



Derivatives High/Low Report

High/Low for 14/08/2006

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
14/08/2006	GOVI 2006/11/02			jGovi	237.0360	236.1550	(0.372)	0.0000	0.0000	886
14/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,223.0000	1,736.0000	41.946	0	0	0
14/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	71,583.0000	63,286.0000	(11.591)	0	0	0
14/08/2006	GOVI 2007/02/01			jGovi	241.9620	241.0840	(0.363)	0.0000	0.0000	0
14/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	120,343.0000	111,810.0000	(7.091)	0	0	0
14/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	723.0000	970.0000	34.163	0	0	0
14/08/2006	J153 2010/08/31			jSwap	8.8520	8.9030	0.576	0.0000	0.0000	0
14/08/2006	J157 2015/09/15			jSwap	8.8860	8.9370	0.574	0.0000	0.0000	0
14/08/2006	J186 2026/12/21			jSwap	8.7270	8.7660	0.447	0.0000	0.0000	0
14/08/2006	J194 2008/02/28			jSwap	8.4330	8.4400	0.083	0.0000	0.0000	0
14/08/2006	J201 2014/12/22			jSwap	8.9750	9.0320	0.635	0.0000	0.0000	0
14/08/2006	J203 2017/09/15			jSwap	8.8350	8.8860	0.577	0.0000	0.0000	0
14/08/2006	J204 2018/12/21			jSwap	8.8570	8.9070	0.565	0.0000	0.0000	0
14/08/2006	J207 2020/01/15			jSwap	8.8410	8.8880	0.532	0.0000	0.0000	0
14/08/2006	JBAR 2005/12/21			jBar	8.0790	8.0790	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/08/2006	JFRA	2006/11/02			jFra	8.4470	8.4870	0.474	0.0000	0.0000	0
14/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,546.0000	3,640.0000	2.651	0	0	0
14/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	13.0000	10.0000	(23.077)	0	0	0
14/08/2006	JFRA	2007/02/01			jFra	8.7950	8.8110	0.182	0.0000	0.0000	0
14/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	125.0000	117.0000	(6.400)	0	0	0
14/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,284.0000	3,315.0000	0.944	0	0	0
14/08/2006	JFRA	2007/05/03			jFra	8.9820	8.9950	0.145	0.0000	0.0000	0
14/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	196.0000	189.0000	(3.571)	0	0	0
14/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,810.0000	3,834.0000	0.630	0	0	0
14/08/2006	JFRA	2007/08/02			jFra	9.0920	9.0830	(0.099)	0.0000	0.0000	0
14/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	268.0000	268.0000	-	0	0	0
14/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,150.0000	4,127.0000	(0.554)	0	0	0
14/08/2006	JFRA	2007/11/01			jFra	9.1500	9.1720	0.240	0.0000	0.0000	0
14/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,675.0000	4,720.0000	0.963	0	0	0
14/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	351.0000	338.0000	(3.704)	0	0	0
14/08/2006	JFRA	2008/02/07			jFra	9.1660	9.1940	0.305	0.0000	0.0000	0
14/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,417.0000	26,386.0000	(0.117)	0	0	0
14/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,334.0000	22,233.0000	(0.452)	0	0	0
14/08/2006	JN02	2006/11/02			jNote	8.9950	9.0240	0.322	0.0000	0.0000	0
14/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,790.0000	33,201.0000	1.253	0	0	0
14/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	944.0000	834.0000	(11.653)	0	0	0
14/08/2006	JN05	2006/11/02			jNote	9.0530	9.1150	0.685	0.0000	0.0000	0
14/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	71,971.0000	74,356.0000	3.314	0	0	0
14/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	5.0000	3.0000	(40.000)	0	0	0
14/08/2006	JN10	2006/11/02			jNote	8.8900	8.9470	0.641	0.0000	0.0000	0
14/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	107,604.0000	111,067.0000	3.218	0	0	0

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14/08/2006	JROD	2006/08/31			jRod	7.3450	7.3400	(0.068)	0.0000	0.0000	0
14/08/2006	JROD	2006/09/29			jRod	7.6330	7.6240	(0.118)	0.0000	0.0000	0
14/08/2006	JROD	2006/10/31			jRod	7.9720	7.9590	(0.163)	0.0000	0.0000	0
14/08/2006	JROD	2006/11/30			jRod	7.7660	7.7590	(0.090)	0.0000	0.0000	0
14/08/2006	JROD	2006/12/29			jRod	7.9910	7.9810	(0.125)	0.0000	0.0000	0
14/08/2006	JROD	2007/01/31			jRod	8.2240	8.2120	(0.146)	0.0000	0.0000	0
14/08/2006	JROD	2007/02/28			jRod	8.0250	8.0160	(0.112)	0.0000	0.0000	0
14/08/2006	R153	2006/11/02			Bond Future	8.5800	8.6650	0.991	0.0000	0.0000	418
14/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,442.0000	12,926.0000	12.970	0	0	0
14/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,657.0000	7,192.0000	(16.923)	0	0	0
14/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,349.0000	13,920.0000	12.722	0	0	0
14/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,559.0000	11,684.0000	(13.828)	0	0	0
14/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,669.0000	8,744.0000	14.017	0	0	0
14/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,818.0000	6,440.0000	(17.626)	0	0	0
14/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,547.0000	7,996.0000	(16.246)	0	0	0
14/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,590.0000	11,989.0000	13.211	0	0	0
14/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,439.0000	1,818.0000	(25.461)	0	0	0
14/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,318.0000	32,958.0000	8.708	0	0	0
14/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	999.0000	689.0000	(31.031)	0	0	0
14/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	317.0000	198.0000	(37.539)	0	0	0
14/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,827.0000	25,156.0000	10.203	0	0	0
14/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,953.0000	3,926.0000	(20.735)	0	0	0
14/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,653.0000	41,484.0000	7.324	0	0	0
14/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,497.0000	18,420.0000	11.657	0	0	101
14/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,140.0000	23,670.0000	(9.449)	0	0	0
14/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	105.0000	60.0000	(42.857)	0	0	0
14/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,546.0000	50,452.0000	6.112	0	0	0
14/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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14/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,929.0000	68,875.0000	4.468	0	0	0
14/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,299.0000	78,248.0000	3.916	0	0	0
14/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,969.0000	5,705.0000	14.812	0	0	0
14/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,450.0000	17,236.0000	(11.383)	0	0	0
14/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
14/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,150.0000	3,630.0000	15.238	0	0	0
14/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,666.0000	59,602.0000	5.181	0	0	0
14/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	30.0000	16.0000	(46.667)	0	0	0
14/08/2006	R153	2007/02/01			Bond Future	8.5070	8.5970	1.058	0.0000	0.0000	0
14/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,423.0000	12,904.0000	(10.532)	0	0	0
14/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,290.0000	17,711.0000	8.723	0	0	0
14/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,554.0000	16,923.0000	8.802	0	0	0
14/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,325.0000	13,754.0000	(10.251)	0	0	0
14/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,854.0000	16,173.0000	8.880	0	0	0
14/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,329.0000	13,454.0000	9.125	0	0	0
14/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	19,535.0000	21,172.0000	8.380	0	0	0
14/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,260.0000	14,638.0000	(9.975)	0	0	0
14/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,087.0000	9,783.0000	(11.762)	0	0	0
14/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,245.0000	18,430.0000	(8.965)	0	0	0
14/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,320.0000	38,756.0000	6.707	0	0	0
14/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,756.0000	2,251.0000	(18.324)	0	0	0
14/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,688.0000	23,660.0000	(7.895)	0	0	0
14/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,901.0000	32,088.0000	7.314	0	0	0
14/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,785.0000	4,032.0000	(15.737)	0	0	0
14/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,702.0000	10,613.0000	9.390	0	0	0
14/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,540.0000	6,515.0000	(13.594)	0	0	0
14/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,284.0000	26,199.0000	7.886	0	0	0
14/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,674.0000	1,336.0000	(20.191)	0	0	0
14/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	43,766.0000	46,368.0000	5.945	0	0	0
14/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,636.0000	8,366.0000	9.560	0	0	0
14/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,620.0000	29,410.0000	(6.989)	0	0	0
14/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	51,667.0000	54,392.0000	5.274	0	0	0
14/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	969.0000	754.0000	(22.188)	0	0	0
14/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,429.0000	71,296.0000	4.190	0	0	0
14/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	533.0000	404.0000	(24.203)	0	0	0

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14/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	59,917.0000	62,728.0000	4.691	0	0	0
14/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	278.0000	205.0000	(26.259)	0	0	0
14/08/2006	R157	2006/11/02			Bond Future	8.6500	8.7300	0.925	0.0000	0.0000	14
14/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	52,379.0000	57,151.0000	9.111	0	0	0
14/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	107,639.0000	113,363.0000	5.318	0	0	0
14/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	36,340.0000	32,101.0000	(11.665)	0	0	0
14/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	184.0000	108.0000	(41.304)	0	0	0
14/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	148,731.0000	154,525.0000	3.896	0	0	0
14/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,917.0000	2,889.0000	(26.245)	0	0	0
14/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,220.0000	12,782.0000	13.922	0	0	0
14/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	12.0000	6.0000	(50.000)	0	0	0
14/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,522.0000	2,892.0000	14.671	0	0	0
14/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	37,920.0000	41,925.0000	10.562	0	0	0
14/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,309.0000	12,638.0000	(17.447)	0	0	0
14/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,502.0000	1,023.0000	(31.891)	0	0	0
14/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,252.0000	74,573.0000	7.684	0	0	158
14/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	26,280.0000	29,410.0000	11.910	0	0	117
14/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	79,285.0000	73,854.0000	(6.850)	0	0	0
14/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,382.0000	6,587.0000	(21.415)	0	0	0
14/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	565.0000	358.0000	(36.637)	0	0	0
14/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,237.0000	4,861.0000	14.727	0	0	0
14/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	49,641.0000	44,851.0000	(9.649)	0	0	0
14/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,982.0000	7,992.0000	14.466	0	0	0
14/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	24,780.0000	21,261.0000	(14.201)	0	0	0
14/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	52.0000	28.0000	(46.154)	0	0	0
14/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	17,009.0000	14,163.0000	(16.732)	0	0	0
14/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	24,310.0000	27,264.0000	12.151	0	0	0
14/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	87,976.0000	93,570.0000	6.359	0	0	0
14/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	22,452.0000	25,233.0000	12.386	0	0	0
14/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	64,109.0000	58,932.0000	(8.075)	0	0	0
14/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,939.0000	133,716.0000	4.515	0	0	0
14/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	18,809.0000	15,789.0000	(16.056)	0	0	0
14/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	17,535.0000	19,817.0000	13.014	0	0	0
14/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	28,376.0000	31,683.0000	11.654	0	0	0
14/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,719.0000	11,226.0000	(18.172)	0	0	0

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14/08/2006	R157	2007/02/01			Bond Future	8.6510	8.7370	0.994	0.0000	0.0000	0
14/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,831.0000	10,065.0000	(14.927)	0	0	0
14/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,407.0000	112,973.0000	5.182	0	0	0
14/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,480.0000	1,955.0000	(21.169)	0	0	0
14/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,401.0000	24,475.0000	9.259	0	0	0
14/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,281.0000	15,920.0000	(12.915)	0	0	0
14/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	58,873.0000	54,426.0000	(7.554)	0	0	0
14/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	47,201.0000	50,931.0000	7.902	0	0	0
14/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,198.0000	131,973.0000	4.576	0	0	0
14/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	59,223.0000	63,547.0000	7.301	0	0	0
14/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	17,244.0000	18,888.0000	9.534	0	0	0
14/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,201.0000	14,487.0000	9.742	0	0	0
14/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	71,666.0000	66,861.0000	(6.705)	0	0	0
14/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,107.0000	11,104.0000	9.864	0	0	0
14/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	46,880.0000	42,862.0000	(8.571)	0	0	0
14/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	85,102.0000	80,008.0000	(5.986)	0	0	0
14/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,360.0000	1,045.0000	(23.162)	0	0	0
14/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,005.0000	5,791.0000	(17.330)	0	0	0
14/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	73,217.0000	78,093.0000	6.660	0	0	0
14/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	37,153.0000	40,287.0000	8.435	0	0	0
14/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	35,178.0000	38,200.0000	8.591	0	0	0
14/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	27,975.0000	24,907.0000	(10.967)	0	0	0
14/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,666.0000	94,935.0000	5.876	0	0	0
14/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,364.0000	23,408.0000	(11.212)	0	0	0
14/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,278.0000	3,457.0000	(19.191)	0	0	0
14/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,988.0000	30,570.0000	9.225	0	0	0
14/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	34,997.0000	31,487.0000	(10.029)	0	0	0
14/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,371.0000	28,080.0000	(10.491)	0	0	0
14/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,644.0000	26,464.0000	(10.727)	0	0	0
14/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	31,442.0000	34,242.0000	8.905	0	0	0
14/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	33,274.0000	36,185.0000	8.749	0	0	0
14/08/2006	R186	2006/11/02			Bond Future	8.4100	8.4970	1.034	0.0000	0.0000	59
14/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,853.0000	30,710.0000	14.363	0	0	0
14/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	36,782.0000	31,039.0000	(15.614)	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
14/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,674.0000	42,649.0000	13.205	0	0	0
14/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	73,428.0000	65,553.0000	(10.725)	0	0	0
14/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,364.0000	20,738.0000	(18.238)	0	0	0
14/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	110,089.0000	118,957.0000	8.055	0	0	0
14/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	59,258.0000	65,982.0000	11.347	0	0	0
14/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,584.0000	12,310.0000	16.308	0	0	0
14/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	12,372.0000	9,495.0000	(23.254)	0	0	0
14/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,138.0000	1,406.0000	(34.238)	0	0	0
14/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	244,389.0000	253,985.0000	3.927	0	0	0
14/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
14/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	82,581.0000	90,563.0000	9.666	0	0	0
14/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	40.0000	19.0000	(52.500)	0	0	0
14/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	208,394.0000	217,974.0000	4.597	0	0	0
14/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,716.0000	4,097.0000	(28.324)	0	0	0
14/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	53,947.0000	46,996.0000	(12.885)	0	0	0
14/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,093.0000	19,743.0000	15.503	0	0	0
14/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	44,129.0000	49,688.0000	12.597	0	0	0
14/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	172.0000	92.0000	(46.512)	0	0	0
14/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	140,801.0000	150,151.0000	6.641	0	0	0
14/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	607.0000	357.0000	(41.186)	0	0	0
14/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	173,815.0000	183,336.0000	5.478	0	0	0
14/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	20,458.0000	16,417.0000	(19.753)	0	0	0
14/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	40,832.0000	46,097.0000	12.894	0	0	0
14/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	22,862.0000	18,526.0000	(18.966)	0	0	0
14/08/2006	R186	2007/02/01			Bond Future	8.4090	8.4980	1.058	0.0000	0.0000	0
14/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	56,191.0000	50,508.0000	(10.114)	0	0	0
14/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	90,087.0000	82,946.0000	(7.927)	0	0	0
14/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	46,210.0000	50,290.0000	8.829	0	0	0
14/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,487.0000	30,108.0000	9.535	0	0	0
14/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	56,546.0000	61,326.0000	8.453	0	0	0
14/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,729.0000	39,024.0000	9.222	0	0	0
14/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	44,420.0000	39,437.0000	(11.218)	0	0	0
14/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	72,481.0000	66,013.0000	(8.924)	0	0	0
14/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	921.0000	674.0000	(26.819)	0	0	0
14/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	243,445.0000	252,961.0000	3.909	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
14/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	11,564.0000	9,543.0000	(17.477)	0	0	0
14/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	208,657.0000	217,963.0000	4.460	0	0	0
14/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	118,704.0000	126,446.0000	6.522	0	0	0
14/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	95,436.0000	102,292.0000	7.184	0	0	0
14/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,868.0000	1,410.0000	(24.518)	0	0	0
14/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	19,168.0000	16,262.0000	(15.161)	0	0	0
14/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	41,674.0000	36,874.0000	(11.518)	0	0	0
14/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	29,225.0000	25,369.0000	(13.194)	0	0	0
14/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	145,425.0000	153,920.0000	5.841	0	0	0
14/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	175,886.0000	184,861.0000	5.103	0	0	0
14/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,536.0000	2,747.0000	(22.313)	0	0	0
14/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,274.0000	5,006.0000	(20.210)	0	0	0
14/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	62,422.0000	67,571.0000	8.249	0	0	0
14/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	39,006.0000	34,391.0000	(11.832)	0	0	0
14/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	75,711.0000	81,619.0000	7.803	0	0	0
14/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	59,425.0000	64,388.0000	8.352	0	0	0
14/08/2006	R194	2006/11/02			Bond Future	8.6170	8.7180	1.172	0.0000	0.0000	0
14/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,497.0000	9,500.0000	11.804	0	0	0
14/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,236.0000	21,474.0000	6.118	0	0	0
14/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	361.0000	238.0000	(34.072)	0	0	0
14/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,404.0000	24,646.0000	5.307	0	0	0
14/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	847.0000	605.0000	(28.571)	0	0	0
14/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
14/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	125.0000	74.0000	(40.800)	0	0	0
14/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,034.0000	15,228.0000	8.508	0	0	0
14/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
14/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,134.0000	12,256.0000	10.077	0	0	0
14/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,103.0000	18,328.0000	7.162	0	0	0
14/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,224.0000	7,070.0000	13.593	0	0	0
14/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	44.0000	24.0000	(45.455)	0	0	0
14/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,683.0000	1,284.0000	(23.708)	0	0	0
14/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,089.0000	4,723.0000	15.505	0	0	0
14/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,592.0000	27,836.0000	4.678	0	0	0
14/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,014.0000	34,259.0000	3.771	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
14/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,782.0000	4,380.0000	15.812	0	0	0
14/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,970.0000	2,393.0000	(19.428)	0	0	0
14/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,414.0000	5,082.0000	15.134	0	0	0
14/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,262.0000	2,651.0000	(18.731)	0	0	0
14/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,572.0000	2,926.0000	(18.085)	0	0	0
14/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,796.0000	31,040.0000	4.175	0	0	0
14/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/08/2006	R194	2007/02/01			Bond Future	8.6800	8.7970	1.348	0.0000	0.0000	0
14/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,818.0000	20,947.0000	5.697	0	0	0
14/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,997.0000	1,657.0000	(17.026)	0	0	0
14/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	472.0000	359.0000	(23.941)	0	0	0
14/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	281.0000	208.0000	(25.979)	0	0	0
14/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,360.0000	18,461.0000	6.342	0	0	0
14/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,859.0000	9,692.0000	9.403	0	0	0
14/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,280.0000	1,032.0000	(19.375)	0	0	0
14/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,983.0000	16,043.0000	7.075	0	0	0
14/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	160.0000	115.0000	(28.125)	0	0	0
14/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,682.0000	11,608.0000	8.669	0	0	0
14/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,712.0000	13,719.0000	7.922	0	0	0
14/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,286.0000	8,018.0000	10.047	0	0	0
14/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,955.0000	2,514.0000	(14.924)	0	0	0
14/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	761.0000	594.0000	(21.945)	0	0	0
14/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,889.0000	26,048.0000	4.657	0	0	0
14/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	87.0000	61.0000	(29.885)	0	0	0
14/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,207.0000	5,780.0000	11.004	0	0	0
14/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	45.0000	31.0000	(31.111)	0	0	0
14/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,333.0000	23,480.0000	5.136	0	0	0
14/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,473.0000	28,639.0000	4.244	0	0	0
14/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
14/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,911.0000	6,543.0000	10.692	0	0	0
14/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,101.0000	3,560.0000	(13.192)	0	0	0
14/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,989.0000	5,543.0000	11.104	0	0	0
14/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,779.0000	5,314.0000	11.195	0	0	0
14/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,189.0000	4,570.0000	(11.929)	0	0	0

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14/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,481.0000	4,843.0000	(11.640)	0	0	0
14/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,905.0000	4,305.0000	(12.232)	0	0	0
14/08/2006	R201	2006/11/02			Bond Future	8.6420	8.7200	0.903	0.0000	0.0000	26
14/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	19,061.0000	21,317.0000	11.836	0	0	0
14/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,730.0000	11,494.0000	(16.286)	0	0	0
14/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,733.0000	15,471.0000	12.656	0	0	0
14/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,689.0000	14,187.0000	(14.992)	0	0	0
14/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,404.0000	6,165.0000	14.082	0	0	0
14/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	19,946.0000	17,191.0000	(13.812)	0	0	0
14/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,307.0000	121,793.0000	3.824	0	0	0
14/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	39,742.0000	36,011.0000	(9.388)	0	0	0
14/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	16,227.0000	18,217.0000	12.264	0	0	0
14/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
14/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,506.0000	58,607.0000	7.524	0	0	0
14/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	15,171.0000	12,801.0000	(15.622)	0	0	0
14/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	12,368.0000	10,269.0000	(16.971)	0	0	0
14/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	20,612.0000	23,004.0000	11.605	0	0	0
14/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	17,600.0000	19,722.0000	12.057	0	0	0
14/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,199.0000	44,866.0000	8.901	0	0	0
14/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,257.0000	867.0000	(31.026)	0	0	0
14/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	29,141.0000	25,833.0000	(11.352)	0	0	0
14/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	46.0000	25.0000	(45.652)	0	0	0
14/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,825.0000	5,403.0000	(20.835)	0	0	0
14/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	29,794.0000	32,863.0000	10.301	0	0	0
14/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	159.0000	95.0000	(40.252)	0	0	0
14/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,879.0000	105,349.0000	4.431	0	0	0
14/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,737.0000	9,921.0000	13.552	0	0	0
14/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,231.0000	2,406.0000	(25.534)	0	0	0
14/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	480.0000	308.0000	(35.833)	0	0	0
14/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,295.0000	73,615.0000	6.234	0	0	0
14/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,834.0000	89,261.0000	5.218	0	0	0
14/08/2006	R201	2007/02/01			Bond Future	8.6510	8.7310	0.925	0.0000	0.0000	0
14/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,495.0000	44,196.0000	(6.946)	0	0	0
14/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,788.0000	120,125.0000	3.746	0	0	0

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14/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,391.0000	15,596.0000	8.373	0	0	0
14/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	733.0000	566.0000	(22.783)	0	0	0
14/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	26,321.0000	28,351.0000	7.712	0	0	0
14/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,862.0000	25,737.0000	7.858	0	0	0
14/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,164.0000	8,792.0000	(13.499)	0	0	0
14/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,432.0000	26,803.0000	(8.932)	0	0	0
14/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,264.0000	23,790.0000	(9.420)	0	0	0
14/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	38,060.0000	35,072.0000	(7.851)	0	0	0
14/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	47,796.0000	50,927.0000	6.551	0	0	0
14/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,990.0000	31,182.0000	7.561	0	0	0
14/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	23,267.0000	20,955.0000	(9.937)	0	0	0
14/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,836.0000	19,607.0000	(10.208)	0	0	0
14/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,744.0000	22,350.0000	(9.675)	0	0	0
14/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	27,628.0000	29,739.0000	7.641	0	0	0
14/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	30,408.0000	32,683.0000	7.482	0	0	0
14/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,227.0000	5,256.0000	(15.593)	0	0	0
14/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	58,787.0000	62,319.0000	6.008	0	0	0
14/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,600.0000	20,115.0000	8.145	0	0	0
14/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,348.0000	1,067.0000	(20.846)	0	0	0
14/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,350.0000	104,573.0000	4.208	0	0	0
14/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	38,361.0000	41,062.0000	7.041	0	0	0
14/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,390.0000	13,587.0000	(11.715)	0	0	0
14/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,356.0000	1,908.0000	(19.015)	0	0	0
14/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,595.0000	89,652.0000	4.740	0	0	0
14/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,921.0000	3,244.0000	(17.266)	0	0	0
14/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,681.0000	75,509.0000	5.340	0	0	0
14/08/2006	R203	2006/11/02			Bond Future	8.6190	8.7020	0.963	0.0000	0.0000	0
14/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,456.0000	67,897.0000	8.712	0	0	0
14/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,855.0000	86,451.0000	6.921	0	0	0
14/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	30,109.0000	34,442.0000	14.391	0	0	0
14/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	124.0000	63.0000	(49.194)	0	0	0
14/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,421.0000	3,098.0000	(29.925)	0	0	0
14/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	508.0000	292.0000	(42.520)	0	0	0
14/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,662.0000	1,062.0000	(36.101)	0	0	0
14/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	4.0000	1.0000	(75.000)	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
14/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	24.0000	11.0000	(54.167)	0	0	0
14/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	45,266.0000	50,323.0000	11.172	0	0	0
14/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,663.0000	125,318.0000	4.726	0	0	0
14/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,988.0000	105,631.0000	5.644	0	0	0
14/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,764.0000	9,936.0000	(22.156)	0	0	0
14/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	18,259.0000	14,744.0000	(19.251)	0	0	0
14/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	14,065.0000	16,893.0000	20.107	0	0	0
14/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	11,192.0000	8,597.0000	(23.186)	0	0	0
14/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,831.0000	145,487.0000	4.045	0	0	0
14/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	14,467.0000	11,406.0000	(21.158)	0	0	0
14/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	160,489.0000	166,146.0000	3.525	0	0	0
14/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	9,351.0000	11,493.0000	22.907	0	0	0
14/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	12,349.0000	14,945.0000	21.022	0	0	0
14/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	15,928.0000	18,990.0000	19.224	0	0	0
14/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,752.0000	7,387.0000	(24.251)	0	0	0
14/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	17,939.0000	21,231.0000	18.351	0	0	0
14/08/2006	R203	2007/02/01			Bond Future	8.6290	8.7130	0.973	0.0000	0.0000	0
14/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,467.0000	7,698.0000	(18.686)	0	0	0
14/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,460.0000	39,331.0000	10.917	0	0	0
14/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	81,452.0000	86,745.0000	6.498	0	0	0
14/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	64,417.0000	69,394.0000	7.726	0	0	0
14/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,711.0000	2,048.0000	(24.456)	0	0	0
14/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,259.0000	912.0000	(27.562)	0	0	0
14/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	9,464.0000	11,102.0000	17.308	0	0	0
14/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,047.0000	30,045.0000	(11.754)	0	0	0
14/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	99,643.0000	105,120.0000	5.497	0	0	0
14/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	528.0000	365.0000	(30.871)	0	0	0
14/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,941.0000	53,443.0000	9.199	0	0	0
14/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,298.0000	4,161.0000	(21.461)	0	0	0
14/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,682.0000	124,254.0000	4.695	0	0	0
14/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	18,846.0000	21,507.0000	14.120	0	0	0
14/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	138,377.0000	143,991.0000	4.057	0	0	0
14/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	20,260.0000	17,282.0000	(14.699)	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
14/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	198.0000	131.0000	(33.838)	0	0	0
14/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,054.0000	14,387.0000	(15.639)	0	0	0
14/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	67.0000	42.0000	(37.313)	0	0	0
14/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	20.0000	12.0000	(40.000)	0	0	0
14/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,627.0000	164,259.0000	3.550	0	0	0
14/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	22,397.0000	25,370.0000	13.274	0	0	0
14/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	15,692.0000	18,046.0000	15.001	0	0	0
14/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,802.0000	20,517.0000	(13.801)	0	0	0
14/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	20,571.0000	23,388.0000	13.694	0	0	0
14/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,325.0000	27,453.0000	12.859	0	0	0
14/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,579.0000	13,068.0000	(16.118)	0	0	0
14/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,614.0000	15,792.0000	(15.161)	0	0	0
14/08/2006	R204	2006/11/02			Bond Future	8.6120	8.6950	0.964	0.0000	0.0000	0
14/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,943.0000	18,169.0000	13.962	0	0	0
14/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	18,970.0000	21,529.0000	13.490	0	0	0
14/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	147,894.0000	153,841.0000	4.021	0	0	0
14/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,814.0000	22,086.0000	(14.442)	0	0	0
14/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
14/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	21,702.0000	18,307.0000	(15.644)	0	0	0
14/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
14/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,217.0000	13,353.0000	(17.660)	0	0	0
14/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	170,012.0000	175,964.0000	3.501	0	0	0
14/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	17,950.0000	14,906.0000	(16.958)	0	0	0
14/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	22,431.0000	25,340.0000	12.969	0	0	0
14/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	24,331.0000	27,421.0000	12.700	0	0	0
14/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	19,780.0000	16,558.0000	(16.289)	0	0	0
14/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	59.0000	31.0000	(47.458)	0	0	0
14/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,025.0000	7,071.0000	(21.651)	0	0	0
14/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	20,645.0000	23,377.0000	13.233	0	0	0
14/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	35,591.0000	39,591.0000	11.239	0	0	0
14/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,298.0000	3,159.0000	(26.501)	0	0	0
14/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	37,484.0000	33,035.0000	(11.869)	0	0	0
14/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	49,797.0000	54,612.0000	9.669	0	0	0
14/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,082.0000	11,586.0000	14.918	0	0	0
14/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	66,609.0000	72,021.0000	8.125	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
14/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	126,383.0000	132,309.0000	4.689	0	0	0
14/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	105,533.0000	111,399.0000	5.558	0	0	0
14/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,683.0000	1,141.0000	(32.204)	0	0	0
14/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	638.0000	402.0000	(36.991)	0	0	0
14/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	85,501.0000	91,218.0000	6.686	0	0	0
14/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	209.0000	121.0000	(42.105)	0	0	0
14/08/2006	R204	2007/02/01			Bond Future	8.6180	8.7020	0.975	0.0000	0.0000	0
14/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	33,291.0000	36,010.0000	8.167	0	0	0
14/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	924.0000	704.0000	(23.810)	0	0	0
14/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	147,306.0000	153,040.0000	3.893	0	0	0
14/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	168,652.0000	174,485.0000	3.459	0	0	0
14/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	28,644.0000	31,051.0000	8.403	0	0	0
14/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,976.0000	34,430.0000	(9.337)	0	0	0
14/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	32,009.0000	28,775.0000	(10.103)	0	0	0
14/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	467.0000	347.0000	(25.696)	0	0	0
14/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,292.0000	25,276.0000	(10.660)	0	0	0
14/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	34,979.0000	37,806.0000	8.082	0	0	0
14/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	36,740.0000	39,677.0000	7.994	0	0	0
14/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	30,123.0000	26,997.0000	(10.377)	0	0	0
14/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,685.0000	50,192.0000	7.512	0	0	0
14/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	31,674.0000	34,287.0000	8.250	0	0	0
14/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	107,469.0000	112,818.0000	4.977	0	0	0
14/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,124.0000	6,802.0000	(16.273)	0	0	0
14/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	72,689.0000	77,320.0000	6.371	0	0	0
14/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,003.0000	17,557.0000	(12.228)	0	0	0
14/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	22,170.0000	24,107.0000	8.737	0	0	0
14/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	33,948.0000	30,608.0000	(9.839)	0	0	0
14/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	48,841.0000	44,825.0000	(8.223)	0	0	0
14/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,043.0000	2,439.0000	(19.849)	0	0	0
14/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,646.0000	62,731.0000	6.966	0	0	0
14/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,723.0000	1,348.0000	(21.764)	0	0	0
14/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	126,858.0000	132,436.0000	4.397	0	0	0
14/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,263.0000	11,395.0000	(14.084)	0	0	0
14/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,098.0000	4,180.0000	(18.007)	0	0	0
14/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	89,339.0000	94,374.0000	5.636	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
14/08/2006	R207	2006/11/02			Bond Future	8.5910	8.6750	0.978	0.0000	0.0000	0
14/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	125,947.0000	131,998.0000	4.804	0	0	0
14/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,848.0000	3,687.0000	(36.953)	0	0	0
14/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	26,571.0000	31,931.0000	20.172	0	0	0
14/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	44,402.0000	50,330.0000	13.351	0	0	0
14/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	63,801.0000	69,841.0000	9.467	0	0	0
14/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	15,546.0000	11,435.0000	(26.444)	0	0	0
14/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	16.0000	5.0000	(68.750)	0	0	0
14/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	12,466.0000	16,356.0000	31.205	0	0	0
14/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	205.0000	82.0000	(60.000)	0	0	0
14/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,140.0000	6,080.0000	46.860	0	0	0
14/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,338.0000	4,791.0000	(34.710)	0	0	0
14/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,424.0000	733.0000	(48.525)	0	0	0
14/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	104,642.0000	110,693.0000	5.783	0	0	0
14/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,003.0000	7,656.0000	(30.419)	0	0	0
14/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	83,928.0000	89,978.0000	7.209	0	0	0
14/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	6,747.0000	9,451.0000	40.077	0	0	0
14/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,862.0000	19,117.0000	28.630	0	0	0
14/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,579.0000	2,783.0000	(39.223)	0	0	0
14/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	8,406.0000	11,510.0000	36.926	0	0	0
14/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	10,312.0000	13,815.0000	33.970	0	0	0
14/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,057.0000	6,110.0000	(32.538)	0	0	0
14/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	893.0000	1,486.0000	66.405	0	0	0
14/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	147,862.0000	153,913.0000	4.092	0	0	0
14/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	29,833.0000	24,376.0000	(18.292)	0	0	0
14/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2006	R207	2007/02/01			Bond Future	8.5950	8.6800	0.989	0.0000	0.0000	0
14/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,042.0000	23,395.0000	(13.486)	0	0	0
14/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,216.0000	9,178.0000	(18.170)	0	0	0
14/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,671.0000	16,672.0000	(15.246)	0	0	0
14/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,444.0000	5,100.0000	(20.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	22,903.0000	25,967.0000	13.378	0	0	0
14/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	50,491.0000	55,209.0000	9.344	0	0	0
14/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	709.0000	497.0000	(29.901)	0	0	0
14/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	125,159.0000	131,129.0000	4.770	0	0	0
14/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	3,397.0000	2,591.0000	(23.727)	0	0	0
14/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	16,029.0000	18,445.0000	15.073	0	0	0
14/08/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	66,824.0000	72,080.0000	7.865	0	0	0
14/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	23,186.0000	19,860.0000	(14.345)	0	0	0
14/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	36,406.0000	40,430.0000	11.053	0	0	0
14/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	104,537.0000	110,387.0000	5.596	0	0	0
14/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	19,257.0000	21,993.0000	14.208	0	0	0
14/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	84,980.0000	90,605.0000	6.619	0	0	0
14/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	1,631.0000	1,195.0000	(26.732)	0	0	0
14/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	18,044.0000	15,209.0000	(15.712)	0	0	0
14/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	278.0000	186.0000	(33.094)	0	0	0
14/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	24,886.0000	28,114.0000	12.971	0	0	0
14/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	16,504.0000	13,834.0000	(16.178)	0	0	0
14/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	26,976.0000	30,368.0000	12.574	0	0	0
14/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	9,678.0000	11,353.0000	17.307	0	0	0
14/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	168,818.0000	174,869.0000	3.584	0	0	0
14/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	30.0000	18.0000	(40.000)	0	0	0
14/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	38,068.0000	33,681.0000	(11.524)	0	0	0
14/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	97.0000	62.0000	(36.082)	0	0	0
14/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	146,626.0000	152,653.0000	4.110	0	0	0
14/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	21,385.0000	18,222.0000	(14.791)	0	0	0
14/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	21,027.0000	23,926.0000	13.787	0	0	0

Grand Total: **1,779**