



Derivatives High/Low Report

High/Low for 16/10/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2006	CRDI 2006/11/02			Index Future	103.1980	103.2390	0.040	0.0000	0.0000	10
16/10/2006	GOVI 2006/11/02			jGovi	239.1070	239.1690	0.026	0.0000	0.0000	911
16/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	91,070.0000	91,690.0000	0.681	0	0	0
16/10/2006	GOVI 2007/02/01			jGovi	244.0490	244.1110	0.025	0.0000	0.0000	0
16/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	140,534.0000	141,146.0000	0.435	0	0	0
16/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	44.0000	36.0000	(18.182)	0	0	0
16/10/2006	GOVI 2007/05/03			jGovi	249.4730	249.5350	0.025	0.0000	0.0000	0
16/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	499.0000	463.0000	(7.214)	0	0	0
16/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	145,229.0000	145,813.0000	0.402	0	0	0
16/10/2006	GOVI 2007/08/02			jGovi	255.0100	255.1820	0.067	0.0000	0.0000	0
16/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,653.0000	1,537.0000	(7.018)	0	0	0
16/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	146,753.0000	148,357.0000	1.093	0	0	0
16/10/2006	J153 2010/08/31			jSwap	8.8980	8.8960	(0.022)	0.0000	0.0000	0
16/10/2006	J157 2015/09/15			jSwap	8.6870	8.6750	(0.138)	0.0000	0.0000	0
16/10/2006	J186 2026/12/21			jSwap	8.3680	8.2860	(0.980)	0.0000	0.0000	0
16/10/2006	J194 2008/02/28			jSwap	9.0400	9.0440	0.044	0.0000	0.0000	0

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16/10/2006	J201	2014/12/22			jSwap	8.6650	8.6550	(0.115)	0.0000	0.0000	0
16/10/2006	J203	2017/09/15			jSwap	8.6190	8.6140	(0.058)	0.0000	0.0000	0
16/10/2006	J204	2018/12/21			jSwap	8.5320	8.5270	(0.059)	0.0000	0.0000	0
16/10/2006	J207	2020/01/15			jSwap	8.5080	8.5030	(0.059)	0.0000	0.0000	0
16/10/2006	JBAR	2005/12/21			jBar	8.6170	8.6630	0.534	0.0000	0.0000	0
16/10/2006	JFRA	2006/11/02			jFra	8.7080	8.7200	0.138	0.0000	0.0000	0
16/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,168.0000	4,197.0000	0.696	0	0	0
16/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/10/2006	JFRA	2007/02/01			jFra	9.0720	9.0640	(0.088)	0.0000	0.0000	0
16/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	21.0000	20.0000	(4.762)	0	0	0
16/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,854.0000	3,833.0000	(0.545)	0	0	0
16/10/2006	JFRA	2007/05/03			jFra	9.2050	9.2130	0.087	0.0000	0.0000	0
16/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	78.0000	74.0000	(5.128)	0	0	0
16/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,234.0000	4,249.0000	0.354	0	0	0
16/10/2006	JFRA	2007/08/02			jFra	9.1620	9.2010	0.426	0.0000	0.0000	0
16/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,228.0000	4,309.0000	1.916	0	0	0
16/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	176.0000	163.0000	(7.386)	0	0	0
16/10/2006	JFRA	2007/11/01			jFra	9.1490	9.1450	(0.044)	0.0000	0.0000	0
16/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	279.0000	277.0000	(0.717)	0	0	0
16/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,600.0000	4,588.0000	(0.261)	0	0	0
16/10/2006	JFRA	2008/02/07			jFra	9.0140	9.0410	0.300	0.0000	0.0000	0
16/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,776.0000	24,737.0000	(0.157)	0	0	0
16/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,073.0000	20,971.0000	(0.484)	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
16/10/2006	JN02	2006/11/02			jNote	9.0160	9.0270	0.122	0.0000	0.0000	0
16/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9.0000	3.0000	(66.667)	0	0	0
16/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,195.0000	32,387.0000	0.596	0	0	0
16/10/2006	JN02	2007/02/01			jNote	9.0260	9.0330	0.078	0.0000	0.0000	0
16/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,763.0000	10,550.0000	(1.979)	0	0	0
16/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,234.0000	11,149.0000	(0.757)	0	0	0
16/10/2006	JN02	2007/05/03			jNote	8.9780	8.9850	0.078	0.0000	0.0000	0
16/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,485.0000	17,303.0000	(1.041)	0	0	0
16/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	12,528.0000	12,474.0000	(0.431)	0	0	0
16/10/2006	JN02	2007/08/02			jNote	8.9040	8.9070	0.034	0.0000	0.0000	0
16/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,258.0000	21,135.0000	(0.579)	0	0	0
16/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	14,948.0000	14,881.0000	(0.448)	0	0	0
16/10/2006	JN05	2006/11/02			jNote	8.7600	8.7560	(0.046)	0.0000	0.0000	0
16/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
16/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	60,504.0000	60,342.0000	(0.268)	0	0	0
16/10/2006	JN05	2007/02/01			jNote	8.7510	8.7440	(0.080)	0.0000	0.0000	0
16/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	3,859.0000	3,678.0000	(4.690)	0	0	0
16/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	23,854.0000	23,954.0000	0.419	0	0	0
16/10/2006	JN05	2007/05/03			jNote	8.7180	8.7100	(0.092)	0.0000	0.0000	0
16/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	6,681.0000	6,497.0000	(2.754)	0	0	0
16/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	28,017.0000	28,154.0000	0.489	0	0	0
16/10/2006	JN05	2007/08/02			jNote	8.6760	8.6670	(0.104)	0.0000	0.0000	0
16/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	8,840.0000	8,652.0000	(2.127)	0	0	0
16/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	31,890.0000	32,064.0000	0.546	0	0	0
16/10/2006	JN10	2006/11/02			jNote	8.5710	8.5650	(0.070)	0.0000	0.0000	0
16/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
16/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	87,714.0000	87,337.0000	(0.430)	0	0	0

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16/10/2006	JN10	2007/02/01			jNote	8.5560	8.5510	(0.058)	0.0000	0.0000	0
16/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	31,595.0000	31,802.0000	0.655	0	0	0
16/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2,100.0000	1,966.0000	(6.381)	0	0	0
16/10/2006	JN10	2007/05/03			jNote	8.5260	8.5210	(0.059)	0.0000	0.0000	0
16/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,271.0000	4,125.0000	(3.418)	0	0	0
16/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	35,800.0000	35,997.0000	0.550	0	0	0
16/10/2006	JN10	2007/08/02			jNote	8.4890	8.4850	(0.047)	0.0000	0.0000	0
16/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	40,051.0000	40,197.0000	0.365	0	0	0
16/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	6,001.0000	5,870.0000	(2.183)	0	0	0
16/10/2006	JROD	2006/10/31			jRod	7.7420	7.7390	(0.039)	0.0000	0.0000	0
16/10/2006	JROD	2006/11/30			jRod	8.0270	8.0340	0.087	0.0000	0.0000	0
16/10/2006	JROD	2006/12/29			jRod	8.3970	8.4190	0.262	0.0000	0.0000	0
16/10/2006	JROD	2007/01/31			jRod	8.2500	8.2630	0.158	0.0000	0.0000	0
16/10/2006	JROD	2007/02/28			jRod	8.4890	8.4960	0.082	0.0000	0.0000	0
16/10/2006	JROD	2007/03/30			jRod	8.7440	8.7370	(0.080)	0.0000	0.0000	0
16/10/2006	JROD	2007/04/30			jRod	8.5510	8.5370	(0.164)	0.0000	0.0000	0
16/10/2006	JROD	2007/05/31			jRod	8.7470	8.7280	(0.217)	0.0000	0.0000	0
16/10/2006	OTHI	2006/11/02			Index Future	237.0980	237.1210	0.010	0.0000	0.0000	15
16/10/2006	R153	2006/11/02			Bond Future	8.5350	8.5350	-	0.0000	0.0000	408
16/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,800.0000	4,446.0000	(7.375)	0	0	0
16/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	4,278.0000	3,924.0000	(8.275)	0	0	0
16/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	9,270.0000	8,983.0000	(3.096)	0	0	0
16/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,149.0000	4,799.0000	(6.797)	0	0	0

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16/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,930.0000	3,580.0000	(8.906)	0	0	0
16/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,105.0000	883.0000	(20.090)	0	0	0
16/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,815.0000	1,527.0000	(15.868)	0	0	0
16/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	16,536.0000	16,398.0000	(0.835)	0	0	0
16/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	36,771.0000	36,771.0000	-	0	0	0
16/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	490.0000	351.0000	(28.367)	0	0	0
16/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	180.0000	114.0000	(36.667)	0	0	0
16/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	11,083.0000	10,862.0000	(1.994)	0	0	101
16/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
16/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,130.0000	5,792.0000	(5.514)	0	0	0
16/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,768.0000	27,760.0000	(0.029)	0	0	0
16/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	19,002.0000	18,937.0000	(0.342)	0	0	0
16/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,165.0000	2,828.0000	(10.648)	0	0	0
16/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,071.0000	55,071.0000	-	0	0	0
16/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,876.0000	45,876.0000	-	0	0	0
16/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,356.0000	64,356.0000	-	0	0	0
16/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	104.0000	60.0000	(42.308)	0	0	0
16/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	73,732.0000	73,732.0000	-	0	0	0
16/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,660.0000	24,616.0000	(0.178)	0	0	0
16/10/2006	R153	2007/02/01			Bond Future	8.5020	8.5030	0.012	0.0000	0.0000	0
16/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	10,634.0000	10,506.0000	(1.204)	0	0	0
16/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,568.0000	10,407.0000	(1.523)	0	0	0
16/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	9,885.0000	9,756.0000	(1.305)	0	0	0
16/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,367.0000	15,205.0000	(1.054)	0	0	0
16/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,454.0000	11,292.0000	(1.414)	0	0	0
16/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,288.0000	7,159.0000	(1.770)	0	0	0
16/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,890.0000	4,771.0000	(2.434)	0	0	0
16/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,040.0000	20,888.0000	(0.722)	0	0	0
16/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	14,989.0000	14,876.0000	(0.754)	0	0	0
16/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	460.0000	427.0000	(7.174)	0	0	0

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16/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,992.0000	1,907.0000	(4.267)	0	0	0
16/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	11,419.0000	11,293.0000	(1.103)	0	0	0
16/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,715.0000	9,556.0000	(1.637)	0	0	0
16/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	193.0000	175.0000	(9.326)	0	0	0
16/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	20,455.0000	20,369.0000	(0.420)	0	0	0
16/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,874.0000	3,756.0000	(3.046)	0	0	0
16/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,001.0000	945.0000	(5.594)	0	0	0
16/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	34,402.0000	34,379.0000	(0.067)	0	0	0
16/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,704.0000	6,558.0000	(2.178)	0	0	0
16/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	50,727.0000	50,743.0000	0.032	0	0	0
16/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,944.0000	26,892.0000	(0.193)	0	0	0
16/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	42,389.0000	42,388.0000	(0.002)	0	0	0
16/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,245.0000	3,141.0000	(3.205)	0	0	0
16/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,392.0000	27,256.0000	(0.496)	0	0	0
16/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	59,294.0000	59,318.0000	0.040	0	0	0
16/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	73.0000	65.0000	(10.959)	0	0	0
16/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,012.0000	68,042.0000	0.044	0	0	0
16/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
16/10/2006	R153	2007/05/03			Bond Future	8.4650	8.4610	(0.047)	0.0000	0.0000	0
16/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	13,660.0000	13,496.0000	(1.201)	0	0	0
16/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	18,030.0000	17,999.0000	(0.172)	0	0	0
16/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	10,852.0000	10,698.0000	(1.419)	0	0	0
16/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	14,733.0000	14,691.0000	(0.285)	0	0	0
16/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,915.0000	18,887.0000	(0.148)	0	0	0
16/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,218.0000	10,067.0000	(1.478)	0	0	0
16/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	19,824.0000	19,800.0000	(0.121)	0	0	0
16/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,610.0000	9,463.0000	(1.530)	0	0	0
16/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	23,691.0000	23,681.0000	(0.042)	0	0	0
16/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,434.0000	7,301.0000	(1.789)	0	0	0
16/10/2006	R153	2007/08/02			Bond Future	8.4190	8.4130	(0.071)	0.0000	0.0000	0
16/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,324.0000	16,154.0000	(1.041)	0	0	0
16/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	13,709.0000	13,550.0000	(1.160)	0	0	0
16/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	18,634.0000	18,635.0000	0.005	0	0	0
16/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	21,697.0000	21,708.0000	0.051	0	0	0

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16/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	22,505.0000	22,519.0000	0.062	0	0	0
16/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,517.0000	12,363.0000	(1.230)	0	0	0
16/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	23,329.0000	23,347.0000	0.077	0	0	0
16/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,104.0000	12,947.0000	(1.198)	0	0	0
16/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	26,791.0000	26,820.0000	0.108	0	0	0
16/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,356.0000	10,215.0000	(1.362)	0	0	0
16/10/2006	R157	2006/11/02			Bond Future	8.4300	8.4200	(0.119)	0.0000	0.0000	55
16/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	14.0000	5.0000	(64.286)	0	0	0
16/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	85.0000	49.0000	(42.353)	0	0	0
16/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
16/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	99.0000	47.0000	(52.525)	0	0	0
16/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	76,020.0000	76,751.0000	0.962	0	0	0
16/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	91,320.0000	90,581.0000	(0.809)	0	0	0
16/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	58,893.0000	59,580.0000	1.167	0	0	0
16/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	51,701.0000	50,925.0000	(1.501)	0	0	171
16/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	92,899.0000	93,638.0000	0.795	0	0	0
16/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	526.0000	319.0000	(39.354)	0	0	0
16/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	41,780.0000	42,313.0000	1.276	0	0	0
16/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	17,122.0000	17,007.0000	(0.672)	0	0	0
16/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,333.0000	12,054.0000	(2.262)	0	0	0
16/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	111,753.0000	111,013.0000	(0.662)	0	0	0
16/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,581.0000	25,752.0000	0.668	0	0	0
16/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	7,170.0000	6,151.0000	(14.212)	0	0	100
16/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	132,584.0000	131,845.0000	(0.557)	0	0	0
16/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,201.0000	1,633.0000	(25.806)	0	0	0
16/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	4,123.0000	3,718.0000	(9.823)	0	0	0
16/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	71,282.0000	70,539.0000	(1.042)	0	0	0
16/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	33,159.0000	32,223.0000	(2.823)	0	0	0
16/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	17,527.0000	16,381.0000	(6.538)	0	0	0
16/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	4,630.0000	3,776.0000	(18.445)	0	0	0
16/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	832.0000	636.0000	(23.558)	0	0	0
16/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	19,791.0000	19,770.0000	(0.106)	0	0	20
16/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,630.0000	14,427.0000	(1.388)	0	0	0
16/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	3,656.0000	2,896.0000	(20.788)	0	0	20
16/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	8,770.0000	7,688.0000	(12.338)	0	0	0
16/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	5,796.0000	4,854.0000	(16.253)	0	0	0
16/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	10,248.0000	9,906.0000	(3.337)	0	0	0
16/10/2006	R157	2007/02/01			Bond Future	8.4450	8.4030	(0.497)	0.0000	0.0000	0
16/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	56,678.0000	54,011.0000	(4.706)	0	0	0
16/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	47,878.0000	45,363.0000	(5.253)	0	0	0
16/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	7,749.0000	8,269.0000	6.711	0	0	250
16/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	25,394.0000	26,735.0000	5.281	0	0	0
16/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	80,395.0000	82,926.0000	3.148	0	0	0
16/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	21,434.0000	19,740.0000	(7.903)	0	0	0
16/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	73,324.0000	70,482.0000	(3.876)	0	0	0
16/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,850.0000	3,347.0000	(13.065)	0	0	150
16/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,215.0000	5,583.0000	7.057	0	0	0
16/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	18,418.0000	16,872.0000	(8.394)	0	0	0
16/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,842.0000	10,479.0000	6.472	0	0	0
16/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	110,628.0000	107,630.0000	(2.710)	0	0	0
16/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,536.0000	31,025.0000	5.041	0	0	0
16/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,685.0000	2,878.0000	7.188	0	0	0
16/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	539.0000	576.0000	6.865	0	0	0
16/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,262.0000	1,352.0000	7.132	0	0	0
16/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	91,441.0000	88,495.0000	(3.222)	0	0	0
16/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,800.0000	65,089.0000	3.645	0	0	0
16/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,542.0000	13,211.0000	(9.153)	0	0	0
16/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	42,485.0000	40,087.0000	(5.644)	0	0	0
16/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,715.0000	2,334.0000	(14.033)	0	0	0
16/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,744.0000	8,732.0000	(10.386)	0	0	0
16/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,299.0000	38,003.0000	4.694	0	0	0
16/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	30,666.0000	28,603.0000	(6.727)	0	0	0
16/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	92,459.0000	95,113.0000	2.870	0	0	0
16/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,971.0000	50,994.0000	4.131	0	0	0
16/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,199.0000	3,661.0000	(12.813)	0	0	0
16/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	16,495.0000	17,467.0000	5.893	0	0	0

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16/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	17,043.0000	15,569.0000	(8.649)	0	0	0
16/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,413.0000	79,909.0000	3.224	0	0	0
16/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,720.0000	33,281.0000	4.921	0	0	0
16/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,423.0000	5,677.0000	(11.615)	0	0	0
16/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	27,427.0000	28,841.0000	5.156	0	0	0
16/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	19,881.0000	18,261.0000	(8.148)	0	0	0
16/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	21,582.0000	22,774.0000	5.523	0	0	150
16/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	24,834.0000	22,991.0000	(7.421)	0	0	0
16/10/2006	R157	2007/05/03			Bond Future	8.3940	8.3780	(0.191)	0.0000	0.0000	0
16/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	47,391.0000	47,916.0000	1.108	0	0	0
16/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	56,419.0000	57,032.0000	1.087	0	0	0
16/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	14,508.0000	13,989.0000	(3.577)	0	0	0
16/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	19,109.0000	18,502.0000	(3.177)	0	0	0
16/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	45,255.0000	45,757.0000	1.109	0	0	0
16/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	20,411.0000	19,781.0000	(3.087)	0	0	0
16/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	21,776.0000	21,124.0000	(2.994)	0	0	0
16/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	27,892.0000	27,153.0000	(2.650)	0	0	0
16/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	43,170.0000	43,649.0000	1.110	0	0	0
16/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,357.0000	35,749.0000	1.109	0	0	0
16/10/2006	R157	2007/08/02			Bond Future	8.3690	8.3520	(0.203)	0.0000	0.0000	0
16/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	20,647.0000	20,102.0000	(2.640)	0	0	0
16/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	63,267.0000	63,897.0000	0.996	0	0	0
16/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	26,884.0000	26,250.0000	(2.358)	0	0	0
16/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	52,846.0000	53,387.0000	1.024	0	0	0
16/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	41,341.0000	42,054.0000	1.725	0	0	0
16/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	12,024.0000	11,563.0000	(3.834)	0	0	0
16/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	28,280.0000	27,629.0000	(2.302)	0	0	0
16/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	50,875.0000	51,398.0000	1.028	0	0	0
16/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	34,388.0000	33,666.0000	(2.100)	0	0	0
16/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	43,394.0000	43,846.0000	1.042	0	0	0
16/10/2006	R186	2006/11/02			Bond Future	8.1380	8.1330	(0.061)	0.0000	0.0000	29
16/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	10,631.0000	9,337.0000	(12.172)	0	0	0
16/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	17,757.0000	17,040.0000	(4.038)	0	0	0

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16/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	21,283.0000	20,654.0000	(2.955)	0	0	0
16/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	213,585.0000	213,008.0000	(0.270)	0	0	0
16/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,457.0000	7,251.0000	(14.260)	0	0	0
16/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	71.0000	31.0000	(56.338)	0	0	0
16/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	459.0000	268.0000	(41.612)	0	0	0
16/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,326.0000	1,704.0000	(26.741)	0	0	0
16/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	23,271.0000	21,921.0000	(5.801)	0	0	0
16/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	93,711.0000	94,249.0000	0.574	0	0	0
16/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	7,180.0000	6,408.0000	(10.752)	0	0	0
16/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	47,458.0000	46,529.0000	(1.958)	0	0	0
16/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	129.0000	71.0000	(44.961)	0	0	0
16/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,390.0000	1,038.0000	(25.324)	0	0	0
16/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	142,847.0000	142,270.0000	(0.404)	0	0	0
16/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	43,052.0000	43,007.0000	(0.105)	0	0	0
16/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	77,284.0000	76,648.0000	(0.823)	0	0	0
16/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,166.0000	24,641.0000	(2.086)	0	0	0
16/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,109.0000	68,496.0000	0.568	0	0	0
16/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	6,680.0000	5,578.0000	(16.497)	0	0	0
16/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	109,403.0000	108,822.0000	(0.531)	0	0	0
16/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
16/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	177,558.0000	176,980.0000	(0.326)	0	0	0
16/10/2006	R186	2007/02/01			Bond Future	8.1200	8.1130	(0.086)	0.0000	0.0000	0
16/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	45,577.0000	45,613.0000	0.079	0	0	0
16/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	29,687.0000	28,871.0000	(2.749)	0	0	0
16/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	38,836.0000	38,826.0000	(0.026)	0	0	0
16/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	210,165.0000	209,343.0000	(0.391)	0	0	0
16/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	207.0000	190.0000	(8.213)	0	0	0
16/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,084.0000	6,687.0000	(5.604)	0	0	0
16/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	25,137.0000	24,368.0000	(3.059)	0	0	0
16/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	18,023.0000	17,355.0000	(3.706)	0	0	0
16/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	60,569.0000	60,707.0000	0.228	0	0	0
16/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	102,250.0000	102,658.0000	0.399	0	0	0

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16/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	59,516.0000	58,568.0000	(1.593)	0	0	0
16/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	80,661.0000	80,941.0000	0.347	0	0	0
16/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,664.0000	1,592.0000	(4.327)	0	0	0
16/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	141,448.0000	140,571.0000	(0.620)	0	0	0
16/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	110,467.0000	109,550.0000	(0.830)	0	0	0
16/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	174,852.0000	174,009.0000	(0.482)	0	0	0
16/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	82,630.0000	81,684.0000	(1.145)	0	0	0
16/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,055.0000	7,915.0000	(1.738)	0	0	0
16/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	628.0000	590.0000	(6.051)	0	0	0
16/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,882.0000	3,770.0000	(2.885)	0	0	0
16/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	27,152.0000	27,062.0000	(0.331)	0	0	0
16/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	41,073.0000	40,177.0000	(2.181)	0	0	0
16/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	42,085.0000	42,099.0000	0.033	0	0	0
16/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	27,271.0000	26,479.0000	(2.904)	0	0	0
16/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,344.0000	10,818.0000	(4.637)	0	0	0
16/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,814.0000	15,672.0000	(0.898)	0	0	0
16/10/2006	R186	2007/05/03			Bond Future	8.1000	8.0920	(0.099)	0.0000	0.0000	0
16/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	58,134.0000	58,299.0000	0.284	0	0	0
16/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	41,125.0000	40,373.0000	(1.829)	0	0	0
16/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	70,776.0000	71,024.0000	0.350	0	0	0
16/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	74,123.0000	74,392.0000	0.363	0	0	0
16/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	31,641.0000	30,972.0000	(2.114)	0	0	0
16/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	29,552.0000	28,905.0000	(2.189)	0	0	0
16/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	27,571.0000	26,945.0000	(2.271)	0	0	0
16/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	77,538.0000	77,829.0000	0.375	0	0	0
16/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	20,653.0000	20,115.0000	(2.605)	0	0	0
16/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	91,837.0000	92,216.0000	0.413	0	0	0
16/10/2006	R186	2007/08/02			Bond Future	8.0800	8.0710	(0.111)	0.0000	0.0000	0
16/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	48,879.0000	48,149.0000	(1.493)	0	0	0
16/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	86,867.0000	87,276.0000	0.471	0	0	0
16/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	68,057.0000	68,355.0000	0.438	0	0	0
16/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	34,936.0000	34,317.0000	(1.772)	0	0	0
16/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	37,018.0000	36,380.0000	(1.723)	0	0	0
16/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	83,585.0000	83,975.0000	0.467	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
16/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	80,359.0000	80,730.0000	0.462	0	0	0
16/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	39,194.0000	38,538.0000	(1.674)	0	0	0
16/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	27,502.0000	26,958.0000	(1.978)	0	0	0
16/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	100,523.0000	101,007.0000	0.481	0	0	0
16/10/2006	R194	2006/11/02			Bond Future	8.7940	8.8160	0.250	0.0000	0.0000	0
16/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,047.0000	4,191.0000	3.558	0	0	0
16/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,953.0000	13,223.0000	2.084	0	0	0
16/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,239.0000	19,510.0000	1.409	0	0	0
16/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,567.0000	3,686.0000	3.336	0	0	0
16/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,580.0000	25,850.0000	1.056	0	0	0
16/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,793.0000	7,029.0000	3.474	0	0	0
16/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	72.0000	39.0000	(45.833)	0	0	0
16/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	423.0000	296.0000	(30.024)	0	0	0
16/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	560.0000	409.0000	(26.964)	0	0	0
16/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,117.0000	3,211.0000	3.016	0	0	0
16/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,836.0000	10,103.0000	2.715	0	0	0
16/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	728.0000	551.0000	(24.313)	0	0	0
16/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
16/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,403.0000	22,673.0000	1.205	0	0	0
16/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,089.0000	16,360.0000	1.684	0	0	0
16/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,194.0000	35,465.0000	0.770	0	0	0
16/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,771.0000	29,041.0000	0.938	0	0	0
16/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,975.0000	32,246.0000	0.848	0	0	0
16/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R194	2007/02/01			Bond Future	8.8080	8.8200	0.136	0.0000	0.0000	0
16/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
16/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	14.0000	12.0000	(14.286)	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
16/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	369.0000	339.0000	(8.130)	0	0	0
16/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,934.0000	2,833.0000	(3.442)	0	0	0
16/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,055.0000	11,145.0000	0.814	0	0	0
16/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,519.0000	4,538.0000	0.420	0	0	0
16/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,880.0000	15,990.0000	0.693	0	0	0
16/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,995.0000	7,046.0000	0.729	0	0	0
16/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,380.0000	1,311.0000	(5.000)	0	0	0
16/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,956.0000	21,074.0000	0.563	0	0	0
16/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	85.0000	75.0000	(11.765)	0	0	0
16/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,361.0000	5,391.0000	0.560	0	0	0
16/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	760.0000	711.0000	(6.447)	0	0	0
16/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,129.0000	26,249.0000	0.459	0	0	0
16/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,420.0000	13,522.0000	0.760	0	0	0
16/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	184.0000	166.0000	(9.783)	0	0	0
16/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,400.0000	18,515.0000	0.625	0	0	0
16/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,178.0000	3,074.0000	(3.272)	0	0	0
16/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,261.0000	4,277.0000	0.375	0	0	0
16/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,735.0000	28,855.0000	0.418	0	0	0
16/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,267.0000	2,178.0000	(3.926)	0	0	0
16/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,433.0000	3,326.0000	(3.117)	0	0	0
16/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,905.0000	8,977.0000	0.809	0	0	0
16/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,535.0000	23,654.0000	0.506	0	0	0
16/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,015.0000	4,028.0000	0.324	0	0	0
16/10/2006	R194	2007/05/03			Bond Future	8.7770	8.7730	(0.046)	0.0000	0.0000	0
16/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,790.0000	5,772.0000	(0.311)	0	0	0
16/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,061.0000	4,011.0000	(1.231)	0	0	0
16/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,777.0000	4,756.0000	(0.440)	0	0	0
16/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,987.0000	4,935.0000	(1.043)	0	0	0
16/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,236.0000	4,186.0000	(1.180)	0	0	0
16/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,578.0000	5,559.0000	(0.341)	0	0	0
16/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,007.0000	5,989.0000	(0.300)	0	0	0
16/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,890.0000	3,841.0000	(1.260)	0	0	0

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16/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,258.0000	3,212.0000	(1.412)	0	0	0
16/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,921.0000	6,906.0000	(0.217)	0	0	0
16/10/2006	R194	2007/08/02			Bond Future	8.7050	8.6930	(0.138)	0.0000	0.0000	0
16/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,987.0000	6,992.0000	0.072	0	0	0
16/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,234.0000	5,173.0000	(1.165)	0	0	0
16/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,110.0000	5,050.0000	(1.174)	0	0	0
16/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,360.0000	5,299.0000	(1.138)	0	0	0
16/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,694.0000	6,698.0000	0.060	0	0	0
16/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,839.0000	6,844.0000	0.073	0	0	0
16/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,884.0000	5,821.0000	(1.071)	0	0	0
16/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,130.0000	6,132.0000	0.033	0	0	0
16/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,596.0000	7,604.0000	0.105	0	0	0
16/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,633.0000	4,576.0000	(1.230)	0	0	0
16/10/2006	R201	2006/11/02			Bond Future	8.4140	8.4040	(0.119)	0.0000	0.0000	26
16/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,307.0000	12,388.0000	(6.906)	0	0	0
16/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,060.0000	34,495.0000	1.277	0	0	0
16/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	378.0000	226.0000	(40.212)	0	0	0
16/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	87,555.0000	86,967.0000	(0.672)	0	0	0
16/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,616.0000	3,285.0000	(9.154)	0	0	0
16/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	104,018.0000	103,430.0000	(0.565)	0	0	0
16/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	47,686.0000	48,236.0000	1.153	0	0	0
16/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	71.0000	33.0000	(53.521)	0	0	0
16/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	71,397.0000	70,809.0000	(0.824)	0	0	0
16/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	785.0000	611.0000	(22.166)	0	0	0
16/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,258.0000	12,117.0000	(1.150)	0	0	0
16/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	94.0000	56.0000	(40.426)	0	0	0
16/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,603.0000	1,176.0000	(26.638)	0	0	0
16/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
16/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,094.0000	21,254.0000	0.759	0	0	0
16/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	40,064.0000	39,439.0000	(1.560)	0	0	0
16/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	55,544.0000	54,952.0000	(1.066)	0	0	0

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16/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	25,475.0000	24,713.0000	(2.991)	0	0	0
16/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,390.0000	10,184.0000	(1.983)	0	0	0
16/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	4,311.0000	3,582.0000	(16.910)	0	0	0
16/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	2,694.0000	2,114.0000	(21.529)	0	0	0
16/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	5,355.0000	4,562.0000	(14.809)	0	0	0
16/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,278.0000	14,208.0000	(0.490)	0	0	0
16/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,434.0000	16,441.0000	0.043	0	0	0
16/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	3,429.0000	2,772.0000	(19.160)	0	0	0
16/10/2006	R201	2007/02/01			Bond Future	8.3960	8.3840	(0.143)	0.0000	0.0000	0
16/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,865.0000	13,928.0000	0.454	0	0	0
16/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	84,923.0000	84,216.0000	(0.833)	0	0	0
16/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	15,250.0000	14,706.0000	(3.567)	0	0	0
16/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,610.0000	40,946.0000	0.827	0	0	0
16/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,208.0000	21,354.0000	0.688	0	0	0
16/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,619.0000	6,265.0000	(5.348)	0	0	0
16/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,272.0000	4,002.0000	(6.320)	0	0	0
16/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	51,907.0000	52,327.0000	0.809	0	0	0
16/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	22,305.0000	21,678.0000	(2.811)	0	0	0
16/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	100,697.0000	99,998.0000	(0.694)	0	0	0
16/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	452.0000	434.0000	(3.982)	0	0	0
16/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,064.0000	1,037.0000	(2.538)	0	0	0
16/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	69,772.0000	69,055.0000	(1.028)	0	0	0
16/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	55,500.0000	54,778.0000	(1.301)	0	0	0
16/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	173.0000	164.0000	(5.202)	0	0	0
16/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,271.0000	2,239.0000	(1.409)	0	0	0
16/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,188.0000	30,431.0000	0.805	0	0	0
16/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	11,949.0000	11,462.0000	(4.076)	0	0	0
16/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,423.0000	26,626.0000	0.768	0	0	0
16/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,264.0000	8,269.0000	0.061	0	0	0
16/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,088.0000	9,640.0000	(4.441)	0	0	0
16/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	31,365.0000	30,680.0000	(2.184)	0	0	0
16/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,419.0000	4,395.0000	(0.543)	0	0	0
16/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	42,448.0000	41,734.0000	(1.682)	0	0	0
16/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,625.0000	24,808.0000	0.743	0	0	0
16/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	14,078.0000	13,553.0000	(3.729)	0	0	0

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16/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,885.0000	23,050.0000	0.721	0	0	0
16/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	12,979.0000	12,472.0000	(3.906)	0	0	0
16/10/2006	R201	2007/05/03			Bond Future	8.3760	8.3600	(0.191)	0.0000	0.0000	0
16/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,680.0000	11,267.0000	(3.536)	0	0	0
16/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	46,028.0000	46,515.0000	1.058	0	0	0
16/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	17,420.0000	16,902.0000	(2.974)	0	0	0
16/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	38,819.0000	39,236.0000	1.074	0	0	0
16/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	35,441.0000	35,824.0000	1.081	0	0	0
16/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	16,344.0000	15,843.0000	(3.065)	0	0	0
16/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	37,110.0000	37,510.0000	1.078	0	0	0
16/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	15,317.0000	14,834.0000	(3.153)	0	0	0
16/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	29,179.0000	29,492.0000	1.073	0	0	0
16/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	22,233.0000	21,646.0000	(2.640)	0	0	0
16/10/2006	R201	2007/08/02			Bond Future	8.3540	8.3370	(0.203)	0.0000	0.0000	0
16/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	15,544.0000	15,122.0000	(2.715)	0	0	0
16/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	50,291.0000	50,805.0000	1.022	0	0	0
16/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	20,418.0000	19,924.0000	(2.419)	0	0	0
16/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	41,899.0000	42,341.0000	1.055	0	0	0
16/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	21,513.0000	21,005.0000	(2.361)	0	0	0
16/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	40,314.0000	40,741.0000	1.059	0	0	0
16/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	43,517.0000	43,973.0000	1.048	0	0	0
16/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	26,314.0000	25,748.0000	(2.151)	0	0	0
16/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	34,301.0000	34,671.0000	1.079	0	0	0
16/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	19,364.0000	18,885.0000	(2.474)	0	0	0
16/10/2006	R203	2006/11/02			Bond Future	8.3490	8.3340	(0.180)	0.0000	0.0000	0
16/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,802.0000	3,684.0000	(3.104)	0	0	0
16/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,206.0000	13,593.0000	2.930	0	0	0
16/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	18,678.0000	19,319.0000	3.432	0	0	0
16/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	1,271.0000	858.0000	(32.494)	0	0	0
16/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	328.0000	180.0000	(45.122)	0	0	0
16/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	10,782.0000	9,610.0000	(10.870)	0	0	0
16/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	27,944.0000	28,849.0000	3.239	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
16/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	25,436.0000	24,282.0000	(4.537)	0	0	0
16/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	540.0000	439.0000	(18.704)	0	0	0
16/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,684.0000	2,018.0000	(24.814)	0	0	0
16/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	32.0000	19.0000	(40.625)	0	0	0
16/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	836.0000	530.0000	(36.603)	0	0	0
16/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	81,256.0000	80,202.0000	(1.297)	0	0	0
16/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	21,662.0000	22,409.0000	3.448	0	0	0
16/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	43,272.0000	42,205.0000	(2.466)	0	0	0
16/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	62,023.0000	60,969.0000	(1.699)	0	0	0
16/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	15,847.0000	16,366.0000	3.275	0	0	0
16/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	100,951.0000	99,898.0000	(1.043)	0	0	0
16/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,875.0000	1,340.0000	(28.533)	0	0	0
16/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	141,781.0000	140,727.0000	(0.743)	0	0	0
16/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	121,122.0000	120,069.0000	(0.869)	0	0	0
16/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R203	2007/02/01			Bond Future	8.3350	8.3180	(0.204)	0.0000	0.0000	0
16/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	30,560.0000	29,538.0000	(3.344)	0	0	0
16/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,002.0000	7,157.0000	2.214	0	0	0
16/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	26,484.0000	27,104.0000	2.341	0	0	0
16/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	451.0000	449.0000	(0.443)	0	0	0
16/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	8,356.0000	7,799.0000	(6.666)	0	0	0
16/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	44,879.0000	43,757.0000	(2.500)	0	0	0
16/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,257.0000	3,314.0000	1.750	0	0	0
16/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	79,482.0000	78,302.0000	(1.485)	0	0	0
16/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	10,817.0000	10,171.0000	(5.972)	0	0	0
16/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	22,156.0000	22,688.0000	2.401	0	0	0
16/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	33,673.0000	34,422.0000	2.224	0	0	0
16/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	61,420.0000	60,253.0000	(1.900)	0	0	0
16/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5,479.0000	5,050.0000	(7.830)	0	0	0
16/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,311.0000	1,322.0000	0.839	0	0	0
16/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	9,529.0000	8,927.0000	(6.318)	0	0	0
16/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	138,529.0000	137,351.0000	(0.850)	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
16/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	24,270.0000	24,846.0000	2.373	0	0	0
16/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,198.0000	13,518.0000	2.425	0	0	0
16/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	98,530.0000	97,349.0000	(1.199)	0	0	0
16/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
16/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
16/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	131.0000	128.0000	(2.290)	0	0	0
16/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,458.0000	2,212.0000	(10.008)	0	0	0
16/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	118,258.0000	117,078.0000	(0.998)	0	0	0
16/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	47,125.0000	48,057.0000	1.978	0	0	0
16/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	28,792.0000	29,457.0000	2.310	0	0	0
16/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	7,294.0000	6,780.0000	(7.047)	0	0	0
16/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	19,107.0000	18,249.0000	(4.491)	0	0	0
16/10/2006	R203	2007/05/03			Bond Future	8.3160	8.2950	(0.253)	0.0000	0.0000	0
16/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	38,482.0000	39,393.0000	2.367	0	0	0
16/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	9,397.0000	8,872.0000	(5.587)	0	0	0
16/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	27,780.0000	28,504.0000	2.606	0	0	0
16/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	15,310.0000	14,597.0000	(4.657)	0	0	0
16/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	10,413.0000	9,852.0000	(5.387)	0	0	0
16/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	50,736.0000	51,813.0000	2.123	0	0	0
16/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	5,406.0000	5,047.0000	(6.641)	0	0	0
16/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	36,205.0000	37,080.0000	2.417	0	0	0
16/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	40,821.0000	41,768.0000	2.320	0	0	0
16/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	8,458.0000	7,968.0000	(5.793)	0	0	0
16/10/2006	R203	2007/08/02			Bond Future	8.2930	8.2720	(0.253)	0.0000	0.0000	0
16/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	19,436.0000	18,743.0000	(3.566)	0	0	0
16/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	14,346.0000	13,770.0000	(4.015)	0	0	0
16/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	33,266.0000	33,990.0000	2.176	0	0	0
16/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	41,299.0000	42,141.0000	2.039	0	0	0
16/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	13,244.0000	12,698.0000	(4.123)	0	0	0
16/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	43,442.0000	44,313.0000	2.005	0	0	0
16/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	54,877.0000	55,883.0000	1.833	0	0	0
16/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	12,208.0000	11,690.0000	(4.243)	0	0	0
16/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	45,636.0000	46,535.0000	1.970	0	0	0
16/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,669.0000	8,258.0000	(4.741)	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
16/10/2006	R204	2006/11/02			Bond Future	8.3280	8.3190	(0.108)	0.0000	0.0000	0
16/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	25,524.0000	25,664.0000	0.549	0	0	0
16/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	2,034.0000	1,505.0000	(26.008)	0	0	0
16/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	149,250.0000	148,583.0000	(0.447)	0	0	0
16/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	238.0000	129.0000	(45.798)	0	0	0
16/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	48,399.0000	48,958.0000	1.155	0	0	0
16/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	127,122.0000	126,454.0000	(0.525)	0	0	0
16/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	22,554.0000	22,601.0000	0.208	0	0	0
16/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	105,566.0000	104,898.0000	(0.633)	0	0	0
16/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,627.0000	1,333.0000	(18.070)	0	0	0
16/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	2,660.0000	2,039.0000	(23.346)	0	0	0
16/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,147.0000	785.0000	(31.561)	0	0	0
16/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	19,716.0000	19,668.0000	(0.243)	0	0	0
16/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	220.0000	142.0000	(35.455)	0	0	0
16/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	44,388.0000	43,642.0000	(1.681)	0	0	0
16/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,032.0000	16,893.0000	(0.816)	0	0	0
16/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	84,566.0000	83,897.0000	(0.791)	0	0	0
16/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,388.0000	3,581.0000	(18.391)	0	0	0
16/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	64,122.0000	63,444.0000	(1.057)	0	0	0
16/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,623.0000	6,195.0000	(6.462)	0	0	0
16/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	26,368.0000	25,406.0000	(3.648)	0	0	0
16/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
16/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	12,431.0000	11,335.0000	(8.817)	0	0	0
16/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,776.0000	32,082.0000	0.963	0	0	0
16/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	3,437.0000	2,722.0000	(20.803)	0	0	0
16/10/2006	R204	2007/02/01			Bond Future	8.3130	8.3010	(0.144)	0.0000	0.0000	0
16/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	25,176.0000	24,410.0000	(3.043)	0	0	0
16/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	56,008.0000	56,477.0000	0.837	0	0	0
16/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,537.0000	20,653.0000	0.565	0	0	0
16/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	108.0000	101.0000	(6.481)	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
16/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	124,647.0000	123,750.0000	(0.720)	0	0	0
16/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	308.0000	292.0000	(5.195)	0	0	0
16/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	146,250.0000	145,361.0000	(0.608)	0	0	0
16/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	7,294.0000	6,881.0000	(5.662)	0	0	0
16/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	103,873.0000	102,965.0000	(0.874)	0	0	0
16/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	13,238.0000	12,661.0000	(4.359)	0	0	0
16/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	781.0000	755.0000	(3.329)	0	0	0
16/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,555.0000	37,859.0000	0.809	0	0	0
16/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	84,170.0000	83,251.0000	(1.092)	0	0	0
16/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	65,899.0000	64,978.0000	(1.398)	0	0	0
16/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,702.0000	3,661.0000	(1.108)	0	0	0
16/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,787.0000	1,749.0000	(2.126)	0	0	0
16/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,986.0000	6,965.0000	(0.301)	0	0	0
16/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,157.0000	35,436.0000	0.794	0	0	0
16/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	14,396.0000	13,794.0000	(4.182)	0	0	0
16/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	35,980.0000	35,128.0000	(2.368)	0	0	0
16/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	16,966.0000	16,315.0000	(3.837)	0	0	0
16/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	30,562.0000	30,792.0000	0.753	0	0	0
16/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	49,508.0000	48,606.0000	(1.822)	0	0	0
16/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	42,534.0000	42,888.0000	0.832	0	0	0
16/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,641.0000	12,670.0000	0.229	0	0	0
16/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	15,637.0000	15,011.0000	(4.003)	0	0	0
16/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	32,825.0000	33,079.0000	0.774	0	0	0
16/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	11,159.0000	10,631.0000	(4.732)	0	0	0
16/10/2006	R204	2007/05/03			Bond Future	8.2950	8.2800	(0.181)	0.0000	0.0000	0
16/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	62,820.0000	63,434.0000	0.977	0	0	0
16/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	13,375.0000	12,899.0000	(3.559)	0	0	0
16/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	18,898.0000	18,317.0000	(3.074)	0	0	0
16/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	51,202.0000	51,711.0000	0.994	0	0	0
16/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	53,441.0000	53,972.0000	0.994	0	0	0
16/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	17,675.0000	17,115.0000	(3.168)	0	0	0
16/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	20,183.0000	19,581.0000	(2.983)	0	0	0
16/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	49,008.0000	49,496.0000	0.996	0	0	0
16/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	25,977.0000	25,290.0000	(2.645)	0	0	0
16/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	40,713.0000	41,115.0000	0.987	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
16/10/2006	R204	2007/08/02			Bond Future	8.2760	8.2600	(0.193)	0.0000	0.0000	0
16/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	18,133.0000	17,641.0000	(2.713)	0	0	0
16/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	57,330.0000	57,899.0000	0.992	0	0	0
16/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	68,338.0000	68,997.0000	0.964	0	0	0
16/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	24,062.0000	23,481.0000	(2.415)	0	0	0
16/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	22,773.0000	22,210.0000	(2.472)	0	0	0
16/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	59,461.0000	60,048.0000	0.987	0	0	0
16/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	47,247.0000	47,726.0000	1.014	0	0	0
16/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	55,235.0000	55,786.0000	0.998	0	0	0
16/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	31,334.0000	30,663.0000	(2.141)	0	0	0
16/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	25,405.0000	24,806.0000	(2.358)	0	0	0
16/10/2006	R207	2006/11/02			Bond Future	8.3020	8.2330	(0.831)	0.0000	0.0000	0
16/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	14,188.0000	17,772.0000	25.261	0	0	0
16/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	2,304.0000	1,074.0000	(53.385)	0	0	0
16/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	3,220.0000	1,629.0000	(49.410)	0	0	0
16/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	62,680.0000	57,504.0000	(8.258)	0	0	0
16/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	16,937.0000	20,882.0000	23.292	0	0	0
16/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	717.0000	251.0000	(64.993)	0	0	0
16/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
16/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	42,625.0000	37,473.0000	(12.087)	0	0	0
16/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	5,727.0000	7,606.0000	32.809	0	0	0
16/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	9,624.0000	6,327.0000	(34.258)	0	0	0
16/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	91.0000	114.0000	25.275	0	0	0
16/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	1,605.0000	685.0000	(57.321)	0	0	0
16/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	26,224.0000	30,933.0000	17.957	0	0	0
16/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	83,391.0000	78,216.0000	(6.206)	0	0	0
16/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	19,883.0000	24,137.0000	21.395	0	0	0
16/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	104,696.0000	99,521.0000	(4.943)	0	0	0
16/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,055.0000	1,437.0000	36.209	0	0	0
16/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	24,001.0000	19,209.0000	(19.966)	0	0	0
16/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	22,990.0000	27,499.0000	19.613	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
16/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	17.0000	2.0000	(88.235)	0	0	0
16/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	126,611.0000	121,436.0000	(4.087)	0	0	0
16/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	286.0000	80.0000	(72.028)	0	0	0
16/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	50,208.0000	55,369.0000	10.279	0	0	0
16/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	1,088.0000	422.0000	(61.213)	0	0	0
16/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	32,942.0000	37,912.0000	15.087	0	0	0
16/10/2006	R207	2007/02/01			Bond Future	8.2860	8.2120	(0.893)	0.0000	0.0000	0
16/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	9,234.0000	7,403.0000	(19.829)	0	0	0
16/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	102,570.0000	97,126.0000	(5.308)	0	0	0
16/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	206.0000	268.0000	30.097	0	0	0
16/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,309.0000	5,249.0000	21.815	0	0	0
16/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	10,503.0000	8,497.0000	(19.099)	0	0	0
16/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	28,519.0000	32,194.0000	12.886	0	0	0
16/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,825.0000	2,277.0000	24.767	0	0	0
16/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	62,656.0000	57,602.0000	(8.066)	0	0	0
16/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	5,277.0000	4,067.0000	(22.930)	0	0	0
16/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	11,894.0000	9,708.0000	(18.379)	0	0	0
16/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	7,044.0000	5,540.0000	(21.352)	0	0	0
16/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	26,178.0000	29,678.0000	13.370	0	0	0
16/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	33,491.0000	37,492.0000	11.946	0	0	0
16/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	23,939.0000	27,259.0000	13.869	0	0	0
16/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	81,974.0000	76,652.0000	(6.492)	0	0	0
16/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	664.0000	848.0000	27.711	0	0	0
16/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	38,807.0000	43,103.0000	11.070	0	0	0
16/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	45,219.0000	40,653.0000	(10.098)	0	0	0
16/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	146,283.0000	140,781.0000	(3.761)	0	0	0
16/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,861.0000	10,530.0000	18.835	0	0	0
16/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,359.0000	1,722.0000	(27.003)	0	0	0
16/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	30,390.0000	26,553.0000	(12.626)	0	0	0
16/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	53,266.0000	58,134.0000	9.139	0	0	0
16/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	124,065.0000	118,577.0000	(4.423)	0	0	0
16/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	54.0000	71.0000	31.481	0	0	0
16/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	18,759.0000	15,825.0000	(15.640)	0	0	0
16/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	8,084.0000	6,419.0000	(20.596)	0	0	0
16/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	12.0000	16.0000	33.333	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
16/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	16,086.0000	18,658.0000	15.989	0	0	0
16/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	30,959.0000	34,801.0000	12.410	0	0	0
16/10/2006	R207	2007/05/03			Bond Future	8.2700	8.1920	(0.943)	0.0000	0.0000	0
16/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	11,254.0000	9,535.0000	(15.275)	0	0	0
16/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	16,305.0000	14,072.0000	(13.695)	0	0	0
16/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	33,000.0000	36,522.0000	10.673	0	0	0
16/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	42,134.0000	46,172.0000	9.584	0	0	0
16/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	57,627.0000	62,311.0000	8.128	0	0	0
16/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	6,029.0000	4,957.0000	(17.781)	0	0	0
16/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	10,200.0000	8,601.0000	(15.676)	0	0	0
16/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	44,580.0000	48,737.0000	9.325	0	0	0
16/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	9,225.0000	7,740.0000	(16.098)	0	0	0
16/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	47,085.0000	51,357.0000	9.073	0	0	0
16/10/2006	R207	2007/08/02			Bond Future	8.2530	8.1720	(0.981)	0.0000	0.0000	0
16/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	20,080.0000	17,752.0000	(11.594)	0	0	0
16/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	37,836.0000	41,432.0000	9.504	0	0	0
16/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	14,793.0000	12,914.0000	(12.702)	0	0	0
16/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	46,591.0000	50,636.0000	8.682	0	0	0
16/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	61,242.0000	65,875.0000	7.565	0	0	0
16/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	48,915.0000	53,066.0000	8.486	0	0	0
16/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	8,928.0000	7,637.0000	(14.460)	0	0	0
16/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	13,653.0000	11,879.0000	(12.993)	0	0	0
16/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	12,581.0000	10,910.0000	(13.282)	0	0	0
16/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	51,289.0000	55,543.0000	8.294	0	0	0
16/10/2006	TRTI	2006/11/02			Index Future	236.3220	236.3830	0.026	0.0000	0.0000	500

Grand Total: **2,916**