



Derivatives High/Low Report

High/Low for 26/10/2006

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
26/10/2006	CRDI 2006/11/02			Index Future	103.0990	103.8610	0.739	0.0000	0.0000	10
26/10/2006	GOVI 2006/11/02			jGovi	239.0490	241.5010	1.026	0.0000	0.0000	672
26/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	90,490.0000	115,010.0000	27.097	0	0	0
26/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/10/2006	GOVI 2007/02/01			jGovi	243.9750	246.4770	1.026	0.0000	0.0000	0
26/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	25.0000	4.0000	(84.000)	0	0	0
26/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	139,775.0000	164,774.0000	17.885	0	0	0
26/10/2006	GOVI 2007/05/03			jGovi	249.3810	251.9360	1.025	0.0000	0.0000	0
26/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	144,230.0000	169,502.0000	17.522	0	0	0
26/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	420.0000	142.0000	(66.190)	0	0	0
26/10/2006	GOVI 2007/08/02			jGovi	255.3340	257.8490	0.985	0.0000	0.0000	0
26/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,356.0000	639.0000	(52.876)	0	0	0
26/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	149,696.0000	174,129.0000	16.322	0	0	0
26/10/2006	J153 2010/08/31			jSwap	9.0280	8.8850	(1.584)	0.0000	0.0000	0
26/10/2006	J157 2015/09/15			jSwap	8.7550	8.5560	(2.273)	0.0000	0.0000	0
26/10/2006	J186 2026/12/21			jSwap	8.3250	8.1280	(2.366)	0.0000	0.0000	0
26/10/2006	J194 2008/02/28			jSwap	9.1510	9.0860	(0.710)	0.0000	0.0000	0

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26/10/2006	J201	2014/12/22			jSwap	8.7340	8.5470	(2.141)	0.0000	0.0000	0
26/10/2006	J203	2017/09/15			jSwap	8.6850	8.4620	(2.568)	0.0000	0.0000	0
26/10/2006	J204	2018/12/21			jSwap	8.5850	8.3810	(2.376)	0.0000	0.0000	0
26/10/2006	J207	2020/01/15			jSwap	8.5640	8.3530	(2.464)	0.0000	0.0000	0
26/10/2006	JBAR	2005/12/21			jBar	8.7260	8.7260	-	0.0000	0.0000	0
26/10/2006	JFRA	2006/11/02			jFra	8.8010	8.7910	(0.114)	0.0000	0.0000	0
26/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,394.0000	4,369.0000	(0.569)	0	0	0
26/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/10/2006	JFRA	2007/02/01			jFra	9.1510	9.1040	(0.514)	0.0000	0.0000	0
26/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,036.0000	3,923.0000	(2.800)	0	0	0
26/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	13.0000	18.182	0	0	0
26/10/2006	JFRA	2007/05/03			jFra	9.3580	9.2710	(0.930)	0.0000	0.0000	0
26/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,575.0000	4,374.0000	(4.393)	0	0	0
26/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	49.0000	58.0000	18.367	0	0	0
26/10/2006	JFRA	2007/08/02			jFra	9.3450	9.2440	(1.081)	0.0000	0.0000	0
26/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	122.0000	143.0000	17.213	0	0	0
26/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,617.0000	4,393.0000	(4.852)	0	0	0
26/10/2006	JFRA	2007/11/01			jFra	9.3110	9.1840	(1.364)	0.0000	0.0000	0
26/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	213.0000	252.0000	18.310	0	0	0
26/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,957.0000	4,665.0000	(5.891)	0	0	0
26/10/2006	JFRA	2008/02/07			jFra	9.2240	9.1090	(1.247)	0.0000	0.0000	0
26/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,752.0000	24,583.0000	(0.683)	0	0	0
26/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,541.0000	20,653.0000	0.545	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
26/10/2006	JN02	2006/11/02			jNote	9.1670	9.0780	(0.971)	0.0000	0.0000	0
26/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,887.0000	33,294.0000	(4.566)	0	0	0
26/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/10/2006	JN02	2007/02/01			jNote	9.1930	9.0760	(1.273)	0.0000	0.0000	0
26/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	12,218.0000	11,034.0000	(9.691)	0	0	0
26/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,711.0000	9,653.0000	10.814	0	0	0
26/10/2006	JN02	2007/05/03			jNote	9.1570	9.0160	(1.540)	0.0000	0.0000	0
26/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,265.0000	16,615.0000	8.844	0	0	0
26/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,572.0000	12,353.0000	(8.982)	0	0	0
26/10/2006	JN02	2007/08/02			jNote	9.0850	8.9210	(1.805)	0.0000	0.0000	0
26/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	16,066.0000	14,686.0000	(8.590)	0	0	0
26/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,070.0000	20,683.0000	8.458	0	0	0
26/10/2006	JN05	2006/11/02			jNote	8.8890	8.7280	(1.811)	0.0000	0.0000	0
26/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,448.0000	59,209.0000	(9.533)	0	0	0
26/10/2006	JN05	2007/02/01			jNote	8.8790	8.7040	(1.971)	0.0000	0.0000	0
26/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	4,684.0000	2,956.0000	(36.892)	0	0	0
26/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	19,498.0000	24,837.0000	27.382	0	0	0
26/10/2006	JN05	2007/05/03			jNote	8.8430	8.6580	(2.092)	0.0000	0.0000	0
26/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	24,067.0000	29,383.0000	22.088	0	0	0
26/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	7,803.0000	5,634.0000	(27.797)	0	0	0
26/10/2006	JN05	2007/08/02			jNote	8.7950	8.6000	(2.217)	0.0000	0.0000	0
26/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	10,029.0000	7,619.0000	(24.030)	0	0	0
26/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	28,236.0000	33,738.0000	19.486	0	0	0
26/10/2006	JN10	2006/11/02			jNote	8.6460	8.4200	(2.614)	0.0000	0.0000	0
26/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	92,282.0000	77,978.0000	(15.500)	0	0	0

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26/10/2006	JN10	2007/02/01			jNote	8.6290	8.3950	(2.712)	0.0000	0.0000	0
26/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	27,038.0000	41,091.0000	51.975	0	0	0
26/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2,500.0000	727.0000	(70.920)	0	0	0
26/10/2006	JN10	2007/05/03			jNote	8.5970	8.3560	(2.803)	0.0000	0.0000	0
26/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,961.0000	2,185.0000	(55.956)	0	0	0
26/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	31,651.0000	45,230.0000	42.902	0	0	0
26/10/2006	JN10	2007/08/02			jNote	8.5540	8.3110	(2.841)	0.0000	0.0000	0
26/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	36,343.0000	49,680.0000	36.698	0	0	0
26/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	6,747.0000	3,520.0000	(47.829)	0	0	0
26/10/2006	JROD	2006/10/31			jRod	7.7250	7.7240	(0.013)	0.0000	0.0000	0
26/10/2006	JROD	2006/11/30			jRod	7.9900	7.9840	(0.075)	0.0000	0.0000	0
26/10/2006	JROD	2006/12/29			jRod	8.3730	8.3630	(0.119)	0.0000	0.0000	0
26/10/2006	JROD	2007/01/31			jRod	8.2520	8.2470	(0.061)	0.0000	0.0000	0
26/10/2006	JROD	2007/02/28			jRod	8.5000	8.4940	(0.071)	0.0000	0.0000	0
26/10/2006	JROD	2007/03/30			jRod	8.7590	8.7520	(0.080)	0.0000	0.0000	0
26/10/2006	JROD	2007/04/30			jRod	8.5620	8.5570	(0.058)	0.0000	0.0000	0
26/10/2006	JROD	2007/05/31			jRod	8.7600	8.7550	(0.057)	0.0000	0.0000	0
26/10/2006	OTHI	2006/11/02			Index Future	236.8340	238.6590	0.771	0.0000	0.0000	15
26/10/2006	R153	2006/11/02			Bond Future	8.6100	8.4500	(1.858)	0.0000	0.0000	523
26/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,111.0000	192.0000	(82.718)	0	0	0
26/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,959.0000	10,612.0000	78.084	0	0	0
26/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	4,027.0000	1,295.0000	(67.842)	0	0	0
26/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,942.0000	4,782.0000	146.241	0	0	0

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26/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,337.0000	3,636.0000	171.952	0	0	0
26/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	76,340.0000	70,767.0000	(7.300)	0	0	0
26/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,685.0000	7,490.0000	(40.954)	0	0	101
26/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,164.0000	1,891.0000	(63.381)	0	0	0
26/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	881.0000	2,661.0000	202.043	0	0	0
26/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	99.0000	476.0000	380.808	0	0	0
26/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,964.0000	61,391.0000	(8.322)	0	0	0
26/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,361.0000	24,789.0000	(18.352)	0	0	0
26/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,484.0000	42,912.0000	(11.492)	0	0	0
26/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,432.0000	15,872.0000	(25.943)	0	0	0
26/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2.0000	14.0000	600.000	0	0	0
26/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
26/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,953.0000	27,521.0000	25.363	0	0	0
26/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,453.0000	2,661.0000	(58.763)	0	0	0
26/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	111.0000	8.0000	(92.793)	0	0	0
26/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,378.0000	33,806.0000	(14.150)	0	0	0
26/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,679.0000	52,107.0000	(9.660)	0	0	0
26/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	13,550.0000	19,019.0000	40.362	0	0	0
26/10/2006	R153	2007/02/01			Bond Future	8.6650	8.4700	(2.250)	0.0000	0.0000	0
26/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,273.0000	11,375.0000	37.495	0	0	0
26/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,022.0000	8,758.0000	(27.150)	0	0	0
26/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	12,911.0000	9,482.0000	(26.559)	0	0	0
26/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,666.0000	15,408.0000	32.076	0	0	0
26/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	8,905.0000	6,281.0000	(29.467)	0	0	0
26/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,527.0000	10,464.0000	39.020	0	0	0
26/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,297.0000	3,656.0000	59.164	0	0	0
26/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,004.0000	13,747.0000	(23.645)	0	0	0
26/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	463.0000	860.0000	85.745	0	0	0
26/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,930.0000	2,580.0000	(34.351)	0	0	0

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26/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,400.0000	6,510.0000	47.955	0	0	0
26/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,971.0000	4,054.0000	(32.105)	0	0	0
26/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,759.0000	27,775.0000	22.040	0	0	0
26/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	13,840.0000	10,244.0000	(25.983)	0	0	0
26/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,802.0000	21,252.0000	26.485	0	0	0
26/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,311.0000	25,708.0000	(17.895)	0	0	0
26/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,560.0000	58,222.0000	(9.817)	0	0	0
26/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,818.0000	9,588.0000	40.628	0	0	0
26/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	21.0000	50.0000	138.095	0	0	0
26/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,041.0000	1,804.0000	73.295	0	0	0
26/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,312.0000	66,955.0000	(8.671)	0	0	0
26/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,196.0000	19,188.0000	(20.698)	0	0	0
26/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,182.0000	33,214.0000	(15.231)	0	0	0
26/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	67.0000	143.0000	113.433	0	0	0
26/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,920.0000	49,630.0000	(11.248)	0	0	0
26/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	185.0000	371.0000	100.541	0	0	0
26/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6.0000	15.0000	150.000	0	0	0
26/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,432.0000	41,251.0000	(13.031)	0	0	0
26/10/2006	R153	2007/05/03			Bond Future	8.5340	8.3430	(2.238)	0.0000	0.0000	0
26/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,236.0000	16,294.0000	23.104	0	0	0
26/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	14,276.0000	11,472.0000	(19.641)	0	0	0
26/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,394.0000	19,863.0000	21.160	0	0	0
26/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	11,330.0000	8,936.0000	(21.130)	0	0	0
26/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,663.0000	8,369.0000	(21.514)	0	0	0
26/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,125.0000	21,793.0000	20.237	0	0	0
26/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,247.0000	20,816.0000	20.693	0	0	0
26/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	10,024.0000	7,830.0000	(21.887)	0	0	0
26/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,736.0000	5,923.0000	(23.436)	0	0	0
26/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,880.0000	25,929.0000	18.505	0	0	0
26/10/2006	R153	2007/08/02			Bond Future	8.4780	8.2820	(2.312)	0.0000	0.0000	0
26/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,377.0000	23,661.0000	16.116	0	0	0
26/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,396.0000	20,387.0000	17.194	0	0	0
26/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,770.0000	14,156.0000	(15.587)	0	0	0
26/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,073.0000	11,754.0000	(16.478)	0	0	0

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26/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,166.0000	24,522.0000	15.856	0	0	0
26/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,448.0000	11,201.0000	(16.709)	0	0	0
26/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,843.0000	10,667.0000	(16.943)	0	0	0
26/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,972.0000	25,400.0000	15.602	0	0	0
26/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,612.0000	8,716.0000	(17.867)	0	0	0
26/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,364.0000	29,071.0000	14.615	0	0	0
26/10/2006	R157	2006/11/02			Bond Future	8.4150	8.1900	(2.674)	0.0000	0.0000	6
26/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,686.0000	8,102.0000	380.546	0	0	0
26/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	9,678.0000	23,389.0000	141.672	0	0	0
26/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,405.0000	314.0000	(90.778)	0	0	100
26/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	90,210.0000	73,408.0000	(18.625)	0	0	0
26/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,979.0000	3,593.0000	(74.297)	0	0	0
26/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	131,474.0000	114,672.0000	(12.780)	0	0	0
26/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	31,300.0000	15,446.0000	(50.652)	0	0	0
26/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	19.0000	0.0000	(100.000)	0	0	0
26/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	110,643.0000	93,841.0000	(15.186)	0	0	0
26/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	50,506.0000	33,730.0000	(33.216)	0	0	171
26/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1.0000	26.0000	2500.000	0	0	0
26/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	1,553.0000	88.0000	(94.334)	0	0	0
26/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	83.0000	1,031.0000	1142.169	0	0	0
26/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,154.0000	30,491.0000	101.208	0	0	0
26/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	371.0000	10.0000	(97.305)	0	0	0
26/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,383.0000	59,167.0000	39.601	0	0	0
26/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	4,800.0000	557.0000	(88.396)	0	0	0
26/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,388.0000	19,947.0000	169.992	0	0	0
26/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	70,167.0000	53,365.0000	(23.946)	0	0	0
26/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,904.0000	76,706.0000	28.048	0	0	0
26/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	2,339.0000	170.0000	(92.732)	0	0	0
26/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	18,242.0000	34,090.0000	86.876	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
26/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	12,283.0000	26,916.0000	119.132	0	0	0
26/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	24,861.0000	41,301.0000	66.128	0	0	0
26/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	997.0000	44.0000	(95.587)	0	0	20
26/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	94,008.0000	110,810.0000	17.873	0	0	0
26/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	77,116.0000	93,918.0000	21.788	0	0	0
26/10/2006	R157	2007/02/01			Bond Future	8.4250	8.1900	(2.789)	0.0000	0.0000	0
26/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	89,751.0000	73,753.0000	(17.825)	0	0	0
26/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,818.0000	7,910.0000	(38.290)	0	0	0
26/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,017.0000	2,148.0000	111.209	0	0	0
26/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,019.0000	48,240.0000	33.929	0	0	0
26/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,970.0000	62,704.0000	28.046	0	0	0
26/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	109,049.0000	92,449.0000	(15.223)	0	0	0
26/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,269.0000	2,992.0000	(43.215)	0	0	0
26/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,855.0000	23,923.0000	50.886	0	0	0
26/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,967.0000	93,600.0000	20.051	0	0	0
26/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	28,582.0000	19,521.0000	(31.702)	0	0	0
26/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,309.0000	1,814.0000	(45.180)	0	0	0
26/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	40,399.0000	29,052.0000	(28.087)	0	0	0
26/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	404.0000	933.0000	130.941	0	0	0
26/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	54,707.0000	41,269.0000	(24.564)	0	0	0
26/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	80,997.0000	96,755.0000	19.455	0	0	0
26/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,050.0000	1,088.0000	(46.927)	0	0	0
26/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,299.0000	4,904.0000	(40.909)	0	0	0
26/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	93,238.0000	109,404.0000	17.338	0	0	0
26/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,201.0000	14,982.0000	62.830	0	0	0
26/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,688.0000	8,379.0000	78.733	0	0	0
26/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	17,963.0000	11,538.0000	(35.768)	0	0	0
26/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	16,543.0000	10,519.0000	(36.414)	0	0	0
26/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	63,090.0000	77,941.0000	23.539	0	0	0
26/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,106.0000	40,211.0000	38.154	0	0	0
26/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	26,953.0000	37,656.0000	39.710	0	0	0
26/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	15,215.0000	9,578.0000	(37.049)	0	0	0
26/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	71,493.0000	56,520.0000	(20.943)	0	0	0
26/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,337.0000	42,829.0000	36.672	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
26/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	45,827.0000	33,604.0000	(26.672)	0	0	0
26/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,298.0000	4,454.0000	93.821	0	0	0
26/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,009.0000	1,638.0000	(45.563)	0	0	150
26/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	7,142.0000	12,049.0000	68.706	0	0	250
26/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	22,811.0000	15,107.0000	(33.773)	0	0	0
26/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	21,003.0000	30,428.0000	44.875	0	0	150
26/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	24,881.0000	35,170.0000	41.353	0	0	0
26/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,477.0000	12,637.0000	(35.118)	0	0	0
26/10/2006	R157	2007/05/03			Bond Future	8.3600	8.1140	(2.943)	0.0000	0.0000	0
26/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	48,103.0000	60,479.0000	25.728	0	0	0
26/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	45,911.0000	58,006.0000	26.344	0	0	0
26/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	18,661.0000	13,165.0000	(29.452)	0	0	0
26/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	57,358.0000	70,785.0000	23.409	0	0	0
26/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	13,041.0000	8,876.0000	(31.938)	0	0	0
26/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	17,415.0000	12,200.0000	(29.945)	0	0	0
26/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	43,771.0000	55,578.0000	26.974	0	0	0
26/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	19,971.0000	14,188.0000	(28.957)	0	0	0
26/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	35,751.0000	46,350.0000	29.647	0	0	0
26/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	25,880.0000	18,889.0000	(27.013)	0	0	0
26/10/2006	R157	2007/08/02			Bond Future	8.3250	8.0750	(3.003)	0.0000	0.0000	0
26/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	64,662.0000	77,357.0000	19.633	0	0	0
26/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	18,998.0000	14,217.0000	(25.166)	0	0	0
26/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	51,969.0000	63,339.0000	21.878	0	0	0
26/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	24,984.0000	19,110.0000	(23.511)	0	0	0
26/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	53,989.0000	65,590.0000	21.488	0	0	0
26/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	26,331.0000	20,226.0000	(23.186)	0	0	0
26/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	43,059.0000	56,371.0000	30.916	0	0	0
26/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	10,698.0000	6,535.0000	(38.914)	0	0	0
26/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	32,245.0000	25,185.0000	(21.895)	0	0	0
26/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	44,294.0000	54,710.0000	23.516	0	0	0
26/10/2006	R186	2006/11/02			Bond Future	8.0890	7.8340	(3.152)	0.0000	0.0000	29
26/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	99,317.0000	129,515.0000	30.406	0	0	0
26/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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26/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	171,881.0000	141,683.0000	(17.569)	0	0	0
26/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	16,655.0000	43,153.0000	159.099	0	0	0
26/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	3,852.0000	152.0000	(96.054)	0	0	0
26/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,741.0000	54,394.0000	111.313	0	0	0
26/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	207,908.0000	177,710.0000	(14.525)	0	0	0
26/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,483.0000	21,655.0000	383.047	0	0	0
26/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	21,004.0000	48,773.0000	132.208	0	0	0
26/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,897.0000	1,870.0000	(87.447)	0	0	0
26/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	103,721.0000	73,523.0000	(29.115)	0	0	0
26/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	2,501.0000	72.0000	(97.121)	0	0	0
26/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	1,578.0000	33.0000	(97.909)	0	0	0
26/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	137,170.0000	106,972.0000	(22.015)	0	0	0
26/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	71,480.0000	41,435.0000	(42.033)	0	0	0
26/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	40,650.0000	14,248.0000	(64.950)	0	0	0
26/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	259.0000	4,054.0000	1465.251	0	0	0
26/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2.0000	155.0000	7650.000	0	0	0
26/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	178.0000	1.0000	(99.438)	0	0	0
26/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
26/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	73,332.0000	103,525.0000	41.173	0	0	0
26/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	46,580.0000	76,601.0000	64.450	0	0	0
26/10/2006	R186	2007/02/01			Bond Future	8.0680	7.8060	(3.247)	0.0000	0.0000	0
26/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	47,477.0000	69,164.0000	45.679	0	0	0
26/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	531.0000	1,496.0000	181.733	0	0	0
26/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	168,752.0000	138,782.0000	(17.760)	0	0	0
26/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	35,977.0000	21,886.0000	(39.167)	0	0	0
26/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	40,392.0000	60,595.0000	50.017	0	0	0
26/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	28,059.0000	44,903.0000	60.031	0	0	0
26/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	21,034.0000	11,787.0000	(43.962)	0	0	0
26/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	104,289.0000	77,848.0000	(25.354)	0	0	0
26/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	25,239.0000	14,509.0000	(42.514)	0	0	0
26/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	135,288.0000	106,595.0000	(21.209)	0	0	0

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26/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,507.0000	3,748.0000	148.706	0	0	0
26/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	22,999.0000	13,036.0000	(43.319)	0	0	0
26/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,707.0000	8,200.0000	121.203	0	0	0
26/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	76,571.0000	53,503.0000	(30.126)	0	0	0
26/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,000.0000	15,866.0000	98.325	0	0	0
26/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	16,102.0000	28,375.0000	76.220	0	0	0
26/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	43,816.0000	64,788.0000	47.864	0	0	0
26/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	53,800.0000	35,139.0000	(34.686)	0	0	0
26/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,764.0000	4,419.0000	(49.578)	0	0	0
26/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	84,085.0000	110,674.0000	31.622	0	0	0
26/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,597.0000	7,836.0000	(46.318)	0	0	0
26/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	63,147.0000	87,320.0000	38.281	0	0	0
26/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	161.0000	515.0000	219.876	0	0	0
26/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,209.0000	2,491.0000	(52.179)	0	0	0
26/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	204,116.0000	173,536.0000	(14.982)	0	0	0
26/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	106,378.0000	134,594.0000	26.524	0	0	0
26/10/2006	R186	2007/05/03			Bond Future	8.0420	7.7770	(3.295)	0.0000	0.0000	0
26/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	36,895.0000	25,702.0000	(30.337)	0	0	0
26/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	60,577.0000	80,586.0000	33.031	0	0	0
26/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	73,770.0000	95,882.0000	29.974	0	0	0
26/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	27,961.0000	18,872.0000	(32.506)	0	0	0
26/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	80,809.0000	103,891.0000	28.564	0	0	0
26/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	24,168.0000	16,048.0000	(33.598)	0	0	0
26/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	95,650.0000	120,487.0000	25.967	0	0	0
26/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	17,793.0000	11,428.0000	(35.772)	0	0	0
26/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	26,011.0000	17,414.0000	(33.051)	0	0	0
26/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	77,255.0000	99,860.0000	29.260	0	0	0
26/10/2006	R186	2007/08/02			Bond Future	8.0150	7.7480	(3.331)	0.0000	0.0000	0
26/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	44,607.0000	33,141.0000	(25.704)	0	0	0
26/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	71,240.0000	91,119.0000	27.904	0	0	0
26/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	90,792.0000	113,307.0000	24.798	0	0	0
26/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	104,928.0000	129,002.0000	22.943	0	0	0
26/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	24,453.0000	17,181.0000	(29.739)	0	0	0
26/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	31,406.0000	22,575.0000	(28.119)	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
26/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	35,418.0000	25,745.0000	(27.311)	0	0	0
26/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	84,037.0000	105,710.0000	25.790	0	0	0
26/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	33,365.0000	24,118.0000	(27.715)	0	0	0
26/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	87,386.0000	109,486.0000	25.290	0	0	0
26/10/2006	R194	2006/11/02			Bond Future	8.9750	8.8320	(1.593)	0.0000	0.0000	0
26/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,416.0000	35,661.0000	(4.691)	0	0	0
26/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,311.0000	16,556.0000	(9.584)	0	0	0
26/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,197.0000	32,442.0000	(5.132)	0	0	0
26/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,175.0000	13,420.0000	(11.565)	0	0	0
26/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,052.0000	10,297.0000	(14.562)	0	0	0
26/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,993.0000	29,238.0000	(5.663)	0	0	0
26/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,943.0000	7,188.0000	(19.624)	0	0	0
26/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	11.0000	45.0000	309.091	0	0	0
26/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,857.0000	4,137.0000	(29.367)	0	0	0
26/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	22.0000	85.0000	286.364	0	0	0
26/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,653.0000	3,005.0000	(35.418)	0	0	0
26/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,625.0000	22,870.0000	(7.127)	0	0	0
26/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	41.0000	148.0000	260.976	0	0	0
26/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,802.0000	26,047.0000	(6.312)	0	0	0
26/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,250.0000	3,558.0000	(32.229)	0	0	0
26/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,461.0000	19,706.0000	(8.178)	0	0	0
26/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2007/02/01			Bond Future	9.0120	8.8350	(1.964)	0.0000	0.0000	0
26/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	161.0000	268.0000	66.460	0	0	0
26/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,571.0000	9,010.0000	(14.767)	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
26/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,576.0000	4,457.0000	(20.068)	0	0	0
26/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,949.0000	2,601.0000	33.453	0	0	0
26/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	384.0000	594.0000	54.688	0	0	0
26/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,776.0000	29,005.0000	(5.754)	0	0	0
26/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,572.0000	23,802.0000	(6.922)	0	0	0
26/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,888.0000	11,224.0000	(12.911)	0	0	0
26/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	70.0000	124.0000	77.143	0	0	0
26/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,169.0000	26,398.0000	(6.287)	0	0	0
26/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,986.0000	21,219.0000	(7.687)	0	0	0
26/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,268.0000	4,190.0000	(20.463)	0	0	0
26/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,567.0000	5,331.0000	(18.821)	0	0	0
26/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,446.0000	7,030.0000	(16.765)	0	0	0
26/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	28.0000	52.0000	85.714	0	0	0
26/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,347.0000	13,630.0000	(11.188)	0	0	0
26/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	10.0000	20.0000	100.000	0	0	0
26/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	790.0000	1,145.0000	44.937	0	0	0
26/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,415.0000	18,654.0000	(8.626)	0	0	0
26/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,864.0000	16,117.0000	(9.779)	0	0	0
26/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,144.0000	2,836.0000	32.276	0	0	0
26/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,433.0000	1,967.0000	37.264	0	0	0
26/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3.0000	7.0000	133.333	0	0	0
26/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,350.0000	3,083.0000	31.191	0	0	0
26/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,973.0000	3,935.0000	(20.873)	0	0	0
26/10/2006	R194	2007/05/03			Bond Future	8.9840	8.7870	(2.193)	0.0000	0.0000	0
26/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,764.0000	3,135.0000	(16.711)	0	0	0
26/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,821.0000	6,721.0000	15.461	0	0	0
26/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,985.0000	5,806.0000	16.469	0	0	0
26/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,474.0000	3,767.0000	(15.802)	0	0	0
26/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,878.0000	4,579.0000	18.076	0	0	0
26/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,596.0000	5,377.0000	16.993	0	0	0
26/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,694.0000	4,867.0000	(14.524)	0	0	0
26/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,860.0000	4,113.0000	(15.370)	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
26/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,664.0000	3,937.0000	(15.587)	0	0	0
26/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,788.0000	5,589.0000	16.729	0	0	0
26/10/2006	R194	2007/08/02			Bond Future	8.9250	8.7070	(2.443)	0.0000	0.0000	0
26/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,541.0000	4,981.0000	(10.106)	0	0	0
26/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,795.0000	7,457.0000	9.742	0	0	0
26/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,220.0000	6,847.0000	10.080	0	0	0
26/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,031.0000	4,506.0000	(10.435)	0	0	0
26/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,415.0000	5,989.0000	10.600	0	0	0
26/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,673.0000	5,105.0000	(10.012)	0	0	0
26/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,081.0000	6,699.0000	10.163	0	0	0
26/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,367.0000	5,755.0000	(9.612)	0	0	0
26/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,944.0000	6,554.0000	10.262	0	0	0
26/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,808.0000	5,231.0000	(9.935)	0	0	0
26/10/2006	R201	2006/11/02			Bond Future	8.4000	8.1690	(2.750)	0.0000	0.0000	26
26/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	23,957.0000	11,234.0000	(53.108)	0	0	0
26/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	90.0000	1,064.0000	1082.222	0	0	0
26/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	86,732.0000	73,035.0000	(15.792)	0	0	0
26/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	39,149.0000	25,487.0000	(34.897)	0	0	0
26/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	54,715.0000	41,018.0000	(25.033)	0	0	0
26/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,299.0000	19,752.0000	138.005	0	0	0
26/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,565.0000	7,283.0000	365.367	0	0	0
26/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,442.0000	197.0000	(91.933)	0	0	0
26/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,433.0000	2,454.0000	(76.478)	0	0	0
26/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	70,574.0000	56,877.0000	(19.408)	0	0	0
26/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	692.0000	26.0000	(96.243)	0	0	0
26/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1.0000	36.0000	3500.000	0	0	0
26/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,255.0000	28,286.0000	85.421	0	0	0
26/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	103,195.0000	89,498.0000	(13.273)	0	0	0
26/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,517.0000	48,202.0000	39.647	0	0	0
26/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	48,439.0000	62,136.0000	28.277	0	0	0

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26/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	12.0000	0.0000	(100.000)	0	0	0
26/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	251.0000	5.0000	(98.008)	0	0	0
26/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,564.0000	34,016.0000	65.415	0	0	0
26/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	1,091.0000	53.0000	(95.142)	0	0	0
26/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,763.0000	25,422.0000	99.185	0	0	0
26/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	10,430.0000	22,572.0000	116.414	0	0	0
26/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	1,661.0000	105.0000	(93.679)	0	0	0
26/10/2006	R201	2007/02/01			Bond Future	8.3780	8.1370	(2.877)	0.0000	0.0000	0
26/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,737.0000	12,779.0000	65.167	0	0	0
26/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	339.0000	809.0000	138.643	0	0	0
26/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	83,774.0000	70,246.0000	(16.148)	0	0	0
26/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	29,803.0000	20,846.0000	(30.054)	0	0	0
26/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	40,973.0000	30,228.0000	(26.225)	0	0	0
26/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,980.0000	7,233.0000	81.734	0	0	0
26/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	858.0000	1,863.0000	117.133	0	0	0
26/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,807.0000	8,619.0000	(37.575)	0	0	0
26/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	68,531.0000	55,538.0000	(18.959)	0	0	0
26/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,801.0000	29,612.0000	42.359	0	0	0
26/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,344.0000	20,318.0000	52.263	0	0	0
26/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	20,749.0000	13,724.0000	(33.857)	0	0	0
26/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,468.0000	1,873.0000	(45.992)	0	0	0
26/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,947.0000	3,858.0000	98.151	0	0	0
26/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,139.0000	64,542.0000	23.788	0	0	0
26/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	54,141.0000	42,054.0000	(22.325)	0	0	0
26/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,126.0000	35,914.0000	37.465	0	0	0
26/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	99,607.0000	85,804.0000	(13.857)	0	0	0
26/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	10,616.0000	6,406.0000	(39.657)	0	0	0
26/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	119.0000	314.0000	163.866	0	0	0
26/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,512.0000	31,661.0000	40.641	0	0	0
26/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,593.0000	3,150.0000	(43.680)	0	0	0
26/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,620.0000	52,176.0000	28.449	0	0	0
26/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,976.0000	40,351.0000	34.611	0	0	0
26/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,840.0000	5,216.0000	(40.995)	0	0	0
26/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	11,606.0000	7,083.0000	(38.971)	0	0	0

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26/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	12,669.0000	7,820.0000	(38.275)	0	0	0
26/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,288.0000	33,763.0000	39.011	0	0	0
26/10/2006	R201	2007/05/03			Bond Future	8.3480	8.1020	(2.947)	0.0000	0.0000	0
26/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	29,298.0000	37,759.0000	28.879	0	0	0
26/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	20,776.0000	15,250.0000	(26.598)	0	0	0
26/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	16,102.0000	11,517.0000	(28.475)	0	0	0
26/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	35,700.0000	45,101.0000	26.333	0	0	0
26/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	14,075.0000	9,932.0000	(29.435)	0	0	0
26/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	46,520.0000	57,184.0000	22.923	0	0	0
26/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	39,153.0000	48,997.0000	25.142	0	0	0
26/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	10,596.0000	7,273.0000	(31.361)	0	0	0
26/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	37,407.0000	47,031.0000	25.728	0	0	0
26/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	15,064.0000	10,702.0000	(28.956)	0	0	0
26/10/2006	R201	2007/08/02			Bond Future	8.3160	8.0660	(3.006)	0.0000	0.0000	0
26/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	24,779.0000	19,230.0000	(22.394)	0	0	0
26/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	34,859.0000	43,209.0000	23.954	0	0	0
26/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	51,206.0000	61,399.0000	19.906	0	0	0
26/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	14,367.0000	10,660.0000	(25.802)	0	0	0
26/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	41,010.0000	50,134.0000	22.248	0	0	0
26/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	20,118.0000	15,342.0000	(23.740)	0	0	0
26/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	18,041.0000	13,635.0000	(24.422)	0	0	0
26/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	44,285.0000	53,779.0000	21.438	0	0	0
26/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	19,059.0000	14,469.0000	(24.083)	0	0	0
26/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	42,632.0000	51,942.0000	21.838	0	0	0
26/10/2006	R203	2006/11/02			Bond Future	8.2950	8.0640	(2.785)	0.0000	0.0000	0
26/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	34.0000	0.0000	(100.000)	0	0	0
26/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	24,660.0000	41,096.0000	66.650	0	0	0
26/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
26/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	21,199.0000	6,780.0000	(68.017)	0	0	0
26/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	102.0000	2,153.0000	2010.784	0	0	0
26/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	87.0000	0.0000	(100.000)	0	0	0
26/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	21,293.0000	37,677.0000	76.945	0	0	0
26/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	31,419.0000	47,886.0000	52.411	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
26/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	39,441.0000	23,015.0000	(41.647)	0	0	0
26/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	202.0000	1.0000	(99.505)	0	0	0
26/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	117,323.0000	100,853.0000	(14.038)	0	0	0
26/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	58,224.0000	41,753.0000	(28.289)	0	0	0
26/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	17,973.0000	34,242.0000	90.519	0	0	0
26/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,858.0000	13,730.0000	380.406	0	0	0
26/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,038.0000	440.0000	(92.713)	0	0	0
26/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	14,751.0000	30,793.0000	108.752	0	0	0
26/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	431.0000	3.0000	(99.304)	0	0	0
26/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	137,982.0000	121,511.0000	(11.937)	0	0	0
26/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	0.0000	45.0000	100.000	0	0	0
26/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	97,153.0000	80,682.0000	(16.954)	0	0	0
26/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	77,457.0000	60,987.0000	(21.263)	0	0	0
26/10/2006	R203	2007/02/01			Bond Future	8.2760	8.0370	(2.888)	0.0000	0.0000	0
26/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	36,271.0000	50,768.0000	39.969	0	0	0
26/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	26,916.0000	16,651.0000	(38.137)	0	0	0
26/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,379.0000	7,236.0000	114.146	0	0	0
26/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,454.0000	14,013.0000	87.993	0	0	0
26/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	50,379.0000	66,160.0000	31.325	0	0	0
26/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	26,236.0000	39,124.0000	49.123	0	0	0
26/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,980.0000	1,653.0000	(58.467)	0	0	0
26/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	31,081.0000	44,840.0000	44.268	0	0	0
26/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	7,398.0000	3,462.0000	(53.204)	0	0	0
26/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	114,154.0000	97,404.0000	(14.673)	0	0	0
26/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	40,904.0000	27,937.0000	(31.701)	0	0	0
26/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	5,486.0000	2,421.0000	(55.869)	0	0	0
26/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,616.0000	572.0000	(64.604)	0	0	0
26/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	8,524.0000	4,104.0000	(51.854)	0	0	0
26/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	28,612.0000	41,952.0000	46.624	0	0	0
26/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	6,388.0000	2,904.0000	(54.540)	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
26/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	23,959.0000	36,363.0000	51.772	0	0	0
26/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	21.0000	425.000	0	0	0
26/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	134,431.0000	117,623.0000	(12.503)	0	0	0
26/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	25.0000	99.0000	296.000	0	0	0
26/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	113.0000	383.0000	238.938	0	0	0
26/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	94,416.0000	77,861.0000	(17.534)	0	0	0
26/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	57,316.0000	42,409.0000	(26.008)	0	0	0
26/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,304.0000	3,221.0000	147.009	0	0	0
26/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	75,357.0000	59,325.0000	(21.275)	0	0	0
26/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	14,232.0000	23,840.0000	67.510	0	0	0
26/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	422.0000	1,215.0000	187.915	0	0	0
26/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	16,044.0000	8,828.0000	(44.976)	0	0	0
26/10/2006	R203	2007/05/03			Bond Future	8.2470	8.0050	(2.934)	0.0000	0.0000	0
26/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	6,820.0000	3,770.0000	(44.721)	0	0	0
26/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	43,913.0000	57,688.0000	31.369	0	0	0
26/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	8,532.0000	4,865.0000	(42.979)	0	0	0
26/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	39,054.0000	52,211.0000	33.689	0	0	0
26/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	41,454.0000	54,929.0000	32.506	0	0	0
26/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	4,210.0000	2,184.0000	(48.124)	0	0	0
26/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	54,269.0000	69,068.0000	27.270	0	0	0
26/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	7,639.0000	4,289.0000	(43.854)	0	0	0
26/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	12,918.0000	7,815.0000	(39.503)	0	0	0
26/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	30,118.0000	41,840.0000	38.920	0	0	0
26/10/2006	R203	2007/08/02			Bond Future	8.2160	7.9700	(2.994)	0.0000	0.0000	0
26/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	11,261.0000	7,263.0000	(35.503)	0	0	0
26/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	48,967.0000	62,121.0000	26.863	0	0	0
26/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	46,668.0000	59,555.0000	27.614	0	0	0
26/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	10,329.0000	6,599.0000	(36.112)	0	0	0
26/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	12,255.0000	7,981.0000	(34.876)	0	0	0
26/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	44,418.0000	57,027.0000	28.387	0	0	0
26/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	58,603.0000	72,716.0000	24.082	0	0	0
26/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	35,945.0000	47,348.0000	31.723	0	0	0
26/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	7,186.0000	4,413.0000	(38.589)	0	0	0
26/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	16,906.0000	11,424.0000	(32.426)	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
26/10/2006	R204	2006/11/02			Bond Future	8.2790	8.0390	(2.899)	0.0000	0.0000	0
26/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	20,559.0000	38,048.0000	85.067	0	0	0
26/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	638.0000	15.0000	(97.649)	0	0	0
26/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,999.0000	857.0000	(87.755)	0	0	0
26/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	123,479.0000	105,367.0000	(14.668)	0	0	0
26/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	23,914.0000	41,655.0000	74.187	0	0	0
26/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	40,535.0000	22,690.0000	(44.024)	0	0	0
26/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	101,922.0000	83,811.0000	(17.769)	0	0	0
26/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	378.0000	7.0000	(98.148)	0	0	0
26/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	80,922.0000	62,810.0000	(22.382)	0	0	0
26/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,038.0000	33.0000	(96.821)	0	0	0
26/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	10.0000	277.0000	2670.000	0	0	0
26/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	145,607.0000	127,495.0000	(12.439)	0	0	0
26/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	4.0000	100.000	0	0	0
26/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,325.0000	34,432.0000	98.742	0	0	0
26/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	60,461.0000	42,353.0000	(29.950)	0	0	0
26/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,834.0000	16,804.0000	247.621	0	0	0
26/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	216.0000	3.0000	(98.611)	0	0	0
26/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	51,806.0000	69,916.0000	34.957	0	0	0
26/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	21,567.0000	7,079.0000	(67.177)	0	0	0
26/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	469.0000	4,093.0000	772.708	0	0	0
26/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	63.0000	0.0000	(100.000)	0	0	0
26/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	34,336.0000	52,385.0000	52.566	0	0	0
26/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,349.0000	45,248.0000	65.447	0	0	0
26/10/2006	R204	2007/02/01			Bond Future	8.2590	8.0110	(3.003)	0.0000	0.0000	0
26/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	13,000.0000	7,675.0000	(40.962)	0	0	0
26/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	80,068.0000	63,400.0000	(20.817)	0	0	0
26/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,659.0000	3,524.0000	112.417	0	0	0
26/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,162.0000	47,369.0000	38.660	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
26/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	687.0000	1,607.0000	133.916	0	0	0
26/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	21,892.0000	13,878.0000	(36.607)	0	0	0
26/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	99,804.0000	82,192.0000	(17.647)	0	0	0
26/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	253.0000	654.0000	158.498	0	0	0
26/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,787.0000	44,590.0000	40.277	0	0	0
26/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	82.0000	236.0000	187.805	0	0	0
26/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,228.0000	31,746.0000	49.548	0	0	0
26/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	142,250.0000	123,871.0000	(12.920)	0	0	0
26/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,607.0000	50,199.0000	37.130	0	0	0
26/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	120,618.0000	102,486.0000	(15.033)	0	0	0
26/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	11,872.0000	6,931.0000	(41.619)	0	0	0
26/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	14,218.0000	8,488.0000	(40.301)	0	0	0
26/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,588.0000	6,948.0000	93.645	0	0	0
26/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	39,118.0000	53,076.0000	35.682	0	0	0
26/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	61,811.0000	46,639.0000	(24.546)	0	0	0
26/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	44,321.0000	58,951.0000	33.009	0	0	0
26/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	5,615.0000	3,032.0000	(46.002)	0	0	0
26/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	8,971.0000	5,069.0000	(43.496)	0	0	0
26/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,992.0000	12,420.0000	77.632	0	0	0
26/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	58,303.0000	74,253.0000	27.357	0	0	0
26/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	32,275.0000	21,708.0000	(32.741)	0	0	0
26/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,909.0000	20,875.0000	61.709	0	0	0
26/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	45,540.0000	32,434.0000	(28.779)	0	0	0
26/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	10,827.0000	6,251.0000	(42.265)	0	0	0
26/10/2006	R204	2007/05/03			Bond Future	8.2330	7.9810	(3.061)	0.0000	0.0000	0
26/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	11,478.0000	7,683.0000	(33.063)	0	0	0
26/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	23,197.0000	16,658.0000	(28.189)	0	0	0
26/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	42,448.0000	54,554.0000	28.520	0	0	0
26/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	65,439.0000	80,289.0000	22.693	0	0	0
26/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	15,428.0000	10,629.0000	(31.106)	0	0	0
26/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	55,711.0000	69,557.0000	24.853	0	0	0
26/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	16,562.0000	11,492.0000	(30.612)	0	0	0
26/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	17,758.0000	12,408.0000	(30.127)	0	0	0
26/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	53,383.0000	66,957.0000	25.428	0	0	0
26/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	51,099.0000	64,395.0000	26.020	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
26/10/2006	R204	2007/08/02			Bond Future	8.2060	7.9510	(3.107)	0.0000	0.0000	0
26/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	71,335.0000	85,628.0000	20.036	0	0	0
26/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	16,085.0000	11,706.0000	(27.224)	0	0	0
26/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	28,503.0000	21,754.0000	(23.678)	0	0	0
26/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	49,461.0000	61,384.0000	24.106	0	0	0
26/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	20,416.0000	15,150.0000	(25.793)	0	0	0
26/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	62,149.0000	75,555.0000	21.571	0	0	0
26/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	57,765.0000	70,696.0000	22.386	0	0	0
26/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	22,890.0000	17,149.0000	(25.081)	0	0	0
26/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	59,939.0000	73,110.0000	21.974	0	0	0
26/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	21,627.0000	16,125.0000	(25.440)	0	0	0
26/10/2006	R207	2006/11/02			Bond Future	8.2340	7.9940	(2.915)	0.0000	0.0000	0
26/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	371.0000	4,782.0000	1188.949	0	0	0
26/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
26/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	30,624.0000	48,917.0000	59.734	0	0	0
26/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	44.0000	0.0000	(100.000)	0	0	0
26/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	234.0000	1.0000	(99.573)	0	0	0
26/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	19,966.0000	38,044.0000	90.544	0	0	0
26/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	18,218.0000	4,318.0000	(76.298)	0	0	0
26/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	27,046.0000	45,312.0000	67.537	0	0	0
26/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	4,189.0000	192.0000	(95.417)	0	0	0
26/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	37,759.0000	56,067.0000	48.486	0	0	0
26/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	479.0000	3.0000	(99.374)	0	0	0
26/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	99,596.0000	81,286.0000	(18.384)	0	0	0
26/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	5,392.0000	19,706.0000	265.467	0	0	0
26/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	16,546.0000	34,381.0000	107.790	0	0	0
26/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	37,438.0000	19,355.0000	(48.301)	0	0	0
26/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	106.0000	0.0000	(100.000)	0	0	0
26/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	4.0000	231.0000	5675.000	0	0	0
26/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	23,483.0000	41,688.0000	77.524	0	0	0
26/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	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
26/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	78,291.0000	59,981.0000	(23.387)	0	0	0
26/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	57,577.0000	39,267.0000	(31.801)	0	0	0
26/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	121,511.0000	103,201.0000	(15.069)	0	0	0
26/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	55,291.0000	73,602.0000	33.118	0	0	0
26/10/2006	R207	2007/02/01			Bond Future	8.2130	7.9650	(3.020)	0.0000	0.0000	0
26/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	42,581.0000	59,170.0000	38.959	0	0	0
26/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,619.0000	1,429.0000	(60.514)	0	0	0
26/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	40,179.0000	26,538.0000	(33.951)	0	0	0
26/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	34,171.0000	49,624.0000	45.223	0	0	0
26/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,881.0000	3,617.0000	(54.105)	0	0	0
26/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	36,897.0000	52,765.0000	43.006	0	0	0
26/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	25,912.0000	15,414.0000	(40.514)	0	0	0
26/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,814.0000	18,095.0000	84.379	0	0	0
26/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	28,988.0000	43,502.0000	50.069	0	0	0
26/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	31,532.0000	46,534.0000	47.577	0	0	0
26/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	5,865.0000	2,538.0000	(56.726)	0	0	0
26/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,700.0000	9,839.0000	109.340	0	0	0
26/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	9,067.0000	4,282.0000	(52.774)	0	0	0
26/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	5,020.0000	2,108.0000	(58.008)	0	0	0
26/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	6,816.0000	3,038.0000	(55.428)	0	0	0
26/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	672.0000	1,882.0000	180.060	0	0	0
26/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	97,128.0000	78,794.0000	(18.876)	0	0	0
26/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	26,544.0000	40,538.0000	52.720	0	0	0
26/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	76,551.0000	58,981.0000	(22.952)	0	0	0
26/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	57,332.0000	41,274.0000	(28.009)	0	0	0
26/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,933.0000	4,653.0000	140.714	0	0	0
26/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	195.0000	641.0000	228.718	0	0	0
26/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9.0000	42.0000	366.667	0	0	0
26/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,452.0000	488.0000	(66.391)	0	0	0
26/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	57,790.0000	75,605.0000	30.827	0	0	0
26/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	118,627.0000	99,982.0000	(15.717)	0	0	0
26/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	47.0000	181.0000	285.106	0	0	0
26/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	140,849.0000	122,102.0000	(13.310)	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
26/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	15,129.0000	7,966.0000	(47.346)	0	0	0
26/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	17,887.0000	29,503.0000	64.941	0	0	0
26/10/2006	R207	2007/05/03			Bond Future	8.1890	7.9380	(3.065)	0.0000	0.0000	0
26/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	7,291.0000	4,046.0000	(44.507)	0	0	0
26/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	45,899.0000	60,883.0000	32.646	0	0	0
26/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	8,129.0000	4,577.0000	(43.695)	0	0	0
26/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	9,040.0000	5,163.0000	(42.887)	0	0	0
26/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	48,487.0000	63,796.0000	31.573	0	0	0
26/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	51,130.0000	66,746.0000	30.542	0	0	0
26/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	4,602.0000	2,406.0000	(47.718)	0	0	0
26/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	62,179.0000	78,844.0000	26.802	0	0	0
26/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	13,495.0000	8,149.0000	(39.615)	0	0	0
26/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	36,168.0000	49,683.0000	37.367	0	0	0
26/10/2006	R207	2007/08/02			Bond Future	8.1630	7.9090	(3.112)	0.0000	0.0000	0
26/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	55,693.0000	70,753.0000	27.041	0	0	0
26/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	10,398.0000	6,528.0000	(37.219)	0	0	0
26/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	50,740.0000	65,224.0000	28.546	0	0	0
26/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	11,344.0000	7,192.0000	(36.601)	0	0	0
26/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	53,193.0000	67,971.0000	27.782	0	0	0
26/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	12,356.0000	7,909.0000	(35.991)	0	0	0
26/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	66,117.0000	82,184.0000	24.301	0	0	0
26/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	7,217.0000	4,353.0000	(39.684)	0	0	0
26/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	17,107.0000	11,371.0000	(33.530)	0	0	0
26/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	41,449.0000	54,644.0000	31.834	0	0	0
26/10/2006	TRTI	2006/11/02			Index Future	236.2600	238.6600	1.016	0.0000	0.0000	500

Grand Total: **2,743**