

Derivatives High/Low Report

High/Low for 13/11/2006

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
13/11/2006	CRD1 2007/02/01			Index Future	107.2400	106.8830	(0.333)	0.0000	0.0000	10
13/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	17,525.0000	14,973.0000	(14.562)	0	0	0
13/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,125.0000	6,143.0000	19.863	0	0	0
13/11/2006	GOVI 2007/02/01			jGovi	249.6850	249.6850	-	0.0000	0.0000	71
13/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
13/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	196,850.0000	196,850.0000	-	0	0	0
13/11/2006	GOVI 2007/05/03			jGovi	255.2230	254.6600	(0.221)	0.0000	0.0000	121
13/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	19.0000	23.0000	21.053	0	0	0
13/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	202,249.0000	196,623.0000	(2.782)	0	0	0
13/11/2006	GOVI 2007/08/02			jGovi	261.0420	260.1520	(0.341)	0.0000	0.0000	0
13/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	205,601.0000	196,756.0000	(4.302)	0	0	0
13/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	181.0000	236.0000	30.387	0	0	0
13/11/2006	J153 2010/08/31			jSwap	8.7140	8.7760	0.711	0.0000	0.0000	0
13/11/2006	J157 2015/09/15			jSwap	8.4090	8.4900	0.963	0.0000	0.0000	0
13/11/2006	J186 2026/12/21			jSwap	7.9520	8.0190	0.843	0.0000	0.0000	0
13/11/2006	J194 2008/02/28			jSwap	8.9780	9.0060	0.312	0.0000	0.0000	0
13/11/2006	J201 2014/12/22			jSwap	8.4020	8.4760	0.881	0.0000	0.0000	0

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13/11/2006	J203	2017/09/15			jSwap	8.3330	8.4000	0.804	0.0000	0.0000	0
13/11/2006	J204	2018/12/21			jSwap	8.2590	8.3230	0.775	0.0000	0.0000	0
13/11/2006	J207	2020/01/15			jSwap	8.2400	8.3060	0.801	0.0000	0.0000	0
13/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
13/11/2006	JFRA	2007/02/01			jFra	9.0550	9.0770	0.243	0.0000	0.0000	0
13/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	9.0000	7.0000	(22.222)	0	0	0
13/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,800.0000	3,852.0000	1.368	0	0	0
13/11/2006	JFRA	2007/05/03			jFra	9.0910	9.1220	0.341	0.0000	0.0000	0
13/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	71.0000	64.0000	(9.859)	0	0	0
13/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,950.0000	4,018.0000	1.722	0	0	0
13/11/2006	JFRA	2007/08/02			jFra	9.0430	9.0930	0.553	0.0000	0.0000	0
13/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,940.0000	4,045.0000	2.665	0	0	0
13/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	178.0000	161.0000	(9.551)	0	0	0
13/11/2006	JFRA	2007/11/01			jFra	9.0170	9.0740	0.632	0.0000	0.0000	0
13/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	295.0000	270.0000	(8.475)	0	0	0
13/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,272.0000	4,396.0000	2.903	0	0	0
13/11/2006	JFRA	2008/02/07			jFra	8.8730	8.9220	0.552	0.0000	0.0000	0
13/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,923.0000	23,912.0000	(0.046)	0	0	0
13/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,570.0000	20,438.0000	(0.642)	0	0	0
13/11/2006	JN02	2007/02/01			jNote	8.8790	8.9320	0.597	0.0000	0.0000	0
13/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,459.0000	8,737.0000	3.286	0	0	0
13/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,667.0000	9,978.0000	(6.459)	0	0	0
13/11/2006	JN02	2007/05/03			jNote	8.7990	8.8620	0.716	0.0000	0.0000	0
13/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,101.0000	10,452.0000	3.475	0	0	0

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13/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,332.0000	17,529.0000	(4.380)	0	0	0
13/11/2006	JN02	2007/08/02			jNote	8.7080	8.7800	0.827	0.0000	0.0000	0
13/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,484.0000	21,605.0000	(3.909)	0	0	0
13/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,583.0000	13,025.0000	3.513	0	0	0
13/11/2006	JN05	2007/02/01			jNote	8.5110	8.5800	0.811	0.0000	0.0000	0
13/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	31,027.0000	28,448.0000	(8.312)	0	0	0
13/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,277.0000	1,517.0000	18.794	0	0	0
13/11/2006	JN05	2007/05/03			jNote	8.4600	8.5320	0.851	0.0000	0.0000	0
13/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	35,318.0000	32,838.0000	(7.022)	0	0	0
13/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,469.0000	3,939.0000	13.549	0	0	0
13/11/2006	JN05	2007/08/02			jNote	8.4060	8.4800	0.880	0.0000	0.0000	0
13/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,331.0000	5,923.0000	11.105	0	0	0
13/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	39,413.0000	36,964.0000	(6.214)	0	0	0
13/11/2006	JN10	2007/02/01			jNote	8.2600	8.3310	0.860	0.0000	0.0000	0
13/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	189.0000	284.0000	50.265	0	0	0
13/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	49,904.0000	45,094.0000	(9.639)	0	0	0
13/11/2006	JN10	2007/05/03			jNote	8.2190	8.2910	0.876	0.0000	0.0000	0
13/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	53,652.0000	48,987.0000	(8.695)	0	0	0
13/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,076.0000	1,407.0000	30.762	0	0	0
13/11/2006	JN10	2007/08/02			jNote	8.1760	8.2490	0.893	0.0000	0.0000	0
13/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,123.0000	2,626.0000	23.693	0	0	0
13/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	57,719.0000	53,132.0000	(7.947)	0	0	0
13/11/2006	JROD	2006/11/30			jRod	7.9140	7.9050	(0.114)	0.0000	0.0000	0
13/11/2006	JROD	2006/12/29			jRod	8.2430	8.2250	(0.218)	0.0000	0.0000	0
13/11/2006	JROD	2007/01/31			jRod	8.6460	8.6230	(0.266)	0.0000	0.0000	0

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13/11/2006	JROD	2007/02/28			jRod	8.4300	8.4170	(0.154)	0.0000	0.0000	0
13/11/2006	JROD	2007/03/30			jRod	8.6940	8.6780	(0.184)	0.0000	0.0000	0
13/11/2006	JROD	2007/04/30			jRod	8.9340	8.9140	(0.224)	0.0000	0.0000	0
13/11/2006	JROD	2007/05/31			jRod	8.7050	8.6900	(0.172)	0.0000	0.0000	0
13/11/2006	OTH1	2007/02/01			Index Future	246.3680	245.8410	(0.214)	0.0000	0.0000	15
13/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	39,847.0000	35,914.0000	(9.870)	0	0	0
13/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,967.0000	13,304.0000	11.172	0	0	0
13/11/2006	R153	2007/02/01			Bond Future	8.1300	8.1800	0.615	0.0000	0.0000	77
13/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,839.0000	5,235.0000	8.184	0	0	0
13/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,097.0000	10,007.0000	(9.822)	0	0	0
13/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,124.0000	7,692.0000	7.973	0	0	0
13/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,553.0000	2,763.0000	8.226	0	0	0
13/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	15,393.0000	14,132.0000	(8.192)	0	0	0
13/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,373.0000	4,732.0000	8.209	0	0	0
13/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,564.0000	15,267.0000	(7.830)	0	0	0
13/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,767.0000	16,435.0000	(7.497)	0	0	0
13/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,890.0000	21,442.0000	(6.326)	0	0	0
13/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,941.0000	4,265.0000	8.221	0	0	0
13/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,452.0000	1,566.0000	7.851	0	0	0
13/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,860.0000	28,316.0000	(5.171)	0	0	0
13/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	818.0000	877.0000	7.213	0	0	0
13/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,835.0000	1,491.0000	(18.747)	0	0	0
13/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	16,335.0000	17,427.0000	6.685	0	0	0
13/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	330.0000	244.0000	(26.061)	0	0	0
13/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	38,608.0000	40,178.0000	4.067	0	0	0
13/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	22,979.0000	24,292.0000	5.714	0	0	0
13/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,498.0000	31,970.0000	4.827	0	0	0
13/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	827.0000	642.0000	(22.370)	0	0	0
13/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,640.0000	3,075.0000	(15.522)	0	0	0
13/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,757.0000	5,923.0000	(12.343)	0	0	0

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13/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	55,766.0000	57,410.0000	2.948	0	0	0
13/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	36.0000	23.0000	(36.111)	0	0	0
13/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,080.0000	11,903.0000	7.428	0	0	0
13/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	116.0000	81.0000	(30.172)	0	0	0
13/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	47,080.0000	48,701.0000	3.443	0	0	0
13/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	37,223.0000	35,624.0000	(4.296)	0	0	0
13/11/2006	R153	2007/05/03			Bond Future	8.1000	8.1150	0.185	0.0000	0.0000	0
13/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	20,308.0000	19,899.0000	(2.014)	0	0	0
13/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,971.0000	8,027.0000	0.703	0	0	0
13/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	24,420.0000	23,989.0000	(1.765)	0	0	0
13/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	5,977.0000	6,012.0000	0.586	0	0	0
13/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,543.0000	5,573.0000	0.541	0	0	0
13/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	26,612.0000	26,173.0000	(1.650)	0	0	0
13/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,133.0000	5,159.0000	0.507	0	0	0
13/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	25,505.0000	25,070.0000	(1.706)	0	0	0
13/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	31,243.0000	30,790.0000	(1.450)	0	0	0
13/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,722.0000	3,734.0000	0.322	0	0	0
13/11/2006	R153	2007/08/02			Bond Future	7.9130	7.9740	0.771	0.0000	0.0000	0
13/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	26,480.0000	25,232.0000	(4.713)	0	0	0
13/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	9,602.0000	10,123.0000	5.426	0	0	0
13/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	30,312.0000	28,982.0000	(4.388)	0	0	0
13/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	7,757.0000	8,196.0000	5.659	0	0	0
13/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	31,308.0000	29,960.0000	(4.306)	0	0	0
13/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	32,320.0000	30,953.0000	(4.230)	0	0	0
13/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,340.0000	7,760.0000	5.722	0	0	0
13/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	6,940.0000	7,342.0000	5.793	0	0	0
13/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,506.0000	5,838.0000	6.030	0	0	0
13/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	36,508.0000	35,071.0000	(3.936)	0	0	0
13/11/2006	R157	2007/02/01			Bond Future	7.9200	7.9850	0.821	0.0000	0.0000	0
13/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	112,369.0000	107,562.0000	(4.278)	0	0	0
13/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	528.0000	586.0000	10.985	0	0	0
13/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,794.0000	2,019.0000	12.542	0	0	0
13/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	128,654.0000	123,817.0000	(3.760)	0	0	0

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13/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	63,633.0000	59,188.0000	(6.985)	0	0	0
13/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,703.0000	2,844.0000	(23.197)	0	0	0
13/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,249.0000	3,669.0000	12.927	0	0	0
13/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	95,979.0000	91,230.0000	(4.948)	0	0	0
13/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	975.0000	1,091.0000	11.897	0	0	0
13/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,254.0000	59,261.0000	7.252	0	0	0
13/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	54,396.0000	50,128.0000	(7.846)	0	0	0
13/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	73,092.0000	77,513.0000	6.049	0	0	0
13/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	283.0000	311.0000	9.894	0	0	0
13/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,650.0000	5,248.0000	12.860	0	0	0
13/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,630.0000	1,187.0000	(27.178)	0	0	0
13/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	115,637.0000	110,823.0000	(4.163)	0	0	0
13/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	39,489.0000	42,898.0000	8.633	0	0	0
13/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	466.0000	516.0000	10.730	0	0	150
13/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	13,557.0000	11,368.0000	(16.147)	0	0	0
13/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	7,477.0000	6,021.0000	(19.473)	0	0	0
13/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,393.0000	29,068.0000	10.135	0	0	0
13/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,861.0000	6,607.0000	12.728	0	0	0
13/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	79,648.0000	75,009.0000	(5.824)	0	0	0
13/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,879.0000	18,779.0000	11.257	0	0	0
13/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	22,864.0000	19,899.0000	(12.968)	0	0	0
13/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,168.0000	11,407.0000	12.185	0	0	0
13/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	48,448.0000	44,329.0000	(8.502)	0	0	0
13/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	34,624.0000	30,998.0000	(10.473)	0	0	0
13/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	51,397.0000	47,201.0000	(8.164)	0	0	0
13/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	57,437.0000	53,105.0000	(7.542)	0	0	0
13/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	42,721.0000	38,778.0000	(9.230)	0	0	150
13/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	5,225.0000	5,893.0000	12.785	0	0	0
13/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,317.0000	22,518.0000	10.833	0	0	0
13/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,346.0000	8,268.0000	12.551	0	0	0
13/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	4,132.0000	4,665.0000	12.899	0	0	0
13/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	18,815.0000	16,152.0000	(14.154)	0	0	250
13/11/2006	R157	2007/05/03			Bond Future	7.9000	7.9450	0.570	0.0000	0.0000	512
13/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,569.0000	9,055.0000	5.672	0	0	0
13/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	68,971.0000	66,165.0000	(4.068)	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
13/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,856.0000	8,305.0000	5.715	0	0	0
13/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,464.0000	5,787.0000	5.911	0	0	0
13/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	71,696.0000	68,853.0000	(3.965)	0	0	0
13/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,941.0000	13,638.0000	5.386	0	0	0
13/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	82,933.0000	79,964.0000	(3.580)	0	0	0
13/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	66,284.0000	63,517.0000	(4.174)	0	0	0
13/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	55,963.0000	53,369.0000	(4.635)	0	0	0
13/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,333.0000	9,858.0000	5.625	0	0	0
13/11/2006	R157	2007/08/02			Bond Future	7.7930	7.8740	1.039	0.0000	0.0000	0
13/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,171.0000	3,790.0000	19.521	0	0	0
13/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,969.0000	14,172.0000	9.276	0	0	0
13/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	92,529.0000	87,636.0000	(5.288)	0	0	0
13/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	73,097.0000	67,904.0000	(7.104)	0	0	0
13/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	79,539.0000	74,930.0000	(5.795)	0	0	0
13/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,301.0000	10,219.0000	9.870	0	0	0
13/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,824.0000	15,090.0000	9.158	0	0	0
13/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	77,027.0000	72,481.0000	(5.902)	0	0	0
13/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	67,308.0000	63,033.0000	(6.351)	0	0	0
13/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,694.0000	19,230.0000	8.681	0	0	0
13/11/2006	R186	2007/02/01			Bond Future	7.5540	7.6270	0.966	0.0000	0.0000	2
13/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	32,500.0000	36,977.0000	13.775	0	0	0
13/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	10,358.0000	12,130.0000	17.108	0	0	0
13/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	64,248.0000	56,962.0000	(11.340)	0	0	0
13/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	25,737.0000	21,154.0000	(17.807)	0	0	0
13/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	6,143.0000	7,247.0000	17.972	0	0	0
13/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	83,103.0000	75,148.0000	(9.572)	0	0	0
13/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,971.0000	21,930.0000	15.597	0	0	0
13/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	43,080.0000	36,980.0000	(14.160)	0	0	0
13/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	4,731.0000	5,592.0000	18.199	0	0	0
13/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,522.0000	129,716.0000	(6.357)	0	0	0
13/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	92,982.0000	84,783.0000	(8.818)	0	0	0
13/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	52,716.0000	58,744.0000	11.435	0	0	0
13/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,694.0000	1,858.0000	(31.032)	0	0	0
13/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	109,108.0000	117,331.0000	7.537	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
13/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	113,210.0000	104,668.0000	(7.545)	0	0	0
13/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	1,394.0000	1,647.0000	18.149	0	0	0
13/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	2,853.0000	3,370.0000	18.121	0	0	0
13/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	5,363.0000	6,337.0000	18.161	0	0	0
13/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	87,989.0000	79,903.0000	(9.190)	0	0	0
13/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,941.0000	10,911.0000	(21.734)	0	0	0
13/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	931.0000	594.0000	(36.198)	0	0	0
13/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	78,581.0000	85,911.0000	9.328	0	0	0
13/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,607.0000	4,878.0000	(26.169)	0	0	0
13/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	143,078.0000	151,801.0000	6.097	0	0	0
13/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	163,663.0000	154,725.0000	(5.461)	0	0	0
13/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	686.0000	807.0000	17.638	0	0	0
13/11/2006	R186	2007/05/03			Bond Future	7.5220	7.5950	0.970	0.0000	0.0000	0
13/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	11,084.0000	12,384.0000	11.729	0	0	0
13/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	15,877.0000	17,627.0000	11.022	0	0	0
13/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	101,919.0000	94,633.0000	(7.149)	0	0	0
13/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	119,253.0000	111,517.0000	(6.487)	0	0	0
13/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	128,182.0000	120,254.0000	(6.185)	0	0	0
13/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	9,181.0000	10,289.0000	12.068	0	0	0
13/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	6,188.0000	6,977.0000	12.750	0	0	0
13/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	146,406.0000	138,159.0000	(5.633)	0	0	0
13/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	123,699.0000	115,864.0000	(6.334)	0	0	0
13/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	10,095.0000	11,296.0000	11.897	0	0	0
13/11/2006	R186	2007/08/02			Bond Future	7.4930	7.5650	0.961	0.0000	0.0000	0
13/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	16,039.0000	17,551.0000	9.427	0	0	0
13/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	111,966.0000	105,093.0000	(6.138)	0	0	0
13/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	136,686.0000	129,223.0000	(5.460)	0	0	0
13/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	128,288.0000	121,007.0000	(5.676)	0	0	0
13/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	22,924.0000	24,936.0000	8.777	0	0	0
13/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	14,891.0000	16,314.0000	9.556	0	0	0
13/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	153,845.0000	146,063.0000	(5.058)	0	0	0
13/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	10,961.0000	12,063.0000	10.054	0	0	0
13/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	132,470.0000	125,096.0000	(5.567)	0	0	0
13/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	17,259.0000	18,863.0000	9.294	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
13/11/2006	R194	2007/02/01			Bond Future	8.5220	8.5950	0.857	0.0000	0.0000	0
13/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,863.0000	26,597.0000	2.838	0	0	0
13/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,384.0000	2,640.0000	10.738	0	0	0
13/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,173.0000	3,695.0000	(11.455)	0	0	0
13/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
13/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,256.0000	23,990.0000	3.156	0	0	0
13/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,849.0000	1,548.0000	(16.279)	0	0	0
13/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,592.0000	5,025.0000	9.429	0	0	0
13/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,015.0000	814.0000	(19.803)	0	0	0
13/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	37.0000	24.0000	(35.135)	0	0	0
13/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,528.0000	16,249.0000	4.643	0	0	0
13/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,019.0000	13,723.0000	5.407	0	0	0
13/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,082.0000	18,811.0000	4.032	0	0	0
13/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	97.0000	66.0000	(31.959)	0	0	0
13/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,591.0000	11,263.0000	6.345	0	0	0
13/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,289.0000	6,822.0000	8.475	0	0	0
13/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	485.0000	369.0000	(23.918)	0	0	0
13/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,202.0000	2,441.0000	10.854	0	0	0
13/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,299.0000	8,917.0000	7.447	0	0	0
13/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,865.0000	3,405.0000	(11.902)	0	0	0
13/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,493.0000	3,998.0000	(11.017)	0	0	0
13/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,578.0000	2,852.0000	10.628	0	0	0
13/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,661.0000	21,394.0000	3.548	0	0	0
13/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	228.0000	165.0000	(27.632)	0	0	0
13/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,234.0000	3,565.0000	10.235	0	0	0
13/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,012.0000	2,609.0000	(13.380)	0	0	0
13/11/2006	R194	2007/05/03			Bond Future	8.4200	8.4950	0.891	0.0000	0.0000	0
13/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,017.0000	2,154.0000	6.792	0	0	0
13/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,460.0000	8,011.0000	(5.307)	0	0	0
13/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,889.0000	6,481.0000	(5.922)	0	0	0
13/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,139.0000	6,724.0000	(5.813)	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
13/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,498.0000	2,661.0000	6.525	0	0	0
13/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,767.0000	2,944.0000	6.397	0	0	0
13/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,394.0000	6,972.0000	(5.707)	0	0	0
13/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,630.0000	2,800.0000	6.464	0	0	0
13/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,937.0000	5,558.0000	(6.384)	0	0	0
13/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,367.0000	3,573.0000	6.118	0	0	0
13/11/2006	R194	2007/08/02			Bond Future	8.2740	8.3520	0.943	0.0000	0.0000	0
13/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,846.0000	3,980.0000	3.484	0	0	0
13/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	3,952.0000	4,088.0000	3.441	0	0	0
13/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,442.0000	3,564.0000	3.544	0	0	0
13/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,912.0000	7,622.0000	(3.665)	0	0	0
13/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,748.0000	7,461.0000	(3.704)	0	0	0
13/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,060.0000	4,199.0000	3.424	0	0	0
13/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,759.0000	8,454.0000	(3.482)	0	0	0
13/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,077.0000	7,784.0000	(3.628)	0	0	0
13/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,512.0000	4,664.0000	3.369	0	0	0
13/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,112.0000	6,837.0000	(3.867)	0	0	0
13/11/2006	R201	2007/02/01			Bond Future	7.8610	7.9400	1.005	0.0000	0.0000	0
13/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	54,577.0000	58,835.0000	7.802	0	0	0
13/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,590.0000	21,097.0000	13.486	0	0	0
13/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	29,667.0000	26,084.0000	(12.077)	0	0	0
13/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,474.0000	1,022.0000	(30.665)	0	0	0
13/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	28,509.0000	31,745.0000	11.351	0	0	0
13/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	69,732.0000	74,238.0000	6.462	0	0	0
13/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	48,393.0000	44,151.0000	(8.766)	0	0	0
13/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	11,929.0000	9,727.0000	(18.459)	0	0	0
13/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	552.0000	651.0000	17.935	0	0	0
13/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	6,647.0000	5,174.0000	(22.160)	0	0	0
13/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	575.0000	372.0000	(35.304)	0	0	0
13/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,551.0000	3,018.0000	18.307	0	0	0
13/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,740.0000	7,865.0000	16.691	0	0	0
13/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	79,554.0000	74,945.0000	(5.794)	0	0	0
13/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,523.0000	13,278.0000	15.230	0	0	0
13/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,322.0000	2,450.0000	(26.249)	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
13/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	19,790.0000	16,836.0000	(14.927)	0	0	0
13/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	40,663.0000	44,499.0000	9.434	0	0	0
13/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,719.0000	4,383.0000	17.854	0	0	0
13/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	41,045.0000	37,000.0000	(9.855)	0	0	0
13/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	45,912.0000	41,729.0000	(9.111)	0	0	0
13/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	66,408.0000	61,893.0000	(6.799)	0	0	0
13/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,898.0000	3,424.0000	18.150	0	0	0
13/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	53,435.0000	49,091.0000	(8.130)	0	0	0
13/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,967.0000	2,331.0000	18.505	0	0	0
13/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,286.0000	3,878.0000	18.016	0	0	0
13/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,050.0000	1,243.0000	18.381	0	0	0
13/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	43,461.0000	39,344.0000	(9.473)	0	0	0
13/11/2006	R201	2007/05/03			Bond Future	7.8190	7.8990	1.023	0.0000	0.0000	0
13/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,463.0000	10,513.0000	11.096	0	0	0
13/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	56,790.0000	52,926.0000	(6.804)	0	0	0
13/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,813.0000	7,617.0000	11.801	0	0	0
13/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	48,363.0000	44,746.0000	(7.479)	0	0	0
13/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	61,187.0000	57,216.0000	(6.490)	0	0	0
13/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,731.0000	6,427.0000	12.144	0	0	0
13/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	58,974.0000	55,056.0000	(6.644)	0	0	0
13/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,253.0000	7,002.0000	11.978	0	0	0
13/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,982.0000	4,493.0000	12.833	0	0	0
13/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	70,285.0000	66,129.0000	(5.913)	0	0	0
13/11/2006	R201	2007/08/02			Bond Future	7.7810	7.8610	1.028	0.0000	0.0000	0
13/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,342.0000	14,518.0000	8.814	0	0	0
13/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	53,459.0000	50,073.0000	(6.334)	0	0	0
13/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,860.0000	7,549.0000	10.044	0	0	0
13/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	73,737.0000	69,864.0000	(5.252)	0	0	0
13/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	63,290.0000	59,641.0000	(5.766)	0	0	0
13/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,052.0000	9,917.0000	9.556	0	0	0
13/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	65,334.0000	61,637.0000	(5.659)	0	0	0
13/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,340.0000	11,302.0000	9.304	0	0	0
13/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	61,270.0000	57,671.0000	(5.874)	0	0	0
13/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,679.0000	10,592.0000	9.433	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2006	R203	2007/02/01			Bond Future	7.7670	7.8400	0.940	0.0000	0.0000	0
13/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	62,407.0000	57,260.0000	(8.247)	0	0	0
13/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	858.0000	1,111.0000	29.487	0	0	0
13/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	55,979.0000	50,923.0000	(9.032)	0	0	0
13/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	68,890.0000	63,682.0000	(7.560)	0	0	0
13/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	316.0000	417.0000	31.962	0	0	0
13/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	528.0000	691.0000	30.871	0	0	0
13/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	58,930.0000	63,906.0000	8.444	0	0	0
13/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	911.0000	578.0000	(36.553)	0	0	0
13/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	245.0000	140.0000	(42.857)	0	0	0
13/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	676.0000	880.0000	30.178	0	0	0
13/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	98,195.0000	103,479.0000	5.381	0	0	0
13/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	78,091.0000	83,295.0000	6.664	0	0	0
13/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,078.0000	3,849.0000	25.049	0	0	0
13/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	52.0000	27.0000	(48.077)	0	0	0
13/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	37,549.0000	33,011.0000	(12.086)	0	0	0
13/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,375.0000	45,853.0000	10.823	0	0	0
13/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,724.0000	1,893.0000	(30.507)	0	0	0
13/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	85,123.0000	79,840.0000	(6.206)	0	0	0
13/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	59,184.0000	54,078.0000	(8.627)	0	0	0
13/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	76.0000	102.0000	34.211	0	0	0
13/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	24,174.0000	20,420.0000	(15.529)	0	0	0
13/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,352.0000	8,908.0000	21.164	0	0	0
13/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	52,800.0000	47,802.0000	(9.466)	0	0	0
13/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,081.0000	1,392.0000	28.770	0	0	0
13/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,408.0000	30,058.0000	13.822	0	0	0
13/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	6,679.0000	5,020.0000	(24.839)	0	0	0
13/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	13,716.0000	10,999.0000	(19.809)	0	0	0
13/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,958.0000	17,550.0000	17.329	0	0	0
13/11/2006	R203	2007/05/03			Bond Future	7.7300	7.8030	0.944	0.0000	0.0000	0
13/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,003.0000	2,409.0000	20.270	0	0	0
13/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	68,923.0000	64,086.0000	(7.018)	0	0	0
13/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	71,931.0000	67,044.0000	(6.794)	0	0	0
13/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,469.0000	1,781.0000	21.239	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
13/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	74,961.0000	70,028.0000	(6.581)	0	0	0
13/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,569.0000	4,233.0000	18.605	0	0	0
13/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,718.0000	2,075.0000	20.780	0	0	0
13/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	57,167.0000	52,588.0000	(8.010)	0	0	0
13/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	759.0000	932.0000	22.793	0	0	0
13/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	87,216.0000	82,146.0000	(5.813)	0	0	0
13/11/2006	R203	2007/08/02			Bond Future	7.6930	7.7670	0.962	0.0000	0.0000	0
13/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	78,403.0000	73,690.0000	(6.011)	0	0	0
13/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,421.0000	3,954.0000	15.580	0	0	0
13/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,824.0000	4,409.0000	15.298	0	0	0
13/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	75,576.0000	70,915.0000	(6.167)	0	0	0
13/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,267.0000	4,907.0000	14.999	0	0	0
13/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	72,774.0000	68,168.0000	(6.329)	0	0	0
13/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	61,862.0000	57,518.0000	(7.022)	0	0	0
13/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,478.0000	7,380.0000	13.924	0	0	0
13/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	89,909.0000	85,021.0000	(5.437)	0	0	0
13/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,146.0000	2,504.0000	16.682	0	0	0
13/11/2006	R204	2007/02/01			Bond Future	7.7470	7.8200	0.942	0.0000	0.0000	0
13/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,724.0000	3,175.0000	16.557	0	0	0
13/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	82,733.0000	88,023.0000	6.394	0	0	0
13/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,552.0000	7,580.0000	15.690	0	0	0
13/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	66,240.0000	61,038.0000	(7.853)	0	0	0
13/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,798.0000	109,302.0000	5.303	0	0	0
13/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	44,668.0000	40,043.0000	(10.354)	0	0	0
13/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	63,135.0000	68,027.0000	7.748	0	0	0
13/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,798.0000	2,037.0000	(27.198)	0	0	0
13/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	19,563.0000	16,451.0000	(15.908)	0	0	0
13/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,514.0000	4,092.0000	16.448	0	0	0
13/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,148.0000	785.0000	(31.620)	0	0	0
13/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	411.0000	261.0000	(36.496)	0	0	0
13/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,330.0000	21,872.0000	13.151	0	0	0
13/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	45,625.0000	49,896.0000	9.361	0	0	0
13/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	30,992.0000	27,027.0000	(12.794)	0	0	0
13/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,866.0000	34,319.0000	11.187	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
13/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,577.0000	13,265.0000	14.581	0	0	0
13/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	5,997.0000	4,615.0000	(23.045)	0	0	0
13/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	92,445.0000	86,950.0000	(5.944)	0	0	0
13/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	59,864.0000	54,788.0000	(8.479)	0	0	0
13/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	976.0000	1,134.0000	16.189	0	0	0
13/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	11,422.0000	9,222.0000	(19.261)	0	0	0
13/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	3,096.0000	3,607.0000	16.505	0	0	0
13/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,393.0000	2,791.0000	16.632	0	0	0
13/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	69,465.0000	64,209.0000	(7.566)	0	0	0
13/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	63,038.0000	57,896.0000	(8.157)	0	0	0
13/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,971.0000	70,624.0000	(7.038)	0	0	0
13/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,841.0000	2,147.0000	16.621	0	0	0
13/11/2006	R204	2007/05/03			Bond Future	7.7130	7.7860	0.946	0.0000	0.0000	0
13/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	97,144.0000	92,037.0000	(5.257)	0	0	0
13/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	68,534.0000	63,993.0000	(6.626)	0	0	0
13/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,287.0000	11,343.0000	10.265	0	0	0
13/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	82,498.0000	77,636.0000	(5.893)	0	0	0
13/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,305.0000	8,098.0000	10.856	0	0	0
13/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	79,642.0000	74,838.0000	(6.032)	0	0	0
13/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,682.0000	7,417.0000	11.000	0	0	0
13/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	85,382.0000	80,465.0000	(5.759)	0	0	0
13/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,103.0000	6,784.0000	11.158	0	0	0
13/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,187.0000	4,678.0000	11.727	0	0	0
13/11/2006	R204	2007/08/02			Bond Future	7.6810	7.7550	0.963	0.0000	0.0000	0
13/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,067.0000	16,331.0000	8.389	0	0	0
13/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	74,984.0000	70,634.0000	(5.801)	0	0	0
13/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,535.0000	12,554.0000	8.834	0	0	0
13/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	85,369.0000	80,775.0000	(5.381)	0	0	0
13/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,037.0000	10,946.0000	9.056	0	0	0
13/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,765.0000	11,728.0000	8.946	0	0	0
13/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	88,036.0000	83,386.0000	(5.282)	0	0	0
13/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	90,729.0000	86,025.0000	(5.185)	0	0	0
13/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	101,725.0000	96,826.0000	(4.816)	0	0	0
13/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,515.0000	8,230.0000	9.514	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
13/11/2006	R207	2007/02/01			Bond Future	7.6820	7.7590	1.002	0.0000	0.0000	0
13/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	407.0000	543.0000	33.415	0	0	0
13/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	4,262.0000	3,016.0000	(29.235)	0	0	0
13/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	73,127.0000	67,192.0000	(8.116)	0	0	0
13/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	9,658.0000	7,363.0000	(23.763)	0	0	0
13/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	240.0000	324.0000	35.000	0	0	0
13/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,215.0000	27,991.0000	15.594	0	0	0
13/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	849.0000	1,115.0000	31.331	0	0	0
13/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,560.0000	1,011.0000	(35.192)	0	0	0
13/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	62,798.0000	56,993.0000	(9.244)	0	0	0
13/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	57,649.0000	63,172.0000	9.580	0	0	0
13/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	80,045.0000	74,057.0000	(7.481)	0	0	0
13/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	464.0000	272.0000	(41.379)	0	0	0
13/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	78,201.0000	84,081.0000	7.519	0	0	0
13/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,298.0000	44,123.0000	12.278	0	0	0
13/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	97,238.0000	91,187.0000	(6.223)	0	0	0
13/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	69,673.0000	63,774.0000	(8.467)	0	0	0
13/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	110.0000	58.0000	(47.273)	0	0	0
13/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	100,107.0000	106,126.0000	6.013	0	0	0
13/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	57.0000	78.0000	36.842	0	0	0
13/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	524.0000	696.0000	32.824	0	0	0
13/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	46,105.0000	40,724.0000	(11.671)	0	0	0
13/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,069.0000	1,397.0000	30.683	0	0	0
13/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	30,968.0000	26,357.0000	(14.890)	0	0	0
13/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,224.0000	7,684.0000	23.458	0	0	0
13/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,504.0000	3,194.0000	27.556	0	0	0
13/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	669.0000	884.0000	32.138	0	0	0
13/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	66,228.0000	60,372.0000	(8.842)	0	0	0
13/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,188.0000	15,746.0000	19.396	0	0	0
13/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	18,553.0000	15,039.0000	(18.940)	0	0	0
13/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	59,388.0000	53,645.0000	(9.670)	0	0	0
13/11/2006	R207	2007/05/03			Bond Future	7.6490	7.7280	1.033	0.0000	0.0000	0
13/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	833.0000	1,032.0000	23.890	0	0	0
13/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	99,631.0000	93,647.0000	(6.006)	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
13/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,100.0000	2,547.0000	21.286	0	0	0
13/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	83,393.0000	77,605.0000	(6.941)	0	0	0
13/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,814.0000	2,208.0000	21.720	0	0	0
13/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,562.0000	1,908.0000	22.151	0	0	0
13/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	86,622.0000	80,785.0000	(6.738)	0	0	0
13/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	80,180.0000	74,445.0000	(7.153)	0	0	0
13/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,660.0000	4,377.0000	19.590	0	0	0
13/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	67,554.0000	62,089.0000	(8.090)	0	0	0
13/11/2006	R207	2007/08/02			Bond Future	7.6190	7.6980	1.037	0.0000	0.0000	0
13/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	89,734.0000	84,158.0000	(6.214)	0	0	0
13/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,648.0000	4,257.0000	16.694	0	0	0
13/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	86,677.0000	81,156.0000	(6.370)	0	0	0
13/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	102,115.0000	96,356.0000	(5.640)	0	0	0
13/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,035.0000	2,405.0000	18.182	0	0	0
13/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,259.0000	3,812.0000	16.968	0	0	0
13/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	83,640.0000	78,178.0000	(6.530)	0	0	0
13/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,076.0000	4,743.0000	16.364	0	0	0
13/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,227.0000	7,174.0000	15.208	0	0	0
13/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	71,750.0000	66,567.0000	(7.224)	0	0	0
13/11/2006	TRT1	2007/02/01			Index Future	246.7370	246.0760	(0.268)	0.0000	0.0000	500
13/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	42,284.0000	37,345.0000	(11.681)	0	0	0
13/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,914.0000	12,585.0000	15.311	0	0	0

Grand Total: **1,858**