



# Derivatives High/Low Report

High/Low for 20/09/2006

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
20/09/2006	GOVI 2006/11/02			jGovi	236.4640	237.0450	0.246	0.0000	0.0000	901
20/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	326.0000	189.0000	(42.025)	0	0	0
20/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	64,966.0000	70,639.0000	8.732	0	0	0
20/09/2006	GOVI 2007/02/01			jGovi	241.5050	242.0920	0.243	0.0000	0.0000	0
20/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	399.0000	293.0000	(26.566)	0	0	0
20/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	115,449.0000	121,213.0000	4.993	0	0	0
20/09/2006	GOVI 2007/05/03			jGovi	246.7880	247.3540	0.229	0.0000	0.0000	0
20/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,717.0000	1,422.0000	(17.181)	0	0	0
20/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	119,597.0000	124,962.0000	4.486	0	0	0
20/09/2006	GOVI 2007/08/02			jGovi	252.2140	252.7480	0.212	0.0000	0.0000	0
20/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	121,103.0000	125,956.0000	4.007	0	0	0
20/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,963.0000	3,476.0000	(12.289)	0	0	0
20/09/2006	J153 2010/08/31			jSwap	9.2110	9.1620	(0.532)	0.0000	0.0000	0
20/09/2006	J157 2015/09/15			jSwap	9.1020	9.0410	(0.670)	0.0000	0.0000	0
20/09/2006	J186 2026/12/21			jSwap	8.8850	8.8110	(0.833)	0.0000	0.0000	0
20/09/2006	J194 2008/02/28			jSwap	9.1070	9.0420	(0.714)	0.0000	0.0000	0
20/09/2006	J201 2014/12/22			jSwap	9.0580	9.0030	(0.607)	0.0000	0.0000	0

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20/09/2006	J203	2017/09/15			jSwap	9.0370	8.9750	(0.686)	0.0000	0.0000	0
20/09/2006	J204	2018/12/21			jSwap	8.9610	8.8980	(0.703)	0.0000	0.0000	0
20/09/2006	J207	2020/01/15			jSwap	8.9580	8.8920	(0.737)	0.0000	0.0000	0
20/09/2006	JBAR	2005/12/21			jBar	8.3000	8.3040	0.048	0.0000	0.0000	0
20/09/2006	JFRA	2006/11/02			jFra	8.7100	8.6850	(0.287)	0.0000	0.0000	0
20/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,173.0000	4,112.0000	(1.462)	0	0	0
20/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/09/2006	JFRA	2007/02/01			jFra	9.0840	9.0540	(0.330)	0.0000	0.0000	0
20/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	36.0000	38.0000	5.556	0	0	0
20/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,898.0000	3,827.0000	(1.821)	0	0	0
20/09/2006	JFRA	2007/05/03			jFra	9.2900	9.2050	(0.915)	0.0000	0.0000	0
20/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	85.0000	99.0000	16.471	0	0	0
20/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,447.0000	4,254.0000	(4.340)	0	0	0
20/09/2006	JFRA	2007/08/02			jFra	9.2970	9.1940	(1.108)	0.0000	0.0000	0
20/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	166.0000	192.0000	15.663	0	0	0
20/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,545.0000	4,321.0000	(4.928)	0	0	0
20/09/2006	JFRA	2007/11/01			jFra	9.2770	9.1640	(1.218)	0.0000	0.0000	0
20/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,916.0000	4,660.0000	(5.207)	0	0	0
20/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	261.0000	300.0000	14.943	0	0	0
20/09/2006	JFRA	2008/02/07			jFra	9.2830	9.1730	(1.185)	0.0000	0.0000	0
20/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,315.0000	21,422.0000	0.502	0	0	0
20/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,677.0000	25,515.0000	(0.631)	0	0	0
20/09/2006	JN02	2006/11/02			jNote	9.1770	9.0920	(0.926)	0.0000	0.0000	0
20/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	124.0000	147.0000	18.548	0	0	0

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20/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,207.0000	33,709.0000	(4.255)	0	0	0
20/09/2006	JN02	2007/02/01			jNote	9.2450	9.1560	(0.963)	0.0000	0.0000	0
20/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,007.0000	10,703.0000	6.955	0	0	0
20/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	14,460.0000	13,540.0000	(6.362)	0	0	0
20/09/2006	JN02	2007/05/03			jNote	9.2600	9.1720	(0.950)	0.0000	0.0000	0
20/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,783.0000	14,971.0000	(5.145)	0	0	0
20/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,604.0000	16,392.0000	5.050	0	0	0
20/09/2006	JN02	2007/08/02			jNote	9.2440	9.1670	(0.833)	0.0000	0.0000	0
20/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,645.0000	19,338.0000	3.717	0	0	0
20/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	18,533.0000	17,826.0000	(3.815)	0	0	0
20/09/2006	JN05	2006/11/02			jNote	9.1490	9.0950	(0.590)	0.0000	0.0000	0
20/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	75,564.0000	73,521.0000	(2.704)	0	0	0
20/09/2006	JN05	2007/02/01			jNote	9.1700	9.1130	(0.622)	0.0000	0.0000	0
20/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	10,625.0000	9,586.0000	(9.779)	0	0	0
20/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	13,807.0000	15,041.0000	8.937	0	0	0
20/09/2006	JN05	2007/05/03			jNote	9.1670	9.1070	(0.655)	0.0000	0.0000	0
20/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	14,126.0000	13,022.0000	(7.815)	0	0	0
20/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	17,426.0000	18,716.0000	7.403	0	0	0
20/09/2006	JN05	2007/08/02			jNote	9.1490	9.0900	(0.645)	0.0000	0.0000	0
20/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	20,703.0000	21,977.0000	6.154	0	0	0
20/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	16,685.0000	15,604.0000	(6.479)	0	0	0
20/09/2006	JN10	2006/11/02			jNote	8.9780	8.9180	(0.668)	0.0000	0.0000	0
20/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,879.0000	109,238.0000	(3.226)	0	0	0
20/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/09/2006	JN10	2007/02/01			jNote	8.9800	8.9190	(0.679)	0.0000	0.0000	0
20/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	12,804.0000	14,954.0000	16.792	0	0	0

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20/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	11,496.0000	9,650.0000	(16.058)	0	0	0
20/09/2006	JN10	2007/05/03			jNote	8.9680	8.9050	(0.702)	0.0000	0.0000	0
20/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	16,779.0000	19,016.0000	13.332	0	0	0
20/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	14,688.0000	12,793.0000	(12.902)	0	0	0
20/09/2006	JN10	2007/08/02			jNote	8.9480	8.8850	(0.704)	0.0000	0.0000	0
20/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	16,968.0000	15,101.0000	(11.003)	0	0	0
20/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	20,369.0000	22,639.0000	11.144	0	0	0
20/09/2006	JROD	2006/09/29			jRod	7.5070	7.5030	(0.053)	0.0000	0.0000	0
20/09/2006	JROD	2006/10/31			jRod	7.7920	7.7820	(0.128)	0.0000	0.0000	0
20/09/2006	JROD	2006/11/30			jRod	8.0730	8.0630	(0.124)	0.0000	0.0000	0
20/09/2006	JROD	2006/12/29			jRod	7.9590	7.9550	(0.050)	0.0000	0.0000	0
20/09/2006	JROD	2007/01/31			jRod	8.2560	8.2540	(0.024)	0.0000	0.0000	0
20/09/2006	JROD	2007/02/28			jRod	8.4860	8.4850	(0.012)	0.0000	0.0000	0
20/09/2006	JROD	2007/03/30			jRod	8.3140	8.3130	(0.012)	0.0000	0.0000	0
20/09/2006	JROD	2007/04/30			jRod	8.5460	8.5450	(0.012)	0.0000	0.0000	0
20/09/2006	JROD	2007/05/31			jRod	8.7470	8.7460	(0.011)	0.0000	0.0000	0
20/09/2006	R153	2006/11/02			Bond Future	8.7200	8.6310	(1.021)	0.0000	0.0000	418
20/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,322.0000	4,898.0000	(22.525)	0	0	0
20/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,359.0000	9,017.0000	22.530	0	0	0
20/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,865.0000	15,081.0000	17.225	0	0	0
20/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,981.0000	3,902.0000	30.896	0	0	0
20/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
20/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,063.0000	8,141.0000	(19.100)	0	0	0

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20/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	80.0000	130.0000	62.500	0	0	0
20/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	34,252.0000	31,219.0000	(8.855)	0	0	0
20/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,541.0000	4,579.0000	29.314	0	0	0
20/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	61,490.0000	58,408.0000	(5.012)	0	0	0
20/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,634.0000	22,742.0000	(11.282)	0	0	0
20/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	393.0000	583.0000	48.346	0	0	0
20/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	52,297.0000	49,216.0000	(5.891)	0	0	0
20/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,365.0000	10,203.0000	(17.485)	0	0	0
20/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,179.0000	9,135.0000	(18.284)	0	0	0
20/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,355.0000	1,869.0000	37.934	0	0	0
20/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,752.0000	15,184.0000	(14.466)	0	0	101
20/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	19,651.0000	22,267.0000	13.312	0	0	0
20/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,237.0000	2,371.0000	(26.753)	0	0	0
20/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,514.0000	1,047.0000	(30.845)	0	0	0
20/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,167.0000	5,326.0000	27.814	0	0	0
20/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	43,204.0000	40,132.0000	(7.110)	0	0	0
20/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	80,151.0000	77,068.0000	(3.846)	0	0	0
20/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	70,775.0000	67,692.0000	(4.356)	0	0	0
20/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	14.0000	24.0000	71.429	0	0	0
20/09/2006	R153	2007/02/01			Bond Future	8.6400	8.5820	(0.671)	0.0000	0.0000	0
20/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,818.0000	14,842.0000	7.411	0	0	0
20/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,250.0000	12,220.0000	(7.774)	0	0	0
20/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,315.0000	11,175.0000	8.337	0	0	0
20/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,324.0000	6,646.0000	(9.257)	0	0	0
20/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	18,969.0000	20,182.0000	6.395	0	0	0
20/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,243.0000	9,377.0000	(8.455)	0	0	0
20/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,927.0000	45,118.0000	(3.855)	0	0	0
20/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	36.0000	44.0000	22.222	0	0	0
20/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,006.0000	1,157.0000	15.010	0	0	0
20/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,528.0000	70,645.0000	(2.596)	0	0	0
20/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,912.0000	37,172.0000	(4.472)	0	0	0
20/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	494.0000	576.0000	16.599	0	0	0

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20/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,357.0000	29,724.0000	(5.208)	0	0	0
20/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,093.0000	6,703.0000	10.011	0	0	0
20/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,901.0000	2,158.0000	13.519	0	0	0
20/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	225.0000	265.0000	17.778	0	0	0
20/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,526.0000	10,344.0000	8.587	0	0	0
20/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,264.0000	53,414.0000	(3.348)	0	0	0
20/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,096.0000	13,023.0000	(7.612)	0	0	0
20/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	94.0000	113.0000	20.213	0	0	0
20/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,766.0000	9,543.0000	8.864	0	0	0
20/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,883.0000	17,602.0000	(6.784)	0	0	0
20/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	24,836.0000	26,209.0000	5.528	0	0	0
20/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,820.0000	61,948.0000	(2.933)	0	0	0
20/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,975.0000	13,860.0000	(7.446)	0	0	0
20/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,586.0000	4,003.0000	11.629	0	0	0
20/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,671.0000	23,198.0000	(5.971)	0	0	0
20/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,193.0000	4,675.0000	(9.975)	0	0	0
20/09/2006	R153	2007/05/03			Bond Future	8.6150	8.5580	(0.662)	0.0000	0.0000	0
20/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,803.0000	15,862.0000	(5.600)	0	0	0
20/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,681.0000	12,853.0000	(6.052)	0	0	0
20/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,270.0000	17,183.0000	5.612	0	0	0
20/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,965.0000	12,165.0000	(6.170)	0	0	0
20/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,074.0000	18,015.0000	5.511	0	0	0
20/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,287.0000	14,087.0000	6.021	0	0	0
20/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,902.0000	18,871.0000	5.413	0	0	0
20/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,275.0000	11,504.0000	(6.281)	0	0	0
20/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,769.0000	9,107.0000	(6.777)	0	0	0
20/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,437.0000	22,516.0000	5.033	0	0	0
20/09/2006	R153	2007/08/02			Bond Future	8.5780	8.5220	(0.653)	0.0000	0.0000	0
20/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,400.0000	15,647.0000	(4.591)	0	0	0
20/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,858.0000	20,698.0000	4.230	0	0	0
20/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,032.0000	17,792.0000	4.462	0	0	0
20/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,251.0000	18,419.0000	(4.322)	0	0	0
20/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,370.0000	22,249.0000	4.113	0	0	0
20/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,086.0000	14,373.0000	(4.726)	0	0	0

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20/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,606.0000	21,465.0000	4.169	0	0	0
20/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,734.0000	15,001.0000	(4.659)	0	0	0
20/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,587.0000	25,544.0000	3.892	0	0	0
20/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,681.0000	12,045.0000	(5.015)	0	0	0
20/09/2006	R157	2006/11/02			Bond Future	8.7000	8.6325	(0.776)	0.0000	0.0000	22
20/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	91,074.0000	86,187.0000	(5.366)	0	0	0
20/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,692.0000	8,164.0000	21.996	0	0	0
20/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,978.0000	21,547.0000	(13.736)	0	0	0
20/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	33.0000	48.0000	45.455	0	0	0
20/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,013.0000	46,171.0000	9.897	0	0	0
20/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,295.0000	11,149.0000	19.946	0	0	0
20/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,246.0000	32,163.0000	(11.265)	0	0	0
20/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	27,909.0000	31,435.0000	12.634	0	0	0
20/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,078.0000	3,899.0000	26.673	0	0	0
20/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
20/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	131,518.0000	126,615.0000	(3.728)	0	0	0
20/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	908.0000	1,209.0000	33.150	0	0	0
20/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	6,419.0000	5,042.0000	(21.452)	0	0	0
20/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	52,998.0000	48,397.0000	(8.681)	0	0	0
20/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	111,089.0000	106,188.0000	(4.412)	0	0	0
20/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,921.0000	9,581.0000	20.957	0	0	0
20/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	187.0000	264.0000	41.176	0	0	0
20/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	152,348.0000	147,445.0000	(3.218)	0	0	0
20/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	20,225.0000	17,176.0000	(15.075)	0	0	0
20/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	12,597.0000	10,340.0000	(17.917)	0	0	0
20/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	22,522.0000	19,279.0000	(14.399)	0	0	100
20/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	465.0000	315.0000	(32.258)	0	0	0
20/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,811.0000	12,863.0000	18.981	0	0	0
20/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,212.0000	18,859.0000	16.327	0	0	0
20/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,599.0000	78,351.0000	6.457	0	0	0
20/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	71,566.0000	66,740.0000	(6.743)	0	0	171
20/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,983.0000	2,238.0000	(24.975)	0	0	0
20/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	57,475.0000	62,024.0000	7.915	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
20/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	18,084.0000	15,232.0000	(15.771)	0	0	0
20/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	12,471.0000	14,721.0000	18.042	0	0	20
20/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,232.0000	878.0000	(28.734)	0	0	0
20/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	16,100.0000	13,448.0000	(16.472)	0	0	20
20/09/2006	R157	2007/02/01			Bond Future	8.6840	8.6240	(0.691)	0.0000	0.0000	0
20/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,507.0000	18,106.0000	9.687	0	0	150
20/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,488.0000	13,810.0000	10.586	0	0	0
20/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	62,998.0000	59,486.0000	(5.575)	0	0	0
20/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,749.0000	40,809.0000	(6.720)	0	0	0
20/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,767.0000	85,825.0000	(4.391)	0	0	0
20/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	32,699.0000	30,224.0000	(7.569)	0	0	0
20/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,779.0000	6,528.0000	12.961	0	0	250
20/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,569.0000	21,356.0000	9.132	0	0	0
20/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,037.0000	2,357.0000	15.709	0	0	0
20/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	8,101.0000	7,233.0000	(10.715)	0	0	150
20/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,943.0000	24,918.0000	8.608	0	0	0
20/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	6,093.0000	5,409.0000	(11.226)	0	0	0
20/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,260.0000	104,169.0000	(3.779)	0	0	0
20/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	67,555.0000	70,949.0000	5.024	0	0	0
20/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	991.0000	1,162.0000	17.255	0	0	0
20/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	8,694.0000	7,774.0000	(10.582)	0	0	0
20/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	36,850.0000	34,187.0000	(7.227)	0	0	0
20/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,878.0000	4,429.0000	14.208	0	0	0
20/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	127,624.0000	123,446.0000	(3.274)	0	0	0
20/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,432.0000	68,720.0000	(5.125)	0	0	0
20/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,545.0000	30,797.0000	7.889	0	0	0
20/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,746.0000	82,324.0000	4.544	0	0	0
20/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	28,915.0000	26,628.0000	(7.909)	0	0	0
20/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	445.0000	529.0000	18.876	0	0	0
20/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	21,219.0000	23,100.0000	8.865	0	0	0
20/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	23,878.0000	21,868.0000	(8.418)	0	0	0
20/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	17,247.0000	15,663.0000	(9.184)	0	0	0
20/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	30,763.0000	28,383.0000	(7.737)	0	0	0
20/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	39,384.0000	42,061.0000	6.797	0	0	0
20/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	57,099.0000	53,737.0000	(5.888)	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
20/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,366.0000	8,266.0000	12.218	0	0	0
20/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	12,291.0000	11,072.0000	(9.918)	0	0	0
20/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	27,152.0000	24,959.0000	(8.077)	0	0	0
20/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	51,578.0000	54,621.0000	5.900	0	0	0
20/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	24,740.0000	26,808.0000	8.359	0	0	0
20/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	64,818.0000	68,159.0000	5.154	0	0	0
20/09/2006	R157	2007/05/03			Bond Future	8.6740	8.6150	(0.680)	0.0000	0.0000	0
20/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,342.0000	29,171.0000	6.689	0	0	0
20/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	39,472.0000	37,204.0000	(5.746)	0	0	0
20/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	22,667.0000	21,079.0000	(7.006)	0	0	0
20/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	44,984.0000	47,492.0000	5.575	0	0	0
20/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	30,276.0000	28,352.0000	(6.355)	0	0	0
20/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	35,526.0000	37,697.0000	6.111	0	0	0
20/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	31,986.0000	29,993.0000	(6.231)	0	0	0
20/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	37,318.0000	39,558.0000	6.002	0	0	0
20/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	33,785.0000	35,888.0000	6.225	0	0	0
20/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	28,630.0000	26,774.0000	(6.483)	0	0	0
20/09/2006	R157	2007/08/02			Bond Future	8.6590	8.6010	(0.670)	0.0000	0.0000	0
20/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	29,685.0000	31,938.0000	7.590	0	0	0
20/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	51,919.0000	54,270.0000	4.528	0	0	0
20/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	45,624.0000	43,515.0000	(4.623)	0	0	0
20/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	34,805.0000	36,629.0000	5.241	0	0	0
20/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	29,123.0000	27,541.0000	(5.432)	0	0	0
20/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	20,192.0000	18,513.0000	(8.315)	0	0	0
20/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	42,872.0000	44,962.0000	4.875	0	0	0
20/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	38,409.0000	36,513.0000	(4.936)	0	0	0
20/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,179.0000	43,215.0000	4.944	0	0	0
20/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	36,735.0000	34,892.0000	(5.017)	0	0	0
20/09/2006	R186	2006/11/02			Bond Future	8.4520	8.4010	(0.603)	0.0000	0.0000	59
20/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,067.0000	1,334.0000	25.023	0	0	0
20/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	82,581.0000	77,199.0000	(6.517)	0	0	0
20/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	249,031.0000	243,382.0000	(2.268)	0	0	0
20/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,554.0000	33,479.0000	(10.851)	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
20/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,967.0000	3,127.0000	(21.175)	0	0	0
20/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	55,563.0000	50,736.0000	(8.687)	0	0	0
20/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,027.0000	4,849.0000	20.412	0	0	0
20/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	23,760.0000	26,741.0000	12.546	0	0	0
20/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,234.0000	10,808.0000	17.046	0	0	0
20/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	18,480.0000	15,812.0000	(14.437)	0	0	0
20/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	30,099.0000	26,480.0000	(12.024)	0	0	0
20/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	8,980.0000	7,380.0000	(17.817)	0	0	0
20/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	11,043.0000	12,839.0000	16.264	0	0	0
20/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	33,662.0000	29,810.0000	(11.443)	0	0	0
20/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	13,140.0000	15,169.0000	15.441	0	0	0
20/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	41,184.0000	45,234.0000	9.834	0	0	0
20/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	62,161.0000	66,970.0000	7.736	0	0	0
20/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	178,296.0000	172,647.0000	(3.168)	0	0	0
20/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	27.0000	36.0000	33.333	0	0	0
20/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	213,004.0000	207,354.0000	(2.653)	0	0	0
20/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	144,870.0000	139,230.0000	(3.893)	0	0	0
20/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
20/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	191.0000	249.0000	30.366	0	0	0
20/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	112,792.0000	107,200.0000	(4.958)	0	0	0
20/09/2006	R186	2007/02/01			Bond Future	8.4460	8.3940	(0.616)	0.0000	0.0000	0
20/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	41,366.0000	44,388.0000	7.306	0	0	0
20/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	16,713.0000	18,397.0000	10.076	0	0	0
20/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,273.0000	63,225.0000	(6.017)	0	0	0
20/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	35,458.0000	32,750.0000	(7.637)	0	0	0
20/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,607.0000	84,963.0000	(5.183)	0	0	0
20/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	121.0000	146.0000	20.661	0	0	0
20/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	9,266.0000	10,353.0000	11.731	0	0	0
20/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	246,719.0000	241,012.0000	(2.313)	0	0	0
20/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,496.0000	5,112.0000	13.701	0	0	0
20/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	75,637.0000	79,786.0000	5.485	0	0	0
20/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	115,710.0000	110,594.0000	(4.421)	0	0	0
20/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	24,880.0000	27,097.0000	8.911	0	0	0

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20/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	27,226.0000	29,580.0000	8.646	0	0	0
20/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	49,051.0000	45,673.0000	(6.887)	0	0	0
20/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	17,110.0000	15,528.0000	(9.246)	0	0	0
20/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	52,370.0000	48,856.0000	(6.710)	0	0	0
20/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	46,025.0000	42,785.0000	(7.040)	0	0	0
20/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	24,748.0000	22,649.0000	(8.481)	0	0	0
20/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	29,825.0000	32,316.0000	8.352	0	0	0
20/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	57,426.0000	61,059.0000	6.326	0	0	0
20/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	919.0000	1,073.0000	16.757	0	0	0
20/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	354.0000	419.0000	18.362	0	0	0
20/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	177,343.0000	171,766.0000	(3.145)	0	0	0
20/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	211,217.0000	205,551.0000	(2.683)	0	0	0
20/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,139.0000	2,464.0000	15.194	0	0	0
20/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	145,363.0000	139,958.0000	(3.718)	0	0	0
20/09/2006	R186	2007/05/03			Bond Future	8.4350	8.3830	(0.616)	0.0000	0.0000	0
20/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	51,597.0000	54,534.0000	5.692	0	0	0
20/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	49,959.0000	47,191.0000	(5.541)	0	0	0
20/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	57,030.0000	60,162.0000	5.492	0	0	0
20/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	41,633.0000	44,179.0000	6.115	0	0	0
20/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	44,560.0000	41,986.0000	(5.776)	0	0	0
20/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	62,122.0000	58,962.0000	(5.087)	0	0	0
20/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	68,746.0000	72,256.0000	5.106	0	0	0
20/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	47,204.0000	44,533.0000	(5.658)	0	0	0
20/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	54,277.0000	57,312.0000	5.592	0	0	0
20/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	35,059.0000	32,864.0000	(6.261)	0	0	0
20/09/2006	R186	2007/08/02			Bond Future	8.4220	8.3710	(0.606)	0.0000	0.0000	0
20/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	60,359.0000	63,275.0000	4.831	0	0	0
20/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	57,318.0000	54,663.0000	(4.632)	0	0	0
20/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	50,368.0000	52,954.0000	5.134	0	0	0
20/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	54,570.0000	51,996.0000	(4.717)	0	0	0
20/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	42,260.0000	40,084.0000	(5.149)	0	0	0
20/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	51,918.0000	49,426.0000	(4.800)	0	0	0
20/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	69,313.0000	66,329.0000	(4.305)	0	0	0
20/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	63,013.0000	66,009.0000	4.755	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
20/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	77,157.0000	80,552.0000	4.400	0	0	0
20/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	65,726.0000	68,804.0000	4.683	0	0	0
20/09/2006	R194	2006/11/02			Bond Future	8.8250	8.7630	(0.703)	0.0000	0.0000	0
20/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13.0000	18.0000	38.462	0	0	0
20/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,152.0000	28,389.0000	(2.617)	0	0	0
20/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,498.0000	3,948.0000	(12.228)	0	0	0
20/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,110.0000	1,323.0000	19.189	0	0	0
20/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,347.0000	12,590.0000	(5.672)	0	0	0
20/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,961.0000	25,198.0000	(2.939)	0	0	0
20/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,291.0000	9,554.0000	(7.162)	0	0	0
20/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,356.0000	31,594.0000	(2.355)	0	0	0
20/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	80.0000	105.0000	31.250	0	0	0
20/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,934.0000	4,358.0000	(11.674)	0	0	0
20/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,620.0000	18,858.0000	(3.884)	0	0	0
20/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,472.0000	15,711.0000	(4.620)	0	0	0
20/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,575.0000	34,813.0000	(2.142)	0	0	0
20/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	928.0000	1,115.0000	20.151	0	0	0
20/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,784.0000	22,021.0000	(3.349)	0	0	0
20/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	322.0000	404.0000	25.466	0	0	0
20/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,423.0000	6,743.0000	(9.161)	0	0	0
20/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
20/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,315.0000	1,555.0000	18.251	0	0	0
20/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,085.0000	3,563.0000	(12.778)	0	0	0
20/09/2006	R194	2007/02/01			Bond Future	8.8850	8.8110	(0.833)	0.0000	0.0000	0
20/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,213.0000	3,527.0000	9.773	0	0	0
20/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	120.0000	144.0000	20.000	0	0	0
20/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,896.0000	11,231.0000	(5.590)	0	0	0
20/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,067.0000	4,640.0000	(8.427)	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
20/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	25.0000	31.0000	24.000	0	0	0
20/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,507.0000	28,766.0000	(2.511)	0	0	0
20/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,738.0000	21,003.0000	(3.381)	0	0	0
20/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
20/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,335.0000	4,894.0000	(8.266)	0	0	0
20/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	237.0000	281.0000	18.565	0	0	0
20/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
20/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,979.0000	3,278.0000	10.037	0	0	0
20/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,685.0000	15,969.0000	(4.291)	0	0	0
20/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	439.0000	515.0000	17.312	0	0	0
20/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,765.0000	9,149.0000	(6.308)	0	0	0
20/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,471.0000	1,658.0000	12.712	0	0	0
20/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,857.0000	7,303.0000	(7.051)	0	0	0
20/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,902.0000	26,162.0000	(2.751)	0	0	0
20/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	848.0000	973.0000	14.741	0	0	0
20/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,311.0000	23,573.0000	(3.036)	0	0	0
20/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,191.0000	18,463.0000	(3.793)	0	0	0
20/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
20/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,337.0000	2,593.0000	10.954	0	0	0
20/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,202.0000	5,717.0000	(7.820)	0	0	0
20/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,457.0000	3,785.0000	9.488	0	0	0
20/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,243.0000	13,547.0000	(4.887)	0	0	0
20/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	57.0000	70.0000	22.807	0	0	0
20/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,809.0000	4,397.0000	(8.567)	0	0	0
20/09/2006	R194	2007/05/03			Bond Future	8.8760	8.7970	(0.890)	0.0000	0.0000	0
20/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,833.0000	3,577.0000	(6.679)	0	0	0
20/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,728.0000	7,085.0000	5.306	0	0	0
20/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,690.0000	4,398.0000	(6.226)	0	0	0
20/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,651.0000	5,972.0000	5.680	0	0	0
20/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,509.0000	4,224.0000	(6.321)	0	0	0
20/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,687.0000	4,971.0000	6.059	0	0	0
20/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,876.0000	4,576.0000	(6.153)	0	0	0
20/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,665.0000	5,336.0000	(5.808)	0	0	0
20/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,858.0000	6,186.0000	5.599	0	0	0
20/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,449.0000	5,763.0000	5.763	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
20/09/2006	R194	2007/08/02			Bond Future	8.8210	8.7400	(0.918)	0.0000	0.0000	0
20/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,472.0000	7,713.0000	3.225	0	0	0
20/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,141.0000	4,941.0000	(3.890)	0	0	0
20/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,767.0000	5,551.0000	(3.745)	0	0	0
20/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,740.0000	6,966.0000	3.353	0	0	0
20/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,638.0000	5,425.0000	(3.778)	0	0	0
20/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,883.0000	7,112.0000	3.327	0	0	0
20/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,599.0000	6,822.0000	3.379	0	0	0
20/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,898.0000	5,679.0000	(3.713)	0	0	0
20/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,441.0000	6,210.0000	(3.586)	0	0	0
20/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,054.0000	6,264.0000	3.469	0	0	0
20/09/2006	R201	2006/11/02			Bond Future	8.6770	8.6200	(0.657)	0.0000	0.0000	26
20/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	12,116.0000	10,364.0000	(14.460)	0	0	0
20/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	10,560.0000	12,097.0000	14.555	0	0	0
20/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	9,424.0000	7,937.0000	(15.779)	0	0	0
20/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	13,618.0000	15,421.0000	13.240	0	0	0
20/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	55,467.0000	52,237.0000	(5.823)	0	0	0
20/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	15,298.0000	13,279.0000	(13.198)	0	0	0
20/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	199.0000	260.0000	30.653	0	0	0
20/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	38.0000	52.0000	36.842	0	0	0
20/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,873.0000	67,596.0000	(4.624)	0	0	0
20/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,948.0000	9,220.0000	16.004	0	0	0
20/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,812.0000	7,954.0000	16.765	0	0	0
20/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	119,314.0000	116,024.0000	(2.757)	0	0	0
20/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,761.0000	3,857.0000	(18.988)	0	0	0
20/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,849.0000	37,779.0000	(7.515)	0	0	0
20/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,517.0000	37,319.0000	8.118	0	0	0
20/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	863.0000	1,083.0000	25.492	0	0	0
20/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,198.0000	1,710.0000	(22.202)	0	0	0
20/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	17,075.0000	14,926.0000	(12.586)	0	0	0
20/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	27,739.0000	25,024.0000	(9.788)	0	0	0
20/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,147.0000	25,533.0000	10.308	0	0	0

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20/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	13,645.0000	11,759.0000	(13.822)	0	0	0
20/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
20/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,852.0000	99,562.0000	(3.199)	0	0	0
20/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,752.0000	3,327.0000	20.894	0	0	0
20/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,699.0000	83,411.0000	(3.792)	0	0	0
20/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	9,197.0000	10,601.0000	15.266	0	0	0
20/09/2006	R201	2007/02/01			Bond Future	8.6780	8.6190	(0.680)	0.0000	0.0000	0
20/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,224.0000	20,850.0000	8.458	0	0	0
20/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	20,803.0000	19,098.0000	(8.196)	0	0	0
20/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	716.0000	841.0000	17.458	0	0	0
20/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	314.0000	375.0000	19.427	0	0	0
20/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,242.0000	24,017.0000	7.980	0	0	0
20/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,905.0000	3,324.0000	14.423	0	0	0
20/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	18,196.0000	16,638.0000	(8.562)	0	0	0
20/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,478.0000	82,272.0000	(3.751)	0	0	0
20/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	56,988.0000	54,074.0000	(5.113)	0	0	0
20/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,500.0000	1,740.0000	16.000	0	0	0
20/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,839.0000	97,568.0000	(3.244)	0	0	0
20/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	23,685.0000	21,829.0000	(7.836)	0	0	0
20/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,438.0000	17,915.0000	8.985	0	0	0
20/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,599.0000	10,628.0000	10.720	0	0	0
20/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	9,158.0000	8,233.0000	(10.100)	0	0	0
20/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	70,783.0000	67,691.0000	(4.368)	0	0	0
20/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,714.0000	42,074.0000	(5.904)	0	0	0
20/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,704.0000	113,399.0000	(2.832)	0	0	0
20/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,559.0000	6,251.0000	12.448	0	0	0
20/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	30,939.0000	33,054.0000	6.836	0	0	0
20/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,093.0000	31,790.0000	(6.755)	0	0	0
20/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	127.0000	153.0000	20.472	0	0	0
20/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,740.0000	43,146.0000	5.906	0	0	0
20/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	13,001.0000	11,785.0000	(9.353)	0	0	0
20/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	25,231.0000	23,300.0000	(7.653)	0	0	0
20/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	22,209.0000	20,429.0000	(8.015)	0	0	0
20/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,801.0000	19,353.0000	8.719	0	0	0
20/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,136.0000	16,537.0000	9.256	0	0	0

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20/09/2006	R201	2007/05/03			Bond Future	8.6700	8.6110	(0.681)	0.0000	0.0000	0
20/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	28,899.0000	30,628.0000	5.983	0	0	0
20/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	25,861.0000	24,278.0000	(6.121)	0	0	0
20/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	24,502.0000	22,973.0000	(6.240)	0	0	0
20/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,512.0000	29,188.0000	6.092	0	0	0
20/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,371.0000	23,833.0000	6.535	0	0	0
20/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	31,796.0000	29,999.0000	(5.652)	0	0	0
20/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,325.0000	32,108.0000	5.880	0	0	0
20/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	23,194.0000	21,718.0000	(6.364)	0	0	0
20/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,422.0000	38,413.0000	5.466	0	0	0
20/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	18,444.0000	17,178.0000	(6.864)	0	0	0
20/09/2006	R201	2007/08/02			Bond Future	8.6590	8.6000	(0.681)	0.0000	0.0000	0
20/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,046.0000	33,700.0000	5.161	0	0	0
20/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	29,842.0000	28,311.0000	(5.130)	0	0	0
20/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	33,394.0000	35,092.0000	5.085	0	0	0
20/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	28,509.0000	27,023.0000	(5.212)	0	0	0
20/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	35,590.0000	33,883.0000	(4.796)	0	0	0
20/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	22,462.0000	21,193.0000	(5.650)	0	0	0
20/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	40,614.0000	42,528.0000	4.713	0	0	0
20/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	26,981.0000	28,458.0000	5.474	0	0	0
20/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	27,219.0000	25,776.0000	(5.301)	0	0	0
20/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	34,775.0000	36,516.0000	5.006	0	0	0
20/09/2006	R203	2006/11/02			Bond Future	8.6220	8.5650	(0.661)	0.0000	0.0000	0
20/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,865.0000	115,956.0000	(3.261)	0	0	0
20/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,556.0000	12,106.0000	(16.832)	0	0	0
20/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,163.0000	7,623.0000	23.690	0	0	0
20/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	140,036.0000	136,127.0000	(2.791)	0	0	0
20/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	56.0000	83.0000	48.214	0	0	0
20/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,210.0000	58,327.0000	(6.242)	0	0	0
20/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	44,210.0000	40,459.0000	(8.485)	0	0	0
20/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	160,694.0000	156,785.0000	(2.433)	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
20/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	27,783.0000	24,464.0000	(11.946)	0	0	0
20/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	8,815.0000	7,017.0000	(20.397)	0	0	0
20/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	100,170.0000	96,261.0000	(3.902)	0	0	0
20/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,444.0000	10,208.0000	(17.968)	0	0	0
20/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,503.0000	9,176.0000	22.298	0	0	0
20/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,890.0000	2,480.0000	31.217	0	0	0
20/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,941.0000	77,035.0000	(4.826)	0	0	0
20/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	400.0000	558.0000	39.500	0	0	0
20/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
20/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,728.0000	12,839.0000	19.677	0	0	0
20/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	5,971.0000	4,597.0000	(23.011)	0	0	0
20/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,674.0000	17,209.0000	17.275	0	0	0
20/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,530.0000	8,512.0000	(19.164)	0	0	0
20/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,024.0000	10,915.0000	20.955	0	0	0
20/09/2006	R203	2007/02/01			Bond Future	8.6230	8.5640	(0.684)	0.0000	0.0000	0
20/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,924.0000	133,941.0000	(2.888)	0	0	0
20/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,859.0000	17,726.0000	(10.741)	0	0	0
20/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	63,016.0000	59,378.0000	(5.773)	0	0	0
20/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,818.0000	4,496.0000	17.758	0	0	0
20/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,920.0000	16,776.0000	12.440	0	0	0
20/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	47,057.0000	43,745.0000	(7.038)	0	0	0
20/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,207.0000	154,219.0000	(2.521)	0	0	0
20/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
20/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,714.0000	2,065.0000	20.478	0	0	0
20/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,352.0000	35,266.0000	9.007	0	0	0
20/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,795.0000	19,539.0000	(10.351)	0	0	0
20/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	18.0000	24.0000	33.333	0	0	0
20/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	678.0000	837.0000	23.451	0	0	0
20/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	98,945.0000	95,018.0000	(3.969)	0	0	0
20/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,562.0000	8,711.0000	15.194	0	0	0
20/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	70.0000	91.0000	30.000	0	0	0
20/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	33,150.0000	30,311.0000	(8.564)	0	0	0
20/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	234.0000	296.0000	26.496	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
20/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,365.0000	6,290.0000	(14.596)	0	0	0
20/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	80,467.0000	76,636.0000	(4.761)	0	0	0
20/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,144.0000	20,249.0000	11.602	0	0	0
20/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,149.0000	114,181.0000	(3.358)	0	0	0
20/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,454.0000	15,187.0000	12.881	0	0	0
20/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16,325.0000	14,441.0000	(11.541)	0	0	0
20/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,483.0000	18,464.0000	12.018	0	0	0
20/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	18,035.0000	16,027.0000	(11.134)	0	0	0
20/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,240.0000	11,601.0000	(12.379)	0	0	0
20/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,754.0000	24,105.0000	10.807	0	0	0
20/09/2006	R203	2007/05/03			Bond Future	8.6130	8.5550	(0.673)	0.0000	0.0000	0
20/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	11,248.0000	10,054.0000	(10.615)	0	0	0
20/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	16,112.0000	14,572.0000	(9.558)	0	0	0
20/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	28,448.0000	30,777.0000	8.187	0	0	0
20/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	36,551.0000	39,226.0000	7.319	0	0	0
20/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	17,531.0000	15,900.0000	(9.304)	0	0	0
20/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	26,590.0000	28,828.0000	8.417	0	0	0
20/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	19,036.0000	17,313.0000	(9.051)	0	0	0
20/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,374.0000	20,145.0000	9.639	0	0	0
20/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	24,802.0000	26,947.0000	8.648	0	0	0
20/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	25,930.0000	23,832.0000	(8.091)	0	0	0
20/09/2006	R203	2007/08/02			Bond Future	8.5990	8.5420	(0.663)	0.0000	0.0000	0
20/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	21,687.0000	20,083.0000	(7.396)	0	0	0
20/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	20,252.0000	18,721.0000	(7.560)	0	0	0
20/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	31,530.0000	33,676.0000	6.806	0	0	0
20/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	33,326.0000	35,544.0000	6.655	0	0	0
20/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	41,043.0000	43,540.0000	6.084	0	0	0
20/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	15,189.0000	13,937.0000	(8.243)	0	0	0
20/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	23,395.0000	25,173.0000	7.600	0	0	0
20/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	29,789.0000	31,862.0000	6.959	0	0	0
20/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	29,920.0000	27,948.0000	(6.591)	0	0	0
20/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	23,190.0000	21,514.0000	(7.227)	0	0	0
20/09/2006	R204	2006/11/02			Bond Future	8.5940	8.5430	(0.593)	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
20/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,112.0000	15,921.0000	12.819	0	0	0
20/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	13,679.0000	11,798.0000	(13.751)	0	0	0
20/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	20,340.0000	22,593.0000	11.077	0	0	0
20/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	9,171.0000	7,734.0000	(15.669)	0	0	0
20/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	12,026.0000	10,296.0000	(14.385)	0	0	0
20/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,056.0000	18,016.0000	12.207	0	0	0
20/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,036.0000	100,349.0000	(3.544)	0	0	0
20/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,646.0000	12,148.0000	14.109	0	0	0
20/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
20/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	17,462.0000	15,275.0000	(12.524)	0	0	0
20/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	125,027.0000	121,337.0000	(2.951)	0	0	0
20/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,308.0000	13,963.0000	13.447	0	0	0
20/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	70.0000	90.0000	28.571	0	0	0
20/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	45,680.0000	42,312.0000	(7.373)	0	0	0
20/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	29,784.0000	26,894.0000	(9.703)	0	0	0
20/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,516.0000	5,316.0000	17.715	0	0	0
20/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,985.0000	60,387.0000	(5.623)	0	0	0
20/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	15,490.0000	13,456.0000	(13.131)	0	0	0
20/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	83,635.0000	79,965.0000	(4.388)	0	0	0
20/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	4,415.0000	3,586.0000	(18.777)	0	0	0
20/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,711.0000	165,021.0000	(2.187)	0	0	0
20/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	357.0000	449.0000	25.770	0	0	0
20/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,116.0000	35,977.0000	8.639	0	0	0
20/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,479.0000	1,801.0000	21.771	0	0	0
20/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,582.0000	142,892.0000	(2.517)	0	0	0
20/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R204	2007/02/01			Bond Future	8.5920	8.5390	(0.617)	0.0000	0.0000	0
20/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	25,740.0000	27,649.0000	7.416	0	0	0
20/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	25,169.0000	23,287.0000	(7.477)	0	0	0
20/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,086.0000	23,825.0000	7.874	0	0	0
20/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	20,554.0000	18,918.0000	(7.960)	0	0	0
20/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	23,546.0000	21,747.0000	(7.640)	0	0	0
20/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	31,738.0000	33,895.0000	6.796	0	0	0

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20/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	28,681.0000	26,628.0000	(7.158)	0	0	0
20/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,608.0000	9,515.0000	10.537	0	0	0
20/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	544.0000	632.0000	16.176	0	0	0
20/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,144.0000	45,669.0000	5.852	0	0	0
20/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	27,672.0000	29,666.0000	7.206	0	0	0
20/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,826.0000	120,123.0000	(2.990)	0	0	0
20/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	52,138.0000	49,253.0000	(5.533)	0	0	0
20/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	67,351.0000	64,126.0000	(4.788)	0	0	0
20/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	23,877.0000	25,702.0000	7.643	0	0	0
20/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	26,880.0000	24,913.0000	(7.318)	0	0	0
20/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,639.0000	5,206.0000	12.222	0	0	0
20/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,398.0000	15,708.0000	9.098	0	0	0
20/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	103,781.0000	100,169.0000	(3.480)	0	0	0
20/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,463.0000	2,796.0000	13.520	0	0	0
20/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	39,227.0000	36,745.0000	(6.327)	0	0	0
20/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	14,620.0000	13,353.0000	(8.666)	0	0	0
20/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	224.0000	264.0000	17.857	0	0	0
20/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,207.0000	1,387.0000	14.913	0	0	0
20/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	84.0000	100.0000	19.048	0	0	0
20/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	84,851.0000	81,393.0000	(4.075)	0	0	0
20/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,754.0000	141,002.0000	(2.592)	0	0	0
20/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	166,417.0000	162,641.0000	(2.269)	0	0	0
20/09/2006	R204	2007/05/03			Bond Future	8.5840	8.5310	(0.617)	0.0000	0.0000	0
20/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,462.0000	33,255.0000	5.699	0	0	0
20/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	37,414.0000	35,457.0000	(5.231)	0	0	0
20/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,335.0000	40,374.0000	5.319	0	0	0
20/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,174.0000	42,274.0000	5.227	0	0	0
20/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	30,197.0000	28,486.0000	(5.666)	0	0	0
20/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	28,557.0000	26,907.0000	(5.778)	0	0	0
20/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,062.0000	52,457.0000	4.784	0	0	0
20/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	21,304.0000	19,950.0000	(6.356)	0	0	0
20/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	26,982.0000	25,392.0000	(5.893)	0	0	0
20/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,061.0000	44,221.0000	5.135	0	0	0
20/09/2006	R204	2007/08/02			Bond Future	8.5720	8.5200	(0.607)	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
20/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	35,332.0000	33,681.0000	(4.673)	0	0	0
20/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,208.0000	46,194.0000	4.492	0	0	0
20/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,428.0000	39,212.0000	4.766	0	0	0
20/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	42,469.0000	40,616.0000	(4.363)	0	0	0
20/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	32,102.0000	30,551.0000	(4.831)	0	0	0
20/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	55,541.0000	57,822.0000	4.107	0	0	0
20/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	47,835.0000	49,922.0000	4.363	0	0	0
20/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	26,290.0000	24,934.0000	(5.158)	0	0	0
20/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	33,689.0000	32,088.0000	(4.752)	0	0	0
20/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,002.0000	48,039.0000	4.428	0	0	0
20/09/2006	R207	2006/11/02			Bond Future	8.5690	8.5200	(0.572)	0.0000	0.0000	0
20/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,627.0000	39,082.0000	(8.316)	0	0	0
20/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,838.0000	1,176.0000	(36.017)	0	0	0
20/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	14,838.0000	17,740.0000	19.558	0	0	0
20/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	82,334.0000	78,769.0000	(4.330)	0	0	0
20/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	522.0000	813.0000	55.747	0	0	0
20/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,076.0000	20,802.0000	(13.599)	0	0	0
20/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,970.0000	4,101.0000	38.081	0	0	0
20/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	23.0000	42.0000	82.609	0	0	0
20/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	62,192.0000	58,628.0000	(5.731)	0	0	0
20/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,659.0000	9,227.0000	(20.859)	0	0	0
20/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,185.0000	5,621.0000	34.313	0	0	0
20/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	154.0000	77.0000	(50.000)	0	0	0
20/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	124,353.0000	120,789.0000	(2.866)	0	0	0
20/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,300.0000	3,816.0000	(28.000)	0	0	0
20/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	146,268.0000	142,704.0000	(2.437)	0	0	0
20/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,048.0000	99,484.0000	(3.459)	0	0	0
20/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	30,688.0000	34,176.0000	11.366	0	0	0
20/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,545.0000	9,626.0000	27.581	0	0	0
20/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,086.0000	5,280.0000	(25.487)	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
20/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,209.0000	7,081.0000	(23.108)	0	0	0
20/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,847.0000	2,670.0000	(30.595)	0	0	0
20/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	9,696.0000	12,083.0000	24.618	0	0	0
20/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,706.0000	7,464.0000	30.810	0	0	0
20/09/2006	R207	2007/02/01			Bond Future	8.5650	8.5150	(0.584)	0.0000	0.0000	0
20/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,663.0000	60,439.0000	(5.064)	0	0	0
20/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,389.0000	2,769.0000	15.906	0	0	0
20/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,631.0000	10,781.0000	11.941	0	0	0
20/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,039.0000	98,509.0000	(3.459)	0	0	0
20/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	23,265.0000	21,232.0000	(8.738)	0	0	0
20/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,524.0000	18,206.0000	10.179	0	0	0
20/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
20/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	82,192.0000	78,768.0000	(4.166)	0	0	0
20/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	117.0000	143.0000	22.222	0	0	0
20/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	19,984.0000	21,886.0000	9.518	0	0	0
20/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	7,029.0000	6,134.0000	(12.733)	0	0	0
20/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,572.0000	40,280.0000	7.207	0	0	0
20/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	144,408.0000	140,812.0000	(2.490)	0	0	0
20/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,845.0000	119,267.0000	(2.913)	0	0	0
20/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	46,966.0000	44,065.0000	(6.177)	0	0	0
20/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	32.0000	40.0000	25.000	0	0	0
20/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	32,668.0000	30,215.0000	(7.509)	0	0	0
20/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	21,214.0000	19,291.0000	(9.065)	0	0	0
20/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,072.0000	5,776.0000	13.880	0	0	0
20/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,472.0000	15,771.0000	(9.736)	0	0	0
20/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,643.0000	163,041.0000	(2.162)	0	0	0
20/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,946.0000	16,518.0000	10.518	0	0	0
20/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	365.0000	439.0000	20.274	0	0	0
20/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	997.0000	1,177.0000	18.054	0	0	0
20/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,910.0000	28,136.0000	8.591	0	0	0
20/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	12,745.0000	11,367.0000	(10.812)	0	0	0
20/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	15,781.0000	14,188.0000	(10.094)	0	0	0
20/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	21,863.0000	23,874.0000	9.198	0	0	0
20/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,204.0000	19,996.0000	9.844	0	0	0
20/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	19,283.0000	17,471.0000	(9.397)	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
20/09/2006	R207	2007/05/03			Bond Future	8.5580	8.5080	(0.584)	0.0000	0.0000	0
20/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	11,993.0000	10,927.0000	(8.889)	0	0	0
20/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	42,751.0000	45,257.0000	5.862	0	0	0
20/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	16,953.0000	15,589.0000	(8.046)	0	0	0
20/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	31,937.0000	34,067.0000	6.669	0	0	0
20/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	22,796.0000	24,521.0000	7.567	0	0	0
20/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	18,397.0000	16,956.0000	(7.833)	0	0	0
20/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	33,973.0000	36,182.0000	6.502	0	0	0
20/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	26,942.0000	25,095.0000	(6.855)	0	0	0
20/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	29,969.0000	32,019.0000	6.840	0	0	0
20/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	19,928.0000	18,407.0000	(7.632)	0	0	0
20/09/2006	R207	2007/08/02			Bond Future	8.5470	8.4980	(0.573)	0.0000	0.0000	0
20/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	36,230.0000	38,278.0000	5.653	0	0	0
20/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	46,622.0000	48,986.0000	5.071	0	0	0
20/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	38,202.0000	40,315.0000	5.531	0	0	0
20/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	20,576.0000	19,221.0000	(6.585)	0	0	0
20/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	15,392.0000	14,286.0000	(7.186)	0	0	0
20/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,228.0000	28,941.0000	6.291	0	0	0
20/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	22,050.0000	20,630.0000	(6.440)	0	0	0
20/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	30,554.0000	28,799.0000	(5.744)	0	0	0
20/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	34,313.0000	36,296.0000	5.779	0	0	0
20/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	23,598.0000	22,112.0000	(6.297)	0	0	0

**Grand Total:** **2,388**