2.419	0	0	0
19/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,178.0000	127,624.0000	1.146	0	0	0
19/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	11,971.0000	12,291.0000	2.673	0	0	0
19/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,129.0000	3,878.0000	(6.079)	0	0	0
19/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	16,808.0000	17,247.0000	2.612	0	0	0
19/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,747.0000	51,578.0000	(2.216)	0	0	0
19/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	8,466.0000	8,694.0000	2.693	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
19/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	23,293.0000	23,878.0000	2.511	0	0	0
19/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	40,434.0000	39,384.0000	(2.597)	0	0	0
19/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,079.0000	64,818.0000	(1.908)	0	0	0
19/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	26,503.0000	27,152.0000	2.449	0	0	0
19/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	25,579.0000	24,740.0000	(3.280)	0	0	0
19/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	29,449.0000	28,545.0000	(3.070)	0	0	0
19/09/2006	R157	2007/05/03			Bond Future	8.6530	8.6740	0.243	0.0000	0.0000	0
19/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	22,187.0000	22,667.0000	2.163	0	0	0
19/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	45,960.0000	44,984.0000	(2.124)	0	0	0
19/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	38,755.0000	39,472.0000	1.850	0	0	0
19/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	28,081.0000	27,342.0000	(2.632)	0	0	0
19/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	28,058.0000	28,630.0000	2.039	0	0	0
19/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	38,202.0000	37,318.0000	(2.314)	0	0	0
19/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	36,387.0000	35,526.0000	(2.366)	0	0	0
19/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	29,681.0000	30,276.0000	2.005	0	0	0
19/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	31,367.0000	31,986.0000	1.973	0	0	0
19/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,622.0000	33,785.0000	(2.418)	0	0	0
19/09/2006	R157	2007/08/02			Bond Future	8.6380	8.6590	0.243	0.0000	0.0000	0
19/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,543.0000	34,805.0000	(2.076)	0	0	0
19/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	52,844.0000	51,919.0000	(1.750)	0	0	0
19/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	28,626.0000	29,123.0000	1.736	0	0	0
19/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	44,940.0000	45,624.0000	1.522	0	0	0
19/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	43,706.0000	42,872.0000	(1.908)	0	0	0
19/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	36,146.0000	36,735.0000	1.630	0	0	0
19/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,540.0000	29,685.0000	(2.800)	0	0	0
19/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	19,626.0000	20,192.0000	2.884	0	0	0
19/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,994.0000	41,179.0000	(1.941)	0	0	0
19/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	37,802.0000	38,409.0000	1.606	0	0	0
19/09/2006	R186	2006/11/02			Bond Future	8.4320	8.4520	0.237	0.0000	0.0000	59
19/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	25,225.0000	23,760.0000	(5.808)	0	0	0
19/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	17,735.0000	18,480.0000	4.201	0	0	0
19/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	28,967.0000	30,099.0000	3.908	0	0	0
19/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	14,218.0000	13,140.0000	(7.582)	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
19/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	10,108.0000	9,234.0000	(8.647)	0	0	0
19/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,807.0000	3,967.0000	4.203	0	0	0
19/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	36,217.0000	37,554.0000	3.692	0	0	0
19/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	64,211.0000	62,161.0000	(3.193)	0	0	0
19/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	142,669.0000	144,870.0000	1.543	0	0	0
19/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	43,017.0000	41,184.0000	(4.261)	0	0	0
19/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,254.0000	1,067.0000	(14.912)	0	0	0
19/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	110,628.0000	112,792.0000	1.956	0	0	0
19/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	80,558.0000	82,581.0000	2.511	0	0	0
19/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	246,820.0000	249,031.0000	0.896	0	0	0
19/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	238.0000	191.0000	(19.748)	0	0	0
19/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	36.0000	27.0000	(25.000)	0	0	0
19/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	8,602.0000	8,980.0000	4.394	0	0	0
19/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	210,793.0000	213,004.0000	1.049	0	0	0
19/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	176,086.0000	178,296.0000	1.255	0	0	0
19/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	53,856.0000	55,563.0000	3.170	0	0	0
19/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	12,017.0000	11,043.0000	(8.105)	0	0	0
19/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	32,427.0000	33,662.0000	3.809	0	0	0
19/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,530.0000	4,027.0000	(11.104)	0	0	0
19/09/2006	R186	2007/02/01			Bond Future	8.4250	8.4460	0.249	0.0000	0.0000	0
19/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	42,766.0000	41,366.0000	(3.274)	0	0	0
19/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	34,549.0000	35,458.0000	2.631	0	0	0
19/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	31,005.0000	29,825.0000	(3.806)	0	0	0
19/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	44,895.0000	46,025.0000	2.517	0	0	0
19/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	16,630.0000	17,110.0000	2.886	0	0	0
19/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,009.0000	919.0000	(8.920)	0	0	0
19/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	394.0000	354.0000	(10.152)	0	0	0
19/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,064.0000	57,426.0000	(2.773)	0	0	0
19/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	51,123.0000	52,370.0000	2.439	0	0	0
19/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	137.0000	121.0000	(11.679)	0	0	0
19/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	65,793.0000	67,273.0000	2.249	0	0	0
19/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	244,425.0000	246,719.0000	0.939	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
19/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	87,853.0000	89,607.0000	1.997	0	0	0
19/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	77,467.0000	75,637.0000	(2.362)	0	0	0
19/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	208,948.0000	211,217.0000	1.086	0	0	0
19/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	24,077.0000	24,748.0000	2.787	0	0	0
19/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	25,943.0000	24,880.0000	(4.097)	0	0	0
19/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	9,822.0000	9,266.0000	(5.661)	0	0	0
19/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	17,543.0000	16,713.0000	(4.731)	0	0	0
19/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	47,862.0000	49,051.0000	2.484	0	0	0
19/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	113,728.0000	115,710.0000	1.743	0	0	0
19/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	175,123.0000	177,343.0000	1.268	0	0	0
19/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,320.0000	2,139.0000	(7.802)	0	0	0
19/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	143,235.0000	145,363.0000	1.486	0	0	0
19/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,824.0000	4,496.0000	(6.799)	0	0	0
19/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	28,347.0000	27,226.0000	(3.955)	0	0	0
19/09/2006	R186	2007/05/03			Bond Future	8.4140	8.4350	0.250	0.0000	0.0000	0
19/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	52,926.0000	51,597.0000	(2.511)	0	0	0
19/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	48,989.0000	49,959.0000	1.980	0	0	0
19/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	58,436.0000	57,030.0000	(2.406)	0	0	0
19/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	43,666.0000	44,560.0000	2.047	0	0	0
19/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	34,312.0000	35,059.0000	2.177	0	0	0
19/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	60,994.0000	62,122.0000	1.849	0	0	0
19/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	46,272.0000	47,204.0000	2.014	0	0	0
19/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	42,804.0000	41,633.0000	(2.736)	0	0	0
19/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	55,644.0000	54,277.0000	(2.457)	0	0	0
19/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	70,298.0000	68,746.0000	(2.208)	0	0	0
19/09/2006	R186	2007/08/02			Bond Future	8.4010	8.4220	0.250	0.0000	0.0000	0
19/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	61,678.0000	60,359.0000	(2.139)	0	0	0
19/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	56,348.0000	57,318.0000	1.721	0	0	0
19/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	64,364.0000	63,013.0000	(2.099)	0	0	0
19/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	53,632.0000	54,570.0000	1.749	0	0	0
19/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	78,667.0000	77,157.0000	(1.919)	0	0	0
19/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	51,552.0000	50,368.0000	(2.297)	0	0	0
19/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	68,208.0000	69,313.0000	1.620	0	0	0
19/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	67,110.0000	65,726.0000	(2.062)	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
19/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	41,481.0000	42,260.0000	1.878	0	0	0
19/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	51,014.0000	51,918.0000	1.772	0	0	0
19/09/2006	R194	2006/11/02			Bond Future	8.8050	8.8250	0.227	0.0000	0.0000	0
19/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,329.0000	35,575.0000	0.696	0	0	0
19/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,015.0000	928.0000	(8.571)	0	0	0
19/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,538.0000	22,784.0000	1.091	0	0	0
19/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,060.0000	10,291.0000	2.296	0	0	0
19/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	95.0000	80.0000	(15.789)	0	0	0
19/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,111.0000	32,356.0000	0.763	0	0	0
19/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,715.0000	25,961.0000	0.957	0	0	0
19/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,104.0000	13,347.0000	1.854	0	0	0
19/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,906.0000	29,152.0000	0.851	0	0	0
19/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,375.0000	19,620.0000	1.265	0	0	0
19/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,349.0000	4,498.0000	3.426	0	0	0
19/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,207.0000	1,110.0000	(8.036)	0	0	0
19/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,227.0000	16,472.0000	1.510	0	0	0
19/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
19/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,775.0000	4,934.0000	3.330	0	0	0
19/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,220.0000	7,423.0000	2.812	0	0	0
19/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	364.0000	322.0000	(11.538)	0	0	0
19/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,422.0000	1,315.0000	(7.525)	0	0	0
19/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,947.0000	4,085.0000	3.496	0	0	0
19/09/2006	R194	2007/02/01			Bond Future	8.8590	8.8850	0.293	0.0000	0.0000	0
19/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,101.0000	2,979.0000	(3.934)	0	0	0
19/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	902.0000	848.0000	(5.987)	0	0	0
19/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	257.0000	237.0000	(7.782)	0	0	0
19/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,937.0000	19,191.0000	1.341	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
19/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,559.0000	9,765.0000	2.155	0	0	0
19/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,481.0000	21,738.0000	1.196	0	0	0
19/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,197.0000	5,335.0000	2.655	0	0	0
19/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,676.0000	7,857.0000	2.358	0	0	0
19/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,643.0000	26,902.0000	0.972	0	0	0
19/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,341.0000	3,213.0000	(3.831)	0	0	0
19/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
19/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	63.0000	57.0000	(9.524)	0	0	0
19/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,670.0000	11,896.0000	1.937	0	0	0
19/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,247.0000	29,507.0000	0.889	0	0	0
19/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,048.0000	6,202.0000	2.546	0	0	0
19/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
19/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,444.0000	2,337.0000	(4.378)	0	0	0
19/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	132.0000	120.0000	(9.091)	0	0	0
19/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	473.0000	439.0000	(7.188)	0	0	0
19/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
19/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,437.0000	16,685.0000	1.509	0	0	0
19/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,004.0000	14,243.0000	1.707	0	0	0
19/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,052.0000	24,311.0000	1.077	0	0	0
19/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,935.0000	5,067.0000	2.675	0	0	0
19/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,550.0000	1,471.0000	(5.097)	0	0	0
19/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,590.0000	3,457.0000	(3.705)	0	0	0
19/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,682.0000	4,809.0000	2.713	0	0	0
19/09/2006	R194	2007/05/03			Bond Future	8.8450	8.8760	0.350	0.0000	0.0000	0
19/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,882.0000	6,728.0000	(2.238)	0	0	0
19/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,747.0000	3,833.0000	2.295	0	0	0
19/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,773.0000	4,876.0000	2.158	0	0	0
19/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,587.0000	5,449.0000	(2.470)	0	0	0
19/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,792.0000	5,651.0000	(2.434)	0	0	0
19/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,590.0000	4,690.0000	2.179	0	0	0
19/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,551.0000	5,665.0000	2.054	0	0	0
19/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,813.0000	4,687.0000	(2.618)	0	0	0
19/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,412.0000	4,509.0000	2.199	0	0	0
19/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,001.0000	5,858.0000	(2.383)	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
19/09/2006	R194	2007/08/02			Bond Future	8.7870	8.8210	0.387	0.0000	0.0000	0
19/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,562.0000	5,638.0000	1.366	0	0	0
19/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,586.0000	7,472.0000	(1.503)	0	0	0
19/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,689.0000	5,767.0000	1.371	0	0	0
19/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,070.0000	5,141.0000	1.400	0	0	0
19/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,992.0000	6,883.0000	(1.559)	0	0	0
19/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,848.0000	6,740.0000	(1.577)	0	0	0
19/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,156.0000	6,054.0000	(1.657)	0	0	0
19/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,357.0000	6,441.0000	1.321	0	0	0
19/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,819.0000	5,898.0000	1.358	0	0	0
19/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,706.0000	6,599.0000	(1.596)	0	0	0
19/09/2006	R201	2006/11/02			Bond Future	8.6570	8.6770	0.231	0.0000	0.0000	26
19/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	14,404.0000	13,618.0000	(5.457)	0	0	0
19/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	9,057.0000	9,424.0000	4.052	0	0	0
19/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	995.0000	863.0000	(13.266)	0	0	0
19/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	11,658.0000	12,116.0000	3.929	0	0	0
19/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	39,829.0000	40,849.0000	2.561	0	0	0
19/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	16,469.0000	17,075.0000	3.680	0	0	0
19/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	11,254.0000	10,560.0000	(6.167)	0	0	0
19/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	13,139.0000	13,645.0000	3.851	0	0	0
19/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	26,893.0000	27,739.0000	3.146	0	0	0
19/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,059.0000	2,752.0000	(10.036)	0	0	0
19/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,699.0000	102,852.0000	1.134	0	0	0
19/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	7,360.0000	6,812.0000	(7.446)	0	0	0
19/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	24,112.0000	23,147.0000	(4.002)	0	0	0
19/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	9,844.0000	9,197.0000	(6.573)	0	0	0
19/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,117.0000	2,198.0000	3.826	0	0	0
19/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,589.0000	34,517.0000	(3.012)	0	0	0
19/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
19/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,162.0000	119,314.0000	0.975	0	0	0
19/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,574.0000	4,761.0000	4.088	0	0	0
19/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,355.0000	55,467.0000	2.046	0	0	0

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19/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,548.0000	86,699.0000	1.345	0	0	0
19/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	14,742.0000	15,298.0000	3.772	0	0	0
19/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	49.0000	38.0000	(22.449)	0	0	0
19/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	8,545.0000	7,948.0000	(6.987)	0	0	0
19/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	241.0000	199.0000	(17.427)	0	0	0
19/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,730.0000	70,873.0000	1.639	0	0	0
19/09/2006	R201	2007/02/01			Bond Future	8.6570	8.6780	0.243	0.0000	0.0000	0
19/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,892.0000	19,224.0000	(3.358)	0	0	0
19/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	20,287.0000	20,803.0000	2.544	0	0	0
19/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	43,838.0000	44,714.0000	1.998	0	0	0
19/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,868.0000	5,559.0000	(5.266)	0	0	0
19/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	18,442.0000	17,801.0000	(3.476)	0	0	0
19/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	17,733.0000	18,196.0000	2.611	0	0	0
19/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	24,633.0000	25,231.0000	2.428	0	0	0
19/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,964.0000	22,242.0000	(3.144)	0	0	0
19/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	33,352.0000	34,093.0000	2.222	0	0	0
19/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,722.0000	15,136.0000	(3.727)	0	0	0
19/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	141.0000	127.0000	(9.929)	0	0	0
19/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	779.0000	716.0000	(8.087)	0	0	0
19/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	17,052.0000	16,438.0000	(3.601)	0	0	0
19/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	10,043.0000	9,599.0000	(4.421)	0	0	0
19/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	8,910.0000	9,158.0000	2.783	0	0	0
19/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,357.0000	85,478.0000	1.329	0	0	0
19/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	23,114.0000	23,685.0000	2.470	0	0	0
19/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	21,666.0000	22,209.0000	2.506	0	0	0
19/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	346.0000	314.0000	(9.249)	0	0	0
19/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,687.0000	100,839.0000	1.156	0	0	0
19/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,535.0000	116,704.0000	1.012	0	0	0
19/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,779.0000	30,939.0000	(2.643)	0	0	0
19/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,676.0000	40,740.0000	(2.246)	0	0	0
19/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,098.0000	2,905.0000	(6.230)	0	0	0
19/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	69,714.0000	70,783.0000	1.533	0	0	0
19/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,615.0000	1,500.0000	(7.121)	0	0	0
19/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	12,657.0000	13,001.0000	2.718	0	0	0
19/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,997.0000	56,988.0000	1.770	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
19/09/2006	R201	2007/05/03			Bond Future	8.6490	8.6700	0.243	0.0000	0.0000	0
19/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,586.0000	28,899.0000	(2.322)	0	0	0
19/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	25,371.0000	25,861.0000	1.931	0	0	0
19/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	24,031.0000	24,502.0000	1.960	0	0	0
19/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	28,180.0000	27,512.0000	(2.370)	0	0	0
19/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	22,741.0000	23,194.0000	1.992	0	0	0
19/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	31,031.0000	30,325.0000	(2.275)	0	0	0
19/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,963.0000	22,371.0000	(2.578)	0	0	0
19/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	31,230.0000	31,796.0000	1.812	0	0	0
19/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,199.0000	36,422.0000	(2.089)	0	0	0
19/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	18,063.0000	18,444.0000	2.109	0	0	0
19/09/2006	R201	2007/08/02			Bond Future	8.6370	8.6590	0.255	0.0000	0.0000	0
19/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	28,017.0000	28,509.0000	1.756	0	0	0
19/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,087.0000	33,394.0000	(2.033)	0	0	0
19/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,723.0000	32,046.0000	(2.069)	0	0	0
19/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	29,333.0000	29,842.0000	1.735	0	0	0
19/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	26,742.0000	27,219.0000	1.784	0	0	0
19/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,592.0000	26,981.0000	(2.214)	0	0	0
19/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	35,015.0000	35,590.0000	1.642	0	0	0
19/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	41,385.0000	40,614.0000	(1.863)	0	0	0
19/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	22,048.0000	22,462.0000	1.878	0	0	0
19/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,484.0000	34,775.0000	(1.998)	0	0	0
19/09/2006	R203	2006/11/02			Bond Future	8.6020	8.6220	0.233	0.0000	0.0000	0
19/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	79,574.0000	80,941.0000	1.718	0	0	0
19/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	11,781.0000	12,444.0000	5.628	0	0	0
19/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,667.0000	140,036.0000	0.987	0	0	0
19/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,209.0000	7,503.0000	(8.600)	0	0	0
19/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,325.0000	160,694.0000	0.859	0	0	0
19/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,496.0000	119,865.0000	1.155	0	0	0
19/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,857.0000	62,210.0000	2.223	0	0	0
19/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,586.0000	10,728.0000	(7.405)	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
19/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,801.0000	100,170.0000	1.386	0	0	0
19/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	73.0000	56.0000	(23.288)	0	0	0
19/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	8,305.0000	8,815.0000	6.141	0	0	0
19/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
19/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	15,671.0000	14,674.0000	(6.362)	0	0	0
19/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	9,945.0000	10,530.0000	5.882	0	0	0
19/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,807.0000	9,024.0000	(7.984)	0	0	0
19/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	42,927.0000	44,210.0000	2.989	0	0	0
19/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	5,599.0000	5,971.0000	6.644	0	0	0
19/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,792.0000	6,163.0000	(9.261)	0	0	0
19/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	487.0000	400.0000	(17.864)	0	0	0
19/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	13,815.0000	14,556.0000	5.364	0	0	0
19/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,174.0000	1,890.0000	(13.063)	0	0	0
19/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	26,698.0000	27,783.0000	4.064	0	0	0
19/09/2006	R203	2007/02/01			Bond Future	8.6020	8.6230	0.244	0.0000	0.0000	0
19/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,171.0000	19,859.0000	3.589	0	0	0
19/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	751.0000	678.0000	(9.720)	0	0	0
19/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,790.0000	158,207.0000	0.904	0	0	0
19/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	264.0000	234.0000	(11.364)	0	0	0
19/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
19/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,649.0000	14,920.0000	(4.658)	0	0	0
19/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,869.0000	1,714.0000	(8.293)	0	0	0
19/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
19/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,122.0000	80,467.0000	1.700	0	0	0
19/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	136,510.0000	137,924.0000	1.036	0	0	0
19/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,725.0000	16,325.0000	3.816	0	0	0
19/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,742.0000	118,149.0000	1.205	0	0	0
19/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,557.0000	98,945.0000	1.423	0	0	0
19/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	81.0000	70.0000	(13.580)	0	0	0
19/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,961.0000	18,144.0000	(4.309)	0	0	0
19/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	61,753.0000	63,016.0000	2.045	0	0	0
19/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,444.0000	32,352.0000	(3.265)	0	0	0
19/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,392.0000	18,035.0000	3.697	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
19/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,105.0000	3,818.0000	(6.991)	0	0	0
19/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,039.0000	7,365.0000	4.631	0	0	0
19/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,725.0000	13,240.0000	4.047	0	0	0
19/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,256.0000	16,483.0000	(4.480)	0	0	0
19/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	45,927.0000	47,057.0000	2.460	0	0	0
19/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,656.0000	21,754.0000	(3.981)	0	0	0
19/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,139.0000	13,454.0000	(4.845)	0	0	0
19/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,031.0000	7,562.0000	(5.840)	0	0	0
19/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	32,203.0000	33,150.0000	2.941	0	0	0
19/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,063.0000	21,795.0000	3.475	0	0	0
19/09/2006	R203	2007/05/03			Bond Future	8.5920	8.6130	0.244	0.0000	0.0000	0
19/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	37,564.0000	36,551.0000	(2.697)	0	0	0
19/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,451.0000	26,590.0000	(3.136)	0	0	0
19/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	16,994.0000	17,531.0000	3.160	0	0	0
19/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	10,862.0000	11,248.0000	3.554	0	0	0
19/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	15,606.0000	16,112.0000	3.242	0	0	0
19/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,341.0000	28,448.0000	(3.044)	0	0	0
19/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,067.0000	18,374.0000	(3.635)	0	0	0
19/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,630.0000	24,802.0000	(3.231)	0	0	0
19/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	18,466.0000	19,036.0000	3.087	0	0	0
19/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	25,225.0000	25,930.0000	2.795	0	0	0
19/09/2006	R203	2007/08/02			Bond Future	8.5780	8.5990	0.245	0.0000	0.0000	0
19/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	42,004.0000	41,043.0000	(2.288)	0	0	0
19/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	32,365.0000	31,530.0000	(2.580)	0	0	0
19/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	21,143.0000	21,687.0000	2.573	0	0	0
19/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	30,598.0000	29,789.0000	(2.644)	0	0	0
19/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	14,771.0000	15,189.0000	2.830	0	0	0
19/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	19,735.0000	20,252.0000	2.620	0	0	0
19/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	22,621.0000	23,190.0000	2.515	0	0	0
19/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	34,188.0000	33,326.0000	(2.521)	0	0	0
19/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	29,242.0000	29,920.0000	2.319	0	0	0
19/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,097.0000	23,395.0000	(2.913)	0	0	0
19/09/2006	R204	2006/11/02			Bond Future	8.5840	8.5940	0.116	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
19/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	20,948.0000	20,340.0000	(2.902)	0	0	0
19/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,806.0000	12,308.0000	(3.889)	0	0	0
19/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	9,058.0000	9,171.0000	1.248	0	0	0
19/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	15,267.0000	15,490.0000	1.461	0	0	0
19/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	29,352.0000	29,784.0000	1.472	0	0	0
19/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,642.0000	14,112.0000	(3.620)	0	0	0
19/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,807.0000	33,116.0000	(2.044)	0	0	0
19/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	4,384.0000	4,415.0000	0.707	0	0	0
19/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	13,487.0000	13,679.0000	1.424	0	0	0
19/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	45,096.0000	45,680.0000	1.295	0	0	0
19/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,806.0000	4,516.0000	(6.034)	0	0	0
19/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	17,206.0000	17,462.0000	1.488	0	0	0
19/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,617.0000	1,479.0000	(8.534)	0	0	0
19/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,112.0000	10,646.0000	(4.194)	0	0	0
19/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	404.0000	357.0000	(11.634)	0	0	0
19/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,310.0000	63,985.0000	1.066	0	0	0
19/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,614.0000	16,056.0000	(3.359)	0	0	0
19/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,306.0000	125,027.0000	0.580	0	0	0
19/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,926.0000	83,635.0000	0.855	0	0	0
19/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	11,862.0000	12,026.0000	1.383	0	0	0
19/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	83.0000	70.0000	(15.663)	0	0	0
19/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,316.0000	104,036.0000	0.697	0	0	0
19/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,861.0000	146,582.0000	0.494	0	0	0
19/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
19/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,989.0000	168,711.0000	0.430	0	0	0
19/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R204	2007/02/01			Bond Future	8.5820	8.5920	0.117	0.0000	0.0000	0
19/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,325.0000	23,877.0000	(1.842)	0	0	0
19/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	26,614.0000	26,880.0000	0.999	0	0	0
19/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	51,674.0000	52,138.0000	0.898	0	0	0
19/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,857.0000	8,608.0000	(2.811)	0	0	0
19/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,740.0000	14,398.0000	(2.320)	0	0	0
19/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	38,855.0000	39,227.0000	0.957	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
19/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,249.0000	31,738.0000	(1.585)	0	0	0
19/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,719.0000	43,144.0000	(1.315)	0	0	0
19/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	20,350.0000	20,554.0000	1.002	0	0	0
19/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	14,481.0000	14,620.0000	0.960	0	0	0
19/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,204.0000	25,740.0000	(1.771)	0	0	0
19/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,144.0000	123,826.0000	0.554	0	0	0
19/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,517.0000	22,086.0000	(1.914)	0	0	0
19/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	24,920.0000	25,169.0000	0.999	0	0	0
19/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,153.0000	27,672.0000	(1.709)	0	0	0
19/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	66,802.0000	67,351.0000	0.822	0	0	0
19/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	28,398.0000	28,681.0000	0.997	0	0	0
19/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	575.0000	544.0000	(5.391)	0	0	0
19/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,804.0000	4,639.0000	(3.435)	0	0	0
19/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	23,312.0000	23,546.0000	1.004	0	0	0
19/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	103,126.0000	103,781.0000	0.635	0	0	0
19/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,267.0000	1,207.0000	(4.736)	0	0	0
19/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,566.0000	2,463.0000	(4.014)	0	0	0
19/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	84,241.0000	84,851.0000	0.724	0	0	0
19/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	239.0000	224.0000	(6.276)	0	0	0
19/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	91.0000	84.0000	(7.692)	0	0	0
19/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,709.0000	166,417.0000	0.427	0	0	0
19/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,055.0000	144,754.0000	0.485	0	0	0
19/09/2006	R204	2007/05/03			Bond Future	8.5730	8.5840	0.128	0.0000	0.0000	0
19/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,919.0000	31,462.0000	(1.432)	0	0	0
19/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	37,095.0000	37,414.0000	0.860	0	0	0
19/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	29,927.0000	30,197.0000	0.902	0	0	0
19/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,842.0000	38,335.0000	(1.305)	0	0	0
19/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,592.0000	42,061.0000	(1.247)	0	0	0
19/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,637.0000	50,062.0000	(1.136)	0	0	0
19/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	21,103.0000	21,304.0000	0.952	0	0	0
19/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	26,736.0000	26,982.0000	0.920	0	0	0
19/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,694.0000	40,174.0000	(1.278)	0	0	0
19/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	28,300.0000	28,557.0000	0.908	0	0	0
19/09/2006	R204	2007/08/02			Bond Future	8.5620	8.5720	0.117	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
19/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,841.0000	37,428.0000	(1.091)	0	0	0
19/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	42,184.0000	42,469.0000	0.676	0	0	0
19/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,659.0000	44,208.0000	(1.010)	0	0	0
19/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,463.0000	46,002.0000	(0.992)	0	0	0
19/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	35,085.0000	35,332.0000	0.704	0	0	0
19/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,305.0000	47,835.0000	(0.973)	0	0	0
19/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	31,873.0000	32,102.0000	0.718	0	0	0
19/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	26,096.0000	26,290.0000	0.743	0	0	0
19/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	33,452.0000	33,689.0000	0.708	0	0	0
19/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	56,045.0000	55,541.0000	(0.899)	0	0	0
19/09/2006	R207	2006/11/02			Bond Future	8.5630	8.5690	0.070	0.0000	0.0000	0
19/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,422.0000	4,185.0000	(5.360)	0	0	0
19/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,613.0000	103,048.0000	0.424	0	0	0
19/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,011.0000	9,209.0000	2.197	0	0	0
19/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,918.0000	124,353.0000	0.351	0	0	0
19/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,862.0000	7,545.0000	(4.032)	0	0	0
19/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,182.0000	5,300.0000	2.277	0	0	0
19/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	15,236.0000	14,838.0000	(2.612)	0	0	0
19/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,756.0000	62,192.0000	0.706	0	0	0
19/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	154.0000	154.0000	-	0	0	0
19/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,833.0000	146,268.0000	0.298	0	0	0
19/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	31,123.0000	30,688.0000	(1.398)	0	0	0
19/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,898.0000	82,334.0000	0.532	0	0	0
19/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,700.0000	24,076.0000	1.586	0	0	0
19/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	582.0000	522.0000	(10.309)	0	0	0
19/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,801.0000	1,838.0000	2.054	0	0	0
19/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,419.0000	11,659.0000	2.102	0	0	0
19/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,196.0000	42,627.0000	1.021	0	0	0
19/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
19/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,165.0000	2,970.0000	(6.161)	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
19/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,985.0000	5,706.0000	(4.662)	0	0	0
19/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,929.0000	7,086.0000	2.266	0	0	0
19/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,762.0000	3,847.0000	2.259	0	0	0
19/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	10,047.0000	9,696.0000	(3.494)	0	0	0
19/09/2006	R207	2007/02/01			Bond Future	8.5590	8.5650	0.070	0.0000	0.0000	0
19/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	384.0000	365.0000	(4.948)	0	0	0
19/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,340.0000	17,472.0000	0.761	0	0	0
19/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,469.0000	2,389.0000	(3.240)	0	0	0
19/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
19/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	101,626.0000	102,039.0000	0.406	0	0	0
19/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,311.0000	63,663.0000	0.556	0	0	0
19/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6,978.0000	7,029.0000	0.731	0	0	0
19/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,952.0000	37,572.0000	(1.001)	0	0	0
19/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	143,979.0000	144,408.0000	0.298	0	0	0
19/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
19/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,420.0000	122,845.0000	0.347	0	0	0
19/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,212.0000	166,643.0000	0.259	0	0	0
19/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,797.0000	16,524.0000	(1.625)	0	0	0
19/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	124.0000	117.0000	(5.645)	0	0	0
19/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	21,055.0000	21,214.0000	0.755	0	0	0
19/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,283.0000	19,984.0000	(1.474)	0	0	0
19/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	81,802.0000	82,192.0000	0.477	0	0	0
19/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	32,440.0000	32,668.0000	0.703	0	0	0
19/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,038.0000	997.0000	(3.950)	0	0	0
19/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	46,669.0000	46,966.0000	0.636	0	0	0
19/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	23,093.0000	23,265.0000	0.745	0	0	0
19/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,207.0000	5,072.0000	(2.593)	0	0	0
19/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,205.0000	14,946.0000	(1.703)	0	0	0
19/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,834.0000	9,631.0000	(2.064)	0	0	0
19/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,490.0000	18,204.0000	(1.547)	0	0	0
19/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	19,138.0000	19,283.0000	0.758	0	0	0
19/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	12,648.0000	12,745.0000	0.767	0	0	0
19/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	26,245.0000	25,910.0000	(1.276)	0	0	0
19/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	15,661.0000	15,781.0000	0.766	0	0	0
19/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,174.0000	21,863.0000	(1.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/09/2006	R207	2007/05/03			Bond Future	8.5520	8.5580	0.070	0.0000	0.0000	0
19/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	11,914.0000	11,993.0000	0.663	0	0	0
19/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	43,100.0000	42,751.0000	(0.810)	0	0	0
19/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	34,292.0000	33,973.0000	(0.930)	0	0	0
19/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	18,280.0000	18,397.0000	0.640	0	0	0
19/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,247.0000	31,937.0000	(0.961)	0	0	0
19/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	16,844.0000	16,953.0000	0.647	0	0	0
19/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	26,777.0000	26,942.0000	0.616	0	0	0
19/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	23,060.0000	22,796.0000	(1.145)	0	0	0
19/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	19,802.0000	19,928.0000	0.636	0	0	0
19/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,270.0000	29,969.0000	(0.994)	0	0	0
19/09/2006	R207	2007/08/02			Bond Future	8.5420	8.5470	0.059	0.0000	0.0000	0
19/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	46,905.0000	46,622.0000	(0.603)	0	0	0
19/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	21,951.0000	22,050.0000	0.451	0	0	0
19/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	38,462.0000	38,202.0000	(0.676)	0	0	0
19/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	15,321.0000	15,392.0000	0.463	0	0	0
19/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	20,483.0000	20,576.0000	0.454	0	0	0
19/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	36,484.0000	36,230.0000	(0.696)	0	0	0
19/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	23,493.0000	23,598.0000	0.447	0	0	0
19/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	34,561.0000	34,313.0000	(0.718)	0	0	0
19/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,449.0000	27,228.0000	(0.805)	0	0	0
19/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	30,423.0000	30,554.0000	0.431	0	0	0

Grand Total:

2,388