

Derivatives High/Low Report

High/Low for 26/09/2006

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
26/09/2006	GOVI 2006/11/02			jGovi	236.2830	237.3970	0.471	0.0000	0.0000	901
26/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	63,133.0000	74,048.0000	17.289	0	0	0
26/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	303.0000	78.0000	(74.257)	0	0	0
26/09/2006	GOVI 2007/02/01			jGovi	241.4050	242.4440	0.430	0.0000	0.0000	0
26/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	388.0000	207.0000	(46.649)	0	0	0
26/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	114,438.0000	124,647.0000	8.921	0	0	0
26/09/2006	GOVI 2007/05/03			jGovi	246.7660	247.7230	0.388	0.0000	0.0000	0
26/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,675.0000	1,176.0000	(29.791)	0	0	0
26/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	119,335.0000	128,406.0000	7.601	0	0	0
26/09/2006	GOVI 2007/08/02			jGovi	252.2100	253.1340	0.366	0.0000	0.0000	0
26/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	120,995.0000	129,387.0000	6.936	0	0	0
26/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,895.0000	3,047.0000	(21.772)	0	0	0
26/09/2006	J153 2010/08/31			jSwap	9.2180	9.1600	(0.629)	0.0000	0.0000	0
26/09/2006	J157 2015/09/15			jSwap	9.0860	9.0140	(0.792)	0.0000	0.0000	0
26/09/2006	J186 2026/12/21			jSwap	8.8220	8.7260	(1.088)	0.0000	0.0000	0
26/09/2006	J194 2008/02/28			jSwap	9.1120	9.0790	(0.362)	0.0000	0.0000	0
26/09/2006	J201 2014/12/22			jSwap	9.0490	8.9760	(0.807)	0.0000	0.0000	0

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26/09/2006	J203	2017/09/15			jSwap	9.0300	8.9410	(0.986)	0.0000	0.0000	0
26/09/2006	J204	2018/12/21			jSwap	8.9420	8.8540	(0.984)	0.0000	0.0000	0
26/09/2006	J207	2020/01/15			jSwap	8.9300	8.8390	(1.019)	0.0000	0.0000	0
26/09/2006	JBAR	2005/12/21			jBar	8.3040	8.3130	0.108	0.0000	0.0000	0
26/09/2006	JFRA	2006/11/02			jFra	8.7140	8.7060	(0.092)	0.0000	0.0000	0
26/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,182.0000	4,163.0000	(0.454)	0	0	0
26/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/09/2006	JFRA	2007/02/01			jFra	9.1180	9.0960	(0.241)	0.0000	0.0000	0
26/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	31.0000	30.0000	(3.226)	0	0	0
26/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,975.0000	3,921.0000	(1.358)	0	0	0
26/09/2006	JFRA	2007/05/03			jFra	9.3020	9.2650	(0.398)	0.0000	0.0000	0
26/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,471.0000	4,384.0000	(1.946)	0	0	0
26/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	80.0000	83.0000	3.750	0	0	0
26/09/2006	JFRA	2007/08/02			jFra	9.3030	9.2560	(0.505)	0.0000	0.0000	0
26/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	162.0000	169.0000	4.321	0	0	0
26/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,555.0000	4,449.0000	(2.327)	0	0	0
26/09/2006	JFRA	2007/11/01			jFra	9.2560	9.1960	(0.648)	0.0000	0.0000	0
26/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	265.0000	281.0000	6.038	0	0	0
26/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,865.0000	4,725.0000	(2.878)	0	0	0
26/09/2006	JFRA	2008/02/07			jFra	9.2360	9.1920	(0.476)	0.0000	0.0000	0
26/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,303.0000	21,262.0000	(0.192)	0	0	0
26/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,546.0000	25,397.0000	(0.583)	0	0	0
26/09/2006	JN02	2006/11/02			jNote	9.1560	9.1170	(0.426)	0.0000	0.0000	0
26/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	104.0000	82.0000	(21.154)	0	0	0

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26/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,806.0000	34,086.0000	(2.069)	0	0	0
26/09/2006	JN02	2007/02/01			jNote	9.2220	9.1720	(0.542)	0.0000	0.0000	0
26/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,061.0000	10,296.0000	2.336	0	0	0
26/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	14,096.0000	13,423.0000	(4.774)	0	0	0
26/09/2006	JN02	2007/05/03			jNote	9.2350	9.1750	(0.650)	0.0000	0.0000	0
26/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,456.0000	14,787.0000	(4.328)	0	0	0
26/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,731.0000	16,153.0000	2.683	0	0	0
26/09/2006	JN02	2007/08/02			jNote	9.2230	9.1540	(0.748)	0.0000	0.0000	0
26/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	18,259.0000	17,536.0000	(3.960)	0	0	0
26/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,752.0000	19,285.0000	2.842	0	0	0
26/09/2006	JN05	2006/11/02			jNote	9.1520	9.0880	(0.699)	0.0000	0.0000	0
26/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	75,685.0000	73,236.0000	(3.236)	0	0	0
26/09/2006	JN05	2007/02/01			jNote	9.1700	9.1020	(0.742)	0.0000	0.0000	0
26/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	13,672.0000	15,026.0000	9.903	0	0	0
26/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	10,490.0000	9,132.0000	(12.946)	0	0	0
26/09/2006	JN05	2007/05/03			jNote	9.1630	9.0920	(0.775)	0.0000	0.0000	0
26/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	17,408.0000	18,847.0000	8.266	0	0	0
26/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	13,948.0000	12,555.0000	(9.987)	0	0	0
26/09/2006	JN05	2007/08/02			jNote	9.1420	9.0710	(0.777)	0.0000	0.0000	0
26/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	20,767.0000	22,231.0000	7.050	0	0	0
26/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	16,470.0000	15,100.0000	(8.318)	0	0	0
26/09/2006	JN10	2006/11/02			jNote	8.9730	8.8900	(0.925)	0.0000	0.0000	0
26/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,574.0000	107,464.0000	(4.539)	0	0	0
26/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/09/2006	JN10	2007/02/01			jNote	8.9750	8.8870	(0.981)	0.0000	0.0000	0
26/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	12,840.0000	15,923.0000	24.011	0	0	0

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26/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	11,205.0000	8,520.0000	(23.963)	0	0	0
26/09/2006	JN10	2007/05/03			jNote	8.9610	8.8690	(1.027)	0.0000	0.0000	0
26/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	14,369.0000	11,599.0000	(19.278)	0	0	0
26/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	16,918.0000	20,187.0000	19.323	0	0	0
26/09/2006	JN10	2007/08/02			jNote	8.9390	8.8440	(1.063)	0.0000	0.0000	0
26/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	20,600.0000	24,043.0000	16.714	0	0	0
26/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	16,610.0000	13,807.0000	(16.875)	0	0	0
26/09/2006	JROD	2006/09/29			jRod	7.4980	7.4970	(0.013)	0.0000	0.0000	0
26/09/2006	JROD	2006/10/31			jRod	7.7640	7.7390	(0.322)	0.0000	0.0000	0
26/09/2006	JROD	2006/11/30			jRod	8.0380	7.9960	(0.523)	0.0000	0.0000	0
26/09/2006	JROD	2006/12/29			jRod	7.9420	7.9170	(0.315)	0.0000	0.0000	0
26/09/2006	JROD	2007/01/31			jRod	8.2420	8.2150	(0.328)	0.0000	0.0000	0
26/09/2006	JROD	2007/02/28			jRod	8.4750	8.4460	(0.342)	0.0000	0.0000	0
26/09/2006	JROD	2007/03/30			jRod	8.3070	8.2870	(0.241)	0.0000	0.0000	0
26/09/2006	JROD	2007/04/30			jRod	8.5370	8.5180	(0.223)	0.0000	0.0000	0
26/09/2006	JROD	2007/05/31			jRod	8.7340	8.7160	(0.206)	0.0000	0.0000	0
26/09/2006	R153	2006/11/02			Bond Future	8.6500	8.6310	(0.220)	0.0000	0.0000	408
26/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,892.0000	4,853.0000	(0.797)	0	0	0
26/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,365.0000	7,667.0000	(8.344)	0	0	0
26/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,012.0000	4,424.0000	(11.732)	0	0	0
26/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,472.0000	8,543.0000	0.838	0	0	0
26/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,391.0000	8,676.0000	(7.614)	0	0	0
26/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,298.0000	22,582.0000	(3.073)	0	0	0

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26/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,783.0000	40,119.0000	(1.628)	0	0	0
26/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	98.0000	78.0000	(20.408)	0	0	0
26/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	479.0000	423.0000	(11.691)	0	0	0
26/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,847.0000	31,168.0000	(2.132)	0	0	0
26/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,399.0000	1,993.0000	(16.924)	0	0	0
26/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
26/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,450.0000	14,703.0000	1.751	0	0	0
26/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,067.0000	58,408.0000	(1.116)	0	0	0
26/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,874.0000	49,214.0000	(1.323)	0	0	0
26/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,176.0000	4,120.0000	(1.341)	0	0	0
26/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,493.0000	9,763.0000	(6.957)	0	0	0
26/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,633.0000	1,545.0000	(5.389)	0	0	0
26/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,533.0000	3,462.0000	(2.010)	0	0	0
26/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,607.0000	14,860.0000	(4.786)	0	0	101
26/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,041.0000	803.0000	(22.863)	0	0	0
26/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,351.0000	67,692.0000	(0.964)	0	0	0
26/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,727.0000	77,068.0000	(0.848)	0	0	0
26/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,601.0000	22,022.0000	1.949	0	0	0
26/09/2006	R153	2007/02/01			Bond Future	8.6640	8.5960	(0.785)	0.0000	0.0000	0
26/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,464.0000	9,305.0000	(11.076)	0	0	0
26/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,257.0000	14,314.0000	7.973	0	0	0
26/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,826.0000	10,688.0000	8.773	0	0	0
26/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,542.0000	12,189.0000	(9.991)	0	0	0
26/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	18,334.0000	19,622.0000	7.025	0	0	0
26/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	25,187.0000	23,349.0000	(7.297)	0	0	0
26/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	433.0000	492.0000	13.626	0	0	0
26/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,470.0000	6,543.0000	(12.410)	0	0	0
26/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,729.0000	1,947.0000	12.608	0	0	0
26/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,407.0000	13,006.0000	(9.724)	0	0	0
26/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	193.0000	219.0000	13.472	0	0	0
26/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,316.0000	9,082.0000	9.211	0	0	0

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26/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	899.0000	1,018.0000	13.237	0	0	0
26/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,586.0000	37,490.0000	(5.295)	0	0	0
26/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	56,013.0000	53,825.0000	(3.906)	0	0	0
26/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,967.0000	29,970.0000	(6.247)	0	0	0
26/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,321.0000	3,698.0000	11.352	0	0	0
26/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,647.0000	45,491.0000	(4.525)	0	0	0
26/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,306.0000	13,856.0000	(9.473)	0	0	0
26/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,056.0000	9,870.0000	8.989	0	0	0
26/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	19,296.0000	17,662.0000	(8.468)	0	0	0
26/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,725.0000	6,306.0000	10.148	0	0	0
26/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	24,145.0000	25,636.0000	6.175	0	0	0
26/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	79.0000	90.0000	13.924	0	0	0
26/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,585.0000	62,381.0000	(3.413)	0	0	0
26/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,284.0000	4,560.0000	(13.702)	0	0	0
26/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,303.0000	71,092.0000	(3.016)	0	0	0
26/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	30.0000	34.0000	13.333	0	0	0
26/09/2006	R153	2007/05/03			Bond Future	8.6290	8.5710	(0.672)	0.0000	0.0000	0
26/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,931.0000	15,866.0000	(6.290)	0	0	0
26/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	15,944.0000	16,765.0000	5.149	0	0	0
26/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,989.0000	13,694.0000	5.428	0	0	0
26/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,781.0000	12,832.0000	(6.886)	0	0	0
26/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,363.0000	11,473.0000	(7.199)	0	0	0
26/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,562.0000	18,443.0000	5.017	0	0	0
26/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,059.0000	12,140.0000	(7.037)	0	0	0
26/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	16,742.0000	17,592.0000	5.077	0	0	0
26/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,833.0000	9,061.0000	(7.851)	0	0	0
26/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,075.0000	22,073.0000	4.735	0	0	0
26/09/2006	R153	2007/08/02			Bond Future	8.5910	8.5350	(0.652)	0.0000	0.0000	0
26/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,767.0000	17,435.0000	3.984	0	0	0
26/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,355.0000	18,431.0000	(4.774)	0	0	0
26/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,575.0000	20,323.0000	3.821	0	0	0
26/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,485.0000	15,642.0000	(5.114)	0	0	0
26/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,815.0000	14,992.0000	(5.204)	0	0	0
26/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,318.0000	21,087.0000	3.785	0	0	0

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26/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,078.0000	21,867.0000	3.743	0	0	0
26/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,164.0000	14,361.0000	(5.295)	0	0	0
26/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,742.0000	12,020.0000	(5.666)	0	0	0
26/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,279.0000	25,149.0000	3.583	0	0	0
26/09/2006	R157	2006/11/02			Bond Future	8.6800	8.5870	(1.071)	0.0000	0.0000	39
26/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	16,776.0000	12,548.0000	(25.203)	0	0	0
26/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27.0000	33.0000	22.222	0	0	0
26/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,391.0000	11,653.0000	24.087	0	0	0
26/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
26/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	18,871.0000	14,360.0000	(23.904)	0	0	0
26/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,637.0000	102,866.0000	(6.176)	0	0	0
26/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,978.0000	9,966.0000	24.919	0	0	0
26/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,953.0000	13,498.0000	23.236	0	0	0
26/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	967.0000	480.0000	(50.362)	0	0	0
26/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,609.0000	3,577.0000	(36.227)	0	0	0
26/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	21,129.0000	16,345.0000	(22.642)	0	0	100
26/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,027.0000	3,895.0000	28.675	0	0	0
26/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,618.0000	82,852.0000	(7.550)	0	0	0
26/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	70,095.0000	63,373.0000	(9.590)	0	0	171
26/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	342.0000	147.0000	(57.018)	0	0	0
26/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	166.0000	216.0000	30.120	0	0	0
26/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,925.0000	81,503.0000	8.779	0	0	0
26/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,523.0000	19,940.0000	20.680	0	0	0
26/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	28,550.0000	33,290.0000	16.602	0	0	0
26/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,497.0000	44,988.0000	(12.640)	0	0	0
26/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,660.0000	64,945.0000	10.714	0	0	0
26/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	34,744.0000	28,840.0000	(16.993)	0	0	0
26/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	856.0000	1,120.0000	30.841	0	0	0
26/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,715.0000	8,443.0000	25.733	0	0	0
26/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	23,551.0000	18,507.0000	(21.417)	0	0	0
26/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	14,843.0000	10,905.0000	(26.531)	0	0	20
26/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,484.0000	1,410.0000	(43.237)	0	0	0
26/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	12,664.0000	15,498.0000	22.378	0	0	20

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
26/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,898.0000	144,126.0000	(4.488)	0	0	0
26/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,964.0000	48,662.0000	13.262	0	0	0
26/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	11,457.0000	8,102.0000	(29.283)	0	0	0
26/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	130,067.0000	123,295.0000	(5.207)	0	0	0
26/09/2006	R157	2007/02/01			Bond Future	8.6890	8.5880	(1.162)	0.0000	0.0000	0
26/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	38,873.0000	43,225.0000	11.195	0	0	0
26/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,599.0000	66,228.0000	(8.776)	0	0	0
26/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	406.0000	515.0000	26.847	0	0	0
26/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	51,059.0000	56,049.0000	9.773	0	0	0
26/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	17,091.0000	14,260.0000	(16.564)	0	0	0
26/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	64,305.0000	69,822.0000	8.579	0	0	0
26/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	32,623.0000	28,268.0000	(13.349)	0	0	0
26/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	12,127.0000	9,934.0000	(18.084)	0	0	0
26/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,999.0000	83,272.0000	(7.475)	0	0	0
26/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	127,939.0000	120,866.0000	(5.528)	0	0	0
26/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	23,751.0000	20,187.0000	(15.006)	0	0	0
26/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,692.0000	4,503.0000	21.966	0	0	0
26/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,091.0000	8,456.0000	19.250	0	0	0
26/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,745.0000	38,615.0000	(11.727)	0	0	0
26/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	8,536.0000	6,870.0000	(19.517)	0	0	0
26/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,916.0000	2,371.0000	23.747	0	0	0
26/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,129.0000	14,182.0000	16.926	0	0	0
26/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	919.0000	1,152.0000	25.354	0	0	0
26/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,542.0000	101,593.0000	(6.402)	0	0	0
26/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	5,950.0000	4,706.0000	(20.908)	0	0	0
26/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,063.0000	31,682.0000	12.896	0	0	0
26/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	57,179.0000	51,361.0000	(10.175)	0	0	0
26/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,776.0000	23,763.0000	14.377	0	0	0
26/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,249.0000	84,188.0000	7.590	0	0	0
26/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	30,675.0000	26,479.0000	(13.679)	0	0	0
26/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	7,946.0000	6,372.0000	(19.809)	0	0	150
26/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,138.0000	21,966.0000	14.777	0	0	0
26/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,540.0000	6,665.0000	20.307	0	0	250
26/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	63,114.0000	57,056.0000	(9.599)	0	0	0
26/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	36,800.0000	32,130.0000	(12.690)	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
26/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	28,815.0000	24,779.0000	(14.007)	0	0	0
26/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,103.0000	18,615.0000	15.600	0	0	150
26/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,489.0000	25,635.0000	13.989	0	0	0
26/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	67,045.0000	72,654.0000	8.366	0	0	0
26/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	24,275.0000	27,580.0000	13.615	0	0	0
26/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	27,042.0000	23,165.0000	(14.337)	0	0	0
26/09/2006	R157	2007/05/03			Bond Future	8.6740	8.5760	(1.130)	0.0000	0.0000	0
26/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	28,413.0000	25,202.0000	(11.301)	0	0	0
26/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	37,101.0000	40,703.0000	9.709	0	0	0
26/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	35,308.0000	38,794.0000	9.873	0	0	0
26/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	22,458.0000	19,703.0000	(12.267)	0	0	0
26/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	44,775.0000	48,833.0000	9.063	0	0	0
26/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	30,058.0000	26,732.0000	(11.065)	0	0	0
26/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	39,254.0000	35,350.0000	(9.945)	0	0	0
26/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,125.0000	30,033.0000	10.721	0	0	0
26/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	31,767.0000	28,325.0000	(10.835)	0	0	0
26/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	33,567.0000	36,937.0000	10.040	0	0	0
26/09/2006	R157	2007/08/02			Bond Future	8.6580	8.5590	(1.143)	0.0000	0.0000	0
26/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	36,516.0000	33,261.0000	(8.914)	0	0	0
26/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	20,048.0000	17,154.0000	(14.435)	0	0	0
26/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	34,648.0000	37,657.0000	8.684	0	0	0
26/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	29,608.0000	33,436.0000	12.929	0	0	0
26/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	45,399.0000	41,686.0000	(8.179)	0	0	0
26/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	51,777.0000	55,699.0000	7.575	0	0	0
26/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	42,721.0000	46,188.0000	8.115	0	0	0
26/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	28,914.0000	26,113.0000	(9.687)	0	0	0
26/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	38,188.0000	34,842.0000	(8.762)	0	0	0
26/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,026.0000	44,402.0000	8.229	0	0	0
26/09/2006	R186	2006/11/02			Bond Future	8.4580	8.3450	(1.336)	0.0000	0.0000	59
26/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	18,054.0000	11,974.0000	(33.677)	0	0	0
26/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	22,672.0000	29,154.0000	28.590	0	0	0
26/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	33,468.0000	24,630.0000	(26.407)	0	0	0
26/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,187.0000	13,910.0000	36.547	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
26/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	61,169.0000	71,943.0000	17.613	0	0	0
26/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,637.0000	1,848.0000	(49.189)	0	0	0
26/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	8,443.0000	11,659.0000	38.091	0	0	0
26/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	8,540.0000	4,988.0000	(41.593)	0	0	0
26/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	249,693.0000	237,131.0000	(5.031)	0	0	0
26/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	40,082.0000	49,092.0000	22.479	0	0	0
26/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	863.0000	1,300.0000	50.637	0	0	0
26/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,425.0000	28,079.0000	(24.973)	0	0	0
26/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	83,040.0000	70,914.0000	(14.603)	0	0	0
26/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	55,721.0000	44,716.0000	(19.750)	0	0	0
26/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,523.0000	5,080.0000	44.195	0	0	0
26/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	29,843.0000	21,539.0000	(27.826)	0	0	0
26/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	12,221.0000	16,480.0000	34.850	0	0	0
26/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	139.0000	214.0000	53.957	0	0	0
26/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	178,956.0000	166,395.0000	(7.019)	0	0	0
26/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	113,401.0000	100,914.0000	(11.011)	0	0	0
26/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	145,522.0000	132,969.0000	(8.626)	0	0	0
26/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	17.0000	26.0000	52.941	0	0	0
26/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	213,666.0000	201,103.0000	(5.880)	0	0	0
26/09/2006	R186	2007/02/01			Bond Future	8.4490	8.3380	(1.314)	0.0000	0.0000	0
26/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	29,268.0000	34,481.0000	17.811	0	0	0
26/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	16,825.0000	13,362.0000	(20.582)	0	0	0
26/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	247,035.0000	234,796.0000	(4.954)	0	0	0
26/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	45,797.0000	38,729.0000	(15.433)	0	0	0
26/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	35,183.0000	29,262.0000	(16.829)	0	0	0
26/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	40,761.0000	47,121.0000	15.603	0	0	0
26/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	75,022.0000	83,840.0000	11.754	0	0	0
26/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	48,839.0000	41,476.0000	(15.076)	0	0	0
26/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	24,354.0000	28,977.0000	18.983	0	0	0
26/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	108.0000	150.0000	38.889	0	0	0
26/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	52,174.0000	44,516.0000	(14.678)	0	0	0
26/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	26,685.0000	31,602.0000	18.426	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
26/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	16,264.0000	19,742.0000	21.385	0	0	0
26/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	24,454.0000	19,863.0000	(18.774)	0	0	0
26/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	56,802.0000	64,492.0000	13.538	0	0	0
26/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,603.0000	79,534.0000	(11.237)	0	0	0
26/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,154.0000	58,351.0000	(13.109)	0	0	0
26/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,932.0000	11,143.0000	24.754	0	0	0
26/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	849.0000	1,139.0000	34.158	0	0	0
26/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	177,602.0000	165,612.0000	(6.751)	0	0	0
26/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	145,562.0000	133,914.0000	(8.002)	0	0	0
26/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	211,514.0000	199,351.0000	(5.750)	0	0	0
26/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	115,824.0000	104,771.0000	(9.543)	0	0	0
26/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,281.0000	5,509.0000	28.685	0	0	0
26/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	321.0000	438.0000	36.449	0	0	0
26/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,008.0000	2,640.0000	31.474	0	0	0
26/09/2006	R186	2007/05/03			Bond Future	8.4340	8.3250	(1.292)	0.0000	0.0000	0
26/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	49,569.0000	43,648.0000	(11.945)	0	0	0
26/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	54,000.0000	60,295.0000	11.657	0	0	0
26/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	46,817.0000	41,104.0000	(12.203)	0	0	0
26/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	41,347.0000	46,599.0000	12.702	0	0	0
26/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	51,316.0000	57,404.0000	11.864	0	0	0
26/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	61,726.0000	54,969.0000	(10.947)	0	0	0
26/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	34,697.0000	30,001.0000	(13.534)	0	0	0
26/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	68,493.0000	75,805.0000	10.676	0	0	0
26/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	56,757.0000	63,259.0000	11.456	0	0	0
26/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	44,177.0000	38,671.0000	(12.463)	0	0	0
26/09/2006	R186	2007/08/02			Bond Future	8.4200	8.3110	(1.295)	0.0000	0.0000	0
26/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	68,920.0000	62,443.0000	(9.398)	0	0	0
26/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	50,192.0000	55,672.0000	10.918	0	0	0
26/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	60,197.0000	66,389.0000	10.286	0	0	0
26/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	56,938.0000	51,173.0000	(10.125)	0	0	0
26/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	77,025.0000	84,258.0000	9.390	0	0	0
26/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	51,547.0000	46,135.0000	(10.499)	0	0	0
26/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	41,909.0000	37,186.0000	(11.270)	0	0	0
26/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	65,572.0000	72,117.0000	9.981	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
26/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	62,854.0000	69,223.0000	10.133	0	0	0
26/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	54,193.0000	48,605.0000	(10.311)	0	0	0
26/09/2006	R194	2006/11/02			Bond Future	8.8650	8.7750	(1.015)	0.0000	0.0000	0
26/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
26/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,754.0000	9,662.0000	(10.154)	0	0	0
26/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,112.0000	19,006.0000	(5.499)	0	0	0
26/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,829.0000	6,785.0000	(13.335)	0	0	0
26/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,452.0000	25,346.0000	(4.181)	0	0	0
26/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	236.0000	298.0000	26.271	0	0	0
26/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	52.0000	65.0000	25.000	0	0	0
26/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,832.0000	12,728.0000	(7.981)	0	0	0
26/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	905.0000	1,119.0000	23.646	0	0	0
26/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,275.0000	22,169.0000	(4.752)	0	0	0
26/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	746.0000	926.0000	24.129	0	0	0
26/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,784.0000	3,892.0000	(18.645)	0	0	0
26/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,963.0000	15,857.0000	(6.520)	0	0	0
26/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,242.0000	4,317.0000	(17.646)	0	0	0
26/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,067.0000	34,960.0000	(3.069)	0	0	0
26/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,349.0000	3,492.0000	(19.706)	0	0	0
26/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,087.0000	1,337.0000	22.999	0	0	0
26/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,848.0000	31,742.0000	(3.367)	0	0	0
26/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,643.0000	28,537.0000	(3.731)	0	0	0
26/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R194	2007/02/01			Bond Future	8.8950	8.8290	(0.742)	0.0000	0.0000	0
26/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	51.0000	56.0000	9.804	0	0	0
26/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	22.0000	25.0000	13.636	0	0	0
26/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,822.0000	9,239.0000	(5.936)	0	0	0
26/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,897.0000	7,361.0000	(6.787)	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
26/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	411.0000	455.0000	10.706	0	0	0
26/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,968.0000	11,352.0000	(5.147)	0	0	0
26/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	805.0000	883.0000	9.689	0	0	0
26/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,775.0000	16,126.0000	(3.869)	0	0	0
26/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,835.0000	21,176.0000	(3.018)	0	0	0
26/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,411.0000	1,536.0000	8.859	0	0	0
26/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	109.0000	121.0000	11.009	0	0	0
26/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,894.0000	3,110.0000	7.464	0	0	0
26/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,080.0000	4,647.0000	(8.524)	0	0	0
26/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,325.0000	13,688.0000	(4.447)	0	0	0
26/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,226.0000	5,745.0000	(7.726)	0	0	0
26/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,410.0000	23,750.0000	(2.704)	0	0	0
26/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,261.0000	2,441.0000	7.961	0	0	0
26/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	219.0000	243.0000	10.959	0	0	0
26/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,350.0000	4,906.0000	(8.299)	0	0	0
26/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,285.0000	18,630.0000	(3.396)	0	0	0
26/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,367.0000	3,607.0000	7.128	0	0	0
26/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,819.0000	4,399.0000	(8.716)	0	0	0
26/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,125.0000	3,354.0000	7.328	0	0	0
26/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,607.0000	28,946.0000	(2.233)	0	0	0
26/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,002.0000	26,341.0000	(2.448)	0	0	0
26/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
26/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
26/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/09/2006	R194	2007/05/03			Bond Future	8.8480	8.8160	(0.362)	0.0000	0.0000	0
26/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,943.0000	6,035.0000	1.548	0	0	0
26/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,377.0000	4,221.0000	(3.564)	0	0	0
26/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,555.0000	4,396.0000	(3.491)	0	0	0
26/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,733.0000	5,822.0000	1.552	0	0	0
26/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,712.0000	3,568.0000	(3.879)	0	0	0
26/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,824.0000	6,929.0000	1.539	0	0	0
26/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,529.0000	5,615.0000	1.555	0	0	0
26/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,738.0000	4,575.0000	(3.440)	0	0	0
26/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,517.0000	5,342.0000	(3.172)	0	0	0
26/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,756.0000	4,830.0000	1.556	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
26/09/2006	R194	2007/08/02			Bond Future	8.7690	8.7600	(0.103)	0.0000	0.0000	0
26/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,718.0000	6,705.0000	(0.194)	0	0	0
26/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,861.0000	6,848.0000	(0.189)	0	0	0
26/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,604.0000	5,542.0000	(1.106)	0	0	0
26/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,006.0000	6,993.0000	(0.186)	0	0	0
26/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,477.0000	5,416.0000	(1.114)	0	0	0
26/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,733.0000	5,671.0000	(1.081)	0	0	0
26/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,989.0000	4,929.0000	(1.203)	0	0	0
26/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,603.0000	7,592.0000	(0.145)	0	0	0
26/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,165.0000	6,150.0000	(0.243)	0	0	0
26/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,269.0000	6,204.0000	(1.037)	0	0	0
26/09/2006	R201	2006/11/02			Bond Future	8.6900	8.5850	(1.208)	0.0000	0.0000	26
26/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,107.0000	22,862.0000	(18.661)	0	0	0
26/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	15,375.0000	11,384.0000	(25.958)	0	0	0
26/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	103,600.0000	97,535.0000	(5.854)	0	0	0
26/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	12,116.0000	8,636.0000	(28.722)	0	0	0
26/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,186.0000	8,016.0000	29.583	0	0	0
26/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,485.0000	10,813.0000	27.437	0	0	0
26/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,277.0000	9,352.0000	28.514	0	0	0
26/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	13,682.0000	9,943.0000	(27.328)	0	0	0
26/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,371.0000	3,193.0000	34.669	0	0	0
26/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,810.0000	12,396.0000	26.361	0	0	0
26/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,637.0000	38,759.0000	15.227	0	0	0
26/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	17,197.0000	12,961.0000	(24.632)	0	0	0
26/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,067.0000	1,122.0000	(45.718)	0	0	0
26/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	120,063.0000	113,997.0000	(5.052)	0	0	0
26/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	22,259.0000	26,537.0000	19.219	0	0	0
26/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,622.0000	2,834.0000	(38.685)	0	0	0
26/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
26/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	9,362.0000	6,403.0000	(31.606)	0	0	0
26/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	87,445.0000	81,380.0000	(6.936)	0	0	0
26/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	691.0000	954.0000	38.061	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
26/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,807.0000	15,914.0000	24.260	0	0	0
26/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	145.0000	201.0000	38.621	0	0	0
26/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	25.0000	34.0000	36.000	0	0	0
26/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	56,160.0000	50,151.0000	(10.700)	0	0	0
26/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	71,607.0000	65,550.0000	(8.459)	0	0	0
26/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,426.0000	35,624.0000	(14.006)	0	0	0
26/09/2006	R201	2007/02/01			Bond Future	8.6840	8.5830	(1.163)	0.0000	0.0000	0
26/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,302.0000	10,932.0000	17.523	0	0	0
26/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,134.0000	30,054.0000	(11.953)	0	0	0
26/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	285.0000	365.0000	28.070	0	0	0
26/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	14,776.0000	17,037.0000	15.302	0	0	0
26/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	22,165.0000	18,977.0000	(14.383)	0	0	0
26/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	101,148.0000	95,519.0000	(5.565)	0	0	0
26/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	25,209.0000	21,760.0000	(13.682)	0	0	0
26/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,420.0000	19,941.0000	14.472	0	0	0
26/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	23,651.0000	20,333.0000	(14.029)	0	0	0
26/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,067.0000	18,458.0000	14.881	0	0	0
26/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	113.0000	146.0000	29.204	0	0	0
26/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	20,750.0000	17,692.0000	(14.737)	0	0	0
26/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	18,833.0000	21,484.0000	14.076	0	0	0
26/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,292.0000	44,314.0000	9.982	0	0	0
26/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	660.0000	835.0000	26.515	0	0	0
26/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	9,049.0000	7,361.0000	(18.654)	0	0	0
26/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,760.0000	80,226.0000	(6.453)	0	0	0
26/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	117,029.0000	111,352.0000	(4.851)	0	0	0
26/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,026.0000	65,663.0000	(7.551)	0	0	0
26/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	21,835.0000	24,744.0000	13.323	0	0	0
26/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	18,126.0000	15,325.0000	(15.453)	0	0	0
26/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,404.0000	1,752.0000	24.786	0	0	0
26/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,337.0000	6,407.0000	20.049	0	0	0
26/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,829.0000	40,190.0000	(10.348)	0	0	0
26/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	30,502.0000	34,009.0000	11.498	0	0	0
26/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,755.0000	3,385.0000	22.868	0	0	0
26/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	12,903.0000	10,700.0000	(17.074)	0	0	0
26/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	57,176.0000	52,096.0000	(8.885)	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
26/09/2006	R201	2007/05/03			Bond Future	8.6710	8.5730	(1.130)	0.0000	0.0000	0
26/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,306.0000	29,986.0000	9.815	0	0	0
26/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,169.0000	24,489.0000	10.465	0	0	0
26/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	31,649.0000	28,550.0000	(9.792)	0	0	0
26/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	25,709.0000	22,971.0000	(10.650)	0	0	0
26/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	28,692.0000	31,463.0000	9.658	0	0	0
26/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	24,351.0000	21,703.0000	(10.874)	0	0	0
26/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,119.0000	32,979.0000	9.496	0	0	0
26/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	18,296.0000	16,094.0000	(12.035)	0	0	0
26/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,218.0000	39,435.0000	8.882	0	0	0
26/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	23,042.0000	20,484.0000	(11.101)	0	0	0
26/09/2006	R201	2007/08/02			Bond Future	8.6580	8.5600	(1.132)	0.0000	0.0000	0
26/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	26,860.0000	29,229.0000	8.820	0	0	0
26/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	35,415.0000	32,489.0000	(8.262)	0	0	0
26/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	40,505.0000	43,610.0000	7.666	0	0	0
26/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	22,300.0000	20,110.0000	(9.821)	0	0	0
26/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	29,670.0000	27,040.0000	(8.864)	0	0	0
26/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	31,928.0000	34,593.0000	8.347	0	0	0
26/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	27,049.0000	24,567.0000	(9.176)	0	0	0
26/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	34,659.0000	37,473.0000	8.119	0	0	0
26/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	33,277.0000	36,017.0000	8.234	0	0	0
26/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	28,338.0000	25,783.0000	(9.016)	0	0	0
26/09/2006	R203	2006/11/02			Bond Future	8.6280	8.5250	(1.194)	0.0000	0.0000	0
26/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,094.0000	18,642.0000	32.269	0	0	0
26/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	44,536.0000	37,659.0000	(15.441)	0	0	0
26/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	316.0000	514.0000	62.658	0	0	0
26/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	39.0000	64.0000	64.103	0	0	0
26/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	100,580.0000	93,505.0000	(7.034)	0	0	0
26/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,603.0000	55,553.0000	(11.261)	0	0	0
26/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	161,105.0000	154,029.0000	(4.392)	0	0	0
26/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
26/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	5,801.0000	3,274.0000	(43.561)	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
26/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	81,349.0000	74,276.0000	(8.695)	0	0	0
26/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,999.0000	9,883.0000	41.206	0	0	0
26/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	27,941.0000	21,761.0000	(22.118)	0	0	0
26/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,408.0000	6,635.0000	(36.251)	0	0	0
26/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	140,446.0000	133,371.0000	(5.038)	0	0	0
26/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,638.0000	2,533.0000	54.640	0	0	0
26/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	120,275.0000	113,200.0000	(5.882)	0	0	0
26/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,497.0000	9,900.0000	(31.710)	0	0	0
26/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,172.0000	13,898.0000	36.630	0	0	0
26/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	8,670.0000	5,320.0000	(38.639)	0	0	0
26/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,695.0000	8,173.0000	43.512	0	0	0
26/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,351.0000	8,159.0000	(33.941)	0	0	0
26/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,491.0000	11,793.0000	38.888	0	0	0
26/09/2006	R203	2007/02/01			Bond Future	8.6240	8.5230	(1.171)	0.0000	0.0000	0
26/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	46,992.0000	41,240.0000	(12.240)	0	0	0
26/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,686.0000	4,775.0000	29.544	0	0	0
26/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,079.0000	10,220.0000	(21.859)	0	0	0
26/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	215.0000	304.0000	41.395	0	0	0
26/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,526.0000	25,509.0000	18.503	0	0	0
26/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	63,002.0000	56,708.0000	(9.990)	0	0	0
26/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,877.0000	14,369.0000	(19.623)	0	0	0
26/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,633.0000	2,180.0000	33.497	0	0	0
26/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	98,993.0000	92,240.0000	(6.822)	0	0	0
26/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,257.0000	19,591.0000	20.508	0	0	0
26/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	80,491.0000	73,888.0000	(8.203)	0	0	0
26/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	33,035.0000	28,084.0000	(14.987)	0	0	0
26/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	635.0000	873.0000	37.480	0	0	0
26/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,697.0000	17,813.0000	21.202	0	0	0
26/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,378.0000	9,270.0000	25.644	0	0	0
26/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,703.0000	15,978.0000	(18.906)	0	0	0
26/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,989.0000	131,155.0000	(4.953)	0	0	0
26/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16,165.0000	12,875.0000	(20.353)	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
26/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	16.0000	23.0000	43.750	0	0	0
26/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,274.0000	151,434.0000	(4.322)	0	0	0
26/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
26/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,209.0000	111,396.0000	(5.764)	0	0	0
26/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,644.0000	17,703.0000	(18.208)	0	0	0
26/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,235.0000	16,136.0000	21.919	0	0	0
26/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	63.0000	91.0000	44.444	0	0	0
26/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,223.0000	5,355.0000	(25.862)	0	0	0
26/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,916.0000	21,467.0000	19.820	0	0	0
26/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,143.0000	37,116.0000	15.471	0	0	0
26/09/2006	R203	2007/05/03			Bond Future	8.6100	8.5120	(1.138)	0.0000	0.0000	0
26/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	17,304.0000	14,509.0000	(16.152)	0	0	0
26/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	26,562.0000	30,318.0000	14.141	0	0	0
26/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	15,891.0000	13,253.0000	(16.601)	0	0	0
26/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	28,427.0000	32,339.0000	13.762	0	0	0
26/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	11,057.0000	9,014.0000	(18.477)	0	0	0
26/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	36,560.0000	41,068.0000	12.330	0	0	0
26/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	25,677.0000	22,082.0000	(14.001)	0	0	0
26/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	24,768.0000	28,365.0000	14.523	0	0	0
26/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	18,803.0000	15,850.0000	(15.705)	0	0	0
26/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,320.0000	21,276.0000	16.135	0	0	0
26/09/2006	R203	2007/08/02			Bond Future	8.5950	8.4960	(1.152)	0.0000	0.0000	0
26/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	33,359.0000	37,196.0000	11.502	0	0	0
26/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	20,023.0000	17,333.0000	(13.435)	0	0	0
26/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	29,810.0000	33,391.0000	12.013	0	0	0
26/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	31,557.0000	35,266.0000	11.753	0	0	0
26/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	21,451.0000	18,633.0000	(13.137)	0	0	0
26/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	22,949.0000	20,003.0000	(12.837)	0	0	0
26/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	41,104.0000	45,430.0000	10.525	0	0	0
26/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	14,988.0000	12,787.0000	(14.685)	0	0	0
26/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	23,395.0000	26,457.0000	13.088	0	0	0
26/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	29,657.0000	26,192.0000	(11.684)	0	0	0
26/09/2006	R204	2006/11/02			Bond Future	8.5960	8.4930	(1.198)	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
26/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	29,543.0000	23,457.0000	(20.600)	0	0	0
26/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,130.0000	5,515.0000	33.535	0	0	0
26/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	11,610.0000	7,951.0000	(31.516)	0	0	0
26/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	13,556.0000	17,041.0000	25.708	0	0	0
26/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,855.0000	161,384.0000	(4.425)	0	0	0
26/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	15,495.0000	19,308.0000	24.608	0	0	0
26/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,116.0000	12,946.0000	27.975	0	0	0
26/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	13,268.0000	9,282.0000	(30.042)	0	0	0
26/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,727.0000	139,256.0000	(5.092)	0	0	0
26/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	125,171.0000	117,700.0000	(5.969)	0	0	0
26/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	15,089.0000	10,774.0000	(28.597)	0	0	0
26/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,785.0000	24,233.0000	22.482	0	0	0
26/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	11,762.0000	14,918.0000	26.832	0	0	0
26/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	8,761.0000	5,738.0000	(34.505)	0	0	0
26/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	17,076.0000	12,436.0000	(27.173)	0	0	0
26/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,277.0000	1,761.0000	37.901	0	0	0
26/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	4,082.0000	2,378.0000	(41.744)	0	0	0
26/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	32,638.0000	38,406.0000	17.673	0	0	0
26/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	284.0000	397.0000	39.789	0	0	0
26/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
26/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	64,056.0000	56,699.0000	(11.485)	0	0	0
26/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,176.0000	96,707.0000	(7.170)	0	0	0
26/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	83,760.0000	76,307.0000	(8.898)	0	0	0
26/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	45,622.0000	38,636.0000	(15.313)	0	0	0
26/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	50.0000	69.0000	38.000	0	0	0
26/09/2006	R204	2007/02/01			Bond Future	8.5890	8.4880	(1.176)	0.0000	0.0000	0
26/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	23,700.0000	27,071.0000	14.224	0	0	0
26/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	28,287.0000	24,248.0000	(14.279)	0	0	0
26/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,580.0000	116,474.0000	(5.750)	0	0	0
26/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	14,283.0000	11,769.0000	(17.601)	0	0	0
26/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	26,489.0000	22,615.0000	(14.625)	0	0	0
26/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,218.0000	16,602.0000	16.767	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
26/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	38,833.0000	33,971.0000	(12.520)	0	0	0
26/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	511.0000	652.0000	27.593	0	0	0
26/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,020.0000	47,752.0000	11.000	0	0	0
26/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	77.0000	100.0000	29.870	0	0	0
26/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	166,195.0000	158,972.0000	(4.346)	0	0	0
26/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	27,503.0000	31,200.0000	13.442	0	0	0
26/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	103,510.0000	96,560.0000	(6.714)	0	0	0
26/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	208.0000	267.0000	28.365	0	0	0
26/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	31,580.0000	35,594.0000	12.711	0	0	0
26/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	21,906.0000	25,113.0000	14.640	0	0	0
26/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	84,549.0000	77,871.0000	(7.898)	0	0	0
26/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,523.0000	137,337.0000	(4.972)	0	0	0
26/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,375.0000	2,943.0000	23.916	0	0	0
26/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	20,181.0000	16,949.0000	(16.015)	0	0	0
26/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,151.0000	1,447.0000	25.717	0	0	0
26/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,517.0000	5,509.0000	21.961	0	0	0
26/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	23,162.0000	19,614.0000	(15.318)	0	0	0
26/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	51,765.0000	46,142.0000	(10.863)	0	0	0
26/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	24,781.0000	21,071.0000	(14.971)	0	0	0
26/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	67,015.0000	60,762.0000	(9.331)	0	0	0
26/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,449.0000	10,072.0000	19.209	0	0	0
26/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	25,566.0000	29,102.0000	13.831	0	0	0
26/09/2006	R204	2007/05/03			Bond Future	8.5760	8.4770	(1.154)	0.0000	0.0000	0
26/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	20,895.0000	18,283.0000	(12.501)	0	0	0
26/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,511.0000	34,775.0000	10.358	0	0	0
26/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,218.0000	54,631.0000	8.788	0	0	0
26/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	36,898.0000	33,137.0000	(10.193)	0	0	0
26/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,171.0000	46,134.0000	9.397	0	0	0
26/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	26,527.0000	23,464.0000	(11.547)	0	0	0
26/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,273.0000	44,121.0000	9.555	0	0	0
26/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,423.0000	42,155.0000	9.713	0	0	0
26/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	29,720.0000	26,426.0000	(11.083)	0	0	0
26/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	28,091.0000	24,913.0000	(11.313)	0	0	0
26/09/2006	R204	2007/08/02			Bond Future	8.5630	8.4640	(1.156)	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
26/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,554.0000	40,889.0000	8.881	0	0	0
26/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	41,967.0000	38,355.0000	(8.607)	0	0	0
26/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	34,867.0000	31,646.0000	(9.238)	0	0	0
26/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,371.0000	48,098.0000	8.400	0	0	0
26/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,175.0000	49,999.0000	8.282	0	0	0
26/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	31,656.0000	28,629.0000	(9.562)	0	0	0
26/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	33,234.0000	30,110.0000	(9.400)	0	0	0
26/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,018.0000	51,938.0000	8.164	0	0	0
26/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	55,764.0000	60,062.0000	7.707	0	0	0
26/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	25,885.0000	23,236.0000	(10.234)	0	0	0
26/09/2006	R207	2006/11/02			Bond Future	8.5690	8.4640	(1.225)	0.0000	0.0000	0
26/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	82,334.0000	74,672.0000	(9.306)	0	0	0
26/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	9,491.0000	14,923.0000	57.233	0	0	0
26/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	62,191.0000	54,531.0000	(12.317)	0	0	0
26/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,642.0000	1,413.0000	(61.203)	0	0	0
26/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,683.0000	517.0000	(69.281)	0	0	0
26/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,469.0000	6,420.0000	(44.023)	0	0	0
26/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,048.0000	95,387.0000	(7.434)	0	0	0
26/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,620.0000	34,994.0000	(17.893)	0	0	0
26/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	124,353.0000	116,692.0000	(6.161)	0	0	0
26/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	17.0000	51.0000	200.000	0	0	0
26/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	448.0000	1,088.0000	142.857	0	0	0
26/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	14,683.0000	21,178.0000	44.235	0	0	0
26/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,001.0000	16,981.0000	(29.249)	0	0	0
26/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,082.0000	2,188.0000	(56.946)	0	0	0
26/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,327.0000	12,095.0000	65.074	0	0	0
26/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,779.0000	5,391.0000	93.991	0	0	0
26/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,974.0000	7,292.0000	83.493	0	0	0
26/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,999.0000	4,655.0000	(48.272)	0	0	0
26/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,486.0000	9,536.0000	73.824	0	0	0
26/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,866.0000	3,254.0000	(52.607)	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
26/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	123.0000	18.0000	(85.366)	0	0	0
26/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	30,658.0000	38,214.0000	24.646	0	0	0
26/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	146,268.0000	138,607.0000	(5.238)	0	0	0
26/09/2006	R207	2007/02/01			Bond Future	8.5600	8.4580	(1.192)	0.0000	0.0000	0
26/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,477.0000	115,147.0000	(5.985)	0	0	0
26/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	108.0000	155.0000	43.519	0	0	0
26/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,331.0000	3,077.0000	32.003	0	0	0
26/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	960.0000	1,304.0000	35.833	0	0	0
26/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	81,796.0000	74,763.0000	(8.598)	0	0	0
26/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	15,417.0000	12,169.0000	(21.068)	0	0	0
26/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	19,967.0000	23,867.0000	19.532	0	0	0
26/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	101,661.0000	94,421.0000	(7.122)	0	0	0
26/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	346.0000	483.0000	39.595	0	0	0
26/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,898.0000	18,108.0000	21.547	0	0	0
26/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	22,857.0000	18,690.0000	(18.231)	0	0	0
26/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,245.0000	56,614.0000	(10.485)	0	0	0
26/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	12,410.0000	9,608.0000	(22.579)	0	0	0
26/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	21,859.0000	25,987.0000	18.885	0	0	0
26/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,096.0000	13,619.0000	(20.338)	0	0	0
26/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,997.0000	6,404.0000	28.157	0	0	0
26/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,935.0000	30,511.0000	17.644	0	0	0
26/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	46,531.0000	40,561.0000	(12.830)	0	0	0
26/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	32,236.0000	27,192.0000	(15.647)	0	0	0
26/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,559.0000	11,891.0000	24.396	0	0	0
26/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,485.0000	19,925.0000	20.867	0	0	0
26/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,679.0000	43,257.0000	14.804	0	0	0
26/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	20,815.0000	16,877.0000	(18.919)	0	0	0
26/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6,777.0000	4,978.0000	(26.546)	0	0	0
26/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	144,045.0000	136,682.0000	(5.112)	0	0	0
26/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,282.0000	158,908.0000	(4.435)	0	0	0
26/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	18,895.0000	15,188.0000	(19.619)	0	0	0
26/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,175.0000	21,845.0000	20.193	0	0	0
26/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	29.0000	43.0000	48.276	0	0	0
26/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7.0000	10.0000	42.857	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
26/09/2006	R207	2007/05/03			Bond Future	8.5480	8.4480	(1.170)	0.0000	0.0000	0
26/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,207.0000	36,496.0000	13.317	0	0	0
26/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	11,642.0000	9,520.0000	(18.227)	0	0	0
26/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	43,113.0000	48,163.0000	11.713	0	0	0
26/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	17,955.0000	15,072.0000	(16.057)	0	0	0
26/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	16,528.0000	13,805.0000	(16.475)	0	0	0
26/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,221.0000	34,348.0000	13.656	0	0	0
26/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	19,467.0000	16,423.0000	(15.637)	0	0	0
26/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	34,261.0000	38,709.0000	12.983	0	0	0
26/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	26,412.0000	22,707.0000	(14.028)	0	0	0
26/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	22,980.0000	26,445.0000	15.078	0	0	0
26/09/2006	R207	2007/08/02			Bond Future	8.5370	8.4360	(1.183)	0.0000	0.0000	0
26/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	38,505.0000	42,896.0000	11.404	0	0	0
26/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	36,518.0000	40,773.0000	11.652	0	0	0
26/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	46,986.0000	51,896.0000	10.450	0	0	0
26/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	15,049.0000	12,782.0000	(15.064)	0	0	0
26/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	20,173.0000	17,387.0000	(13.811)	0	0	0
26/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	21,632.0000	18,710.0000	(13.508)	0	0	0
26/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	23,165.0000	20,106.0000	(13.205)	0	0	0
26/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	34,587.0000	38,704.0000	11.903	0	0	0
26/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,444.0000	31,000.0000	12.957	0	0	0
26/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	30,064.0000	26,444.0000	(12.041)	0	0	0

Grand Total:

2,395