



Derivatives High/Low Report

High/Low for 15/08/2006

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
15/08/2006	GOVI 2006/11/02			jGovi	236.1550	237.0730	0.389	0.0000	0.0000	886
15/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,736.0000	1,070.0000	(38.364)	0	0	0
15/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	63,286.0000	71,800.0000	13.453	0	0	0
15/08/2006	GOVI 2007/02/01			jGovi	241.0840	242.0210	0.389	0.0000	0.0000	0
15/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	111,810.0000	120,869.0000	8.102	0	0	0
15/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	970.0000	659.0000	(32.062)	0	0	0
15/08/2006	J153 2010/08/31			jSwap	8.9030	8.8340	(0.775)	0.0000	0.0000	0
15/08/2006	J157 2015/09/15			jSwap	8.9370	8.8560	(0.906)	0.0000	0.0000	0
15/08/2006	J186 2026/12/21			jSwap	8.7660	8.7010	(0.742)	0.0000	0.0000	0
15/08/2006	J194 2008/02/28			jSwap	8.4400	8.4110	(0.344)	0.0000	0.0000	0
15/08/2006	J201 2014/12/22			jSwap	9.0320	8.9440	(0.974)	0.0000	0.0000	0
15/08/2006	J203 2017/09/15			jSwap	8.8860	8.8080	(0.878)	0.0000	0.0000	0
15/08/2006	J204 2018/12/21			jSwap	8.9070	8.8290	(0.876)	0.0000	0.0000	0
15/08/2006	J207 2020/01/15			jSwap	8.8880	8.8130	(0.844)	0.0000	0.0000	0
15/08/2006	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
15/08/2006	JFRA	2006/11/02			jFra	8.4870	8.4380	(0.577)	0.0000	0.0000	0
15/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	10.0000	11.0000	10.000	0	0	0
15/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,640.0000	3,523.0000	(3.214)	0	0	0
15/08/2006	JFRA	2007/02/01			jFra	8.8110	8.7780	(0.375)	0.0000	0.0000	0
15/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,315.0000	3,242.0000	(2.202)	0	0	0
15/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	117.0000	124.0000	5.983	0	0	0
15/08/2006	JFRA	2007/05/03			jFra	8.9950	8.9440	(0.567)	0.0000	0.0000	0
15/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,834.0000	3,724.0000	(2.869)	0	0	0
15/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	189.0000	203.0000	7.407	0	0	0
15/08/2006	JFRA	2007/08/02			jFra	9.0830	9.0430	(0.440)	0.0000	0.0000	0
15/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,127.0000	4,043.0000	(2.035)	0	0	0
15/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	268.0000	281.0000	4.851	0	0	0
15/08/2006	JFRA	2007/11/01			jFra	9.1720	9.1260	(0.502)	0.0000	0.0000	0
15/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	338.0000	356.0000	5.325	0	0	0
15/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,720.0000	4,617.0000	(2.182)	0	0	0
15/08/2006	JFRA	2008/02/07			jFra	9.1940	9.1390	(0.598)	0.0000	0.0000	0
15/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,233.0000	22,277.0000	0.198	0	0	0
15/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,386.0000	26,293.0000	(0.352)	0	0	0
15/08/2006	JN02	2006/11/02			jNote	9.0240	8.9670	(0.632)	0.0000	0.0000	0
15/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,201.0000	32,242.0000	(2.888)	0	0	0
15/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	834.0000	898.0000	7.674	0	0	0
15/08/2006	JN05	2006/11/02			jNote	9.1150	9.0350	(0.878)	0.0000	0.0000	0
15/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,356.0000	71,288.0000	(4.126)	0	0	0
15/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3.0000	4.0000	33.333	0	0	0
15/08/2006	JN10	2006/11/02			jNote	8.9470	8.8610	(0.961)	0.0000	0.0000	0
15/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
15/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	111,067.0000	105,808.0000	(4.735)	0	0	0

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15/08/2006	JROD	2006/08/31			jRod	7.3400	7.3380	(0.027)	0.0000	0.0000	0
15/08/2006	JROD	2006/09/29			jRod	7.6240	7.6190	(0.066)	0.0000	0.0000	0
15/08/2006	JROD	2006/10/31			jRod	7.9590	7.9520	(0.088)	0.0000	0.0000	0
15/08/2006	JROD	2006/11/30			jRod	7.7590	7.7550	(0.052)	0.0000	0.0000	0
15/08/2006	JROD	2006/12/29			jRod	7.9810	7.9780	(0.038)	0.0000	0.0000	0
15/08/2006	JROD	2007/01/31			jRod	8.2120	8.2110	(0.012)	0.0000	0.0000	0
15/08/2006	JROD	2007/02/28			jRod	8.0160	8.0160	-	0.0000	0.0000	0
15/08/2006	R153	2006/11/02			Bond Future	8.6650	8.4960	(1.950)	8.6700	8.6700	418
15/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,744.0000	6,307.0000	(27.871)	0	0	0
15/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,920.0000	10,513.0000	(24.476)	0	0	0
15/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,684.0000	15,121.0000	29.416	0	0	0
15/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,996.0000	10,796.0000	35.018	0	0	0
15/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,192.0000	9,826.0000	36.624	0	0	0
15/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,926.0000	9,686.0000	(25.066)	0	0	0
15/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,989.0000	8,915.0000	(25.640)	0	0	0
15/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,440.0000	8,908.0000	38.323	0	0	0
15/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,926.0000	5,733.0000	46.026	0	0	0
15/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,420.0000	14,353.0000	(22.079)	0	0	101
15/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,958.0000	27,605.0000	(16.242)	0	0	0
15/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	689.0000	1,210.0000	75.617	0	0	0
15/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,818.0000	2,886.0000	58.746	0	0	0
15/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,156.0000	20,350.0000	(19.105)	0	0	0
15/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,484.0000	35,805.0000	(13.690)	0	0	0
15/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	198.0000	394.0000	98.990	0	0	0
15/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
15/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,248.0000	72,375.0000	(7.506)	0	0	0
15/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,452.0000	44,648.0000	(11.504)	0	0	0
15/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,236.0000	21,368.0000	23.973	0	0	0

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15/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,705.0000	3,962.0000	(30.552)	0	0	0
15/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,875.0000	63,006.0000	(8.521)	0	0	0
15/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,630.0000	2,435.0000	(32.920)	0	0	0
15/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,670.0000	28,350.0000	19.772	0	0	0
15/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	60.0000	130.0000	116.667	0	0	0
15/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
15/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,602.0000	53,749.0000	(9.820)	0	0	0
15/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	16.0000	37.0000	131.250	0	0	0
15/08/2006	R153	2007/02/01			Bond Future	8.5970	8.5040	(1.082)	0.0000	0.0000	0
15/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,430.0000	20,121.0000	9.175	0	0	0
15/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,172.0000	19,310.0000	(8.795)	0	0	0
15/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,711.0000	16,062.0000	(9.311)	0	0	0
15/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,173.0000	14,628.0000	(9.553)	0	0	0
15/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,638.0000	16,132.0000	10.206	0	0	0
15/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,783.0000	10,959.0000	12.021	0	0	0
15/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,454.0000	12,107.0000	(10.012)	0	0	0
15/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,904.0000	14,293.0000	10.764	0	0	0
15/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,923.0000	15,327.0000	(9.431)	0	0	0
15/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,754.0000	15,196.0000	10.484	0	0	0
15/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,660.0000	25,576.0000	8.098	0	0	0
15/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,251.0000	2,679.0000	19.014	0	0	0
15/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,613.0000	9,492.0000	(10.563)	0	0	0
15/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,088.0000	29,702.0000	(7.436)	0	0	0
15/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,032.0000	4,685.0000	16.195	0	0	0
15/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,756.0000	36,145.0000	(6.737)	0	0	0
15/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,199.0000	24,068.0000	(8.134)	0	0	0
15/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,515.0000	7,422.0000	13.922	0	0	0
15/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	205.0000	260.0000	26.829	0	0	0
15/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	754.0000	926.0000	22.812	0	0	0
15/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,410.0000	31,523.0000	7.185	0	0	0
15/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,392.0000	51,526.0000	(5.269)	0	0	0
15/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	404.0000	504.0000	24.752	0	0	0
15/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,336.0000	1,615.0000	20.883	0	0	0
15/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,728.0000	59,790.0000	(4.684)	0	0	0
15/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,368.0000	43,608.0000	(5.952)	0	0	0

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15/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,366.0000	7,441.0000	(11.057)	0	0	0
15/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,296.0000	68,313.0000	(4.184)	0	0	0
15/08/2006	R157	2006/11/02			Bond Future	8.7300	8.6290	(1.157)	0.0000	0.0000	7
15/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,889.0000	3,883.0000	34.406	0	0	0
15/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	108.0000	168.0000	55.556	0	0	0
15/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,932.0000	65,125.0000	10.509	0	0	0
15/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	358.0000	534.0000	49.162	0	0	0
15/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,861.0000	3,724.0000	(23.390)	0	0	0
15/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,925.0000	36,421.0000	(13.128)	0	0	0
15/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,854.0000	80,458.0000	8.942	0	0	0
15/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	74,573.0000	67,682.0000	(9.241)	0	0	158
15/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,992.0000	6,273.0000	(21.509)	0	0	0
15/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,851.0000	50,461.0000	12.508	0	0	0
15/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,023.0000	1,460.0000	42.717	0	0	0
15/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	133,716.0000	126,404.0000	(5.468)	0	0	0
15/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	28.0000	45.0000	60.714	0	0	0
15/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,587.0000	8,412.0000	27.706	0	0	0
15/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	113,363.0000	106,095.0000	(6.411)	0	0	0
15/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	57,151.0000	50,816.0000	(11.085)	0	0	0
15/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,892.0000	2,166.0000	(25.104)	0	0	0
15/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	6.0000	10.0000	66.667	0	0	0
15/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	154,525.0000	147,201.0000	(4.740)	0	0	0
15/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,782.0000	10,286.0000	(19.527)	0	0	0
15/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	32,101.0000	36,935.0000	15.059	0	0	0
15/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,638.0000	15,476.0000	22.456	0	0	0
15/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	29,410.0000	24,919.0000	(15.270)	0	0	117
15/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,233.0000	21,164.0000	(16.126)	0	0	0
15/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	93,570.0000	86,417.0000	(7.645)	0	0	0
15/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,264.0000	22,984.0000	(15.698)	0	0	0
15/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	0.0000	20,986.0000	100.000	16,700	16,700	20
15/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,817.0000	16,371.0000	(17.389)	0	0	0
15/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,789.0000	19,050.0000	20.654	0	0	0
15/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,163.0000	17,212.0000	21.528	0	0	0
15/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	21,261.0000	25,145.0000	18.268	0	0	0
15/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	0.0000	19,458.0000	100.000	19,800	19,800	20

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15/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,683.0000	26,981.0000	(14.841)	0	0	0
15/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	11,226.0000	13,853.0000	23.401	0	0	0
15/08/2006	R157	2007/02/01			Bond Future	8.7370	8.6390	(1.122)	0.0000	0.0000	0
15/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,065.0000	11,782.0000	17.059	0	0	0
15/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	63,547.0000	58,321.0000	(8.224)	0	0	0
15/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,791.0000	6,946.0000	19.945	0	0	0
15/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	78,093.0000	72,305.0000	(7.412)	0	0	0
15/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,955.0000	2,427.0000	24.143	0	0	0
15/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	112,973.0000	106,501.0000	(5.729)	0	0	0
15/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,475.0000	21,719.0000	(11.260)	0	0	0
15/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	50,931.0000	46,330.0000	(9.034)	0	0	0
15/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,862.0000	47,050.0000	9.771	0	0	0
15/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,045.0000	1,320.0000	26.316	0	0	0
15/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,920.0000	18,263.0000	14.717	0	0	0
15/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,426.0000	59,122.0000	8.628	0	0	0
15/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,907.0000	28,020.0000	12.498	0	0	0
15/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,104.0000	9,657.0000	(13.031)	0	0	0
15/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,008.0000	85,504.0000	6.869	0	0	0
15/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	131,973.0000	125,305.0000	(5.053)	0	0	0
15/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	36,185.0000	32,481.0000	(10.236)	0	0	0
15/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,457.0000	4,217.0000	21.984	0	0	0
15/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,464.0000	29,704.0000	12.243	0	0	0
15/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	94,935.0000	88,752.0000	(6.513)	0	0	0
15/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	38,200.0000	34,370.0000	(10.026)	0	0	0
15/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	14,487.0000	12,676.0000	(12.501)	0	0	0
15/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,242.0000	30,664.0000	(10.449)	0	0	0
15/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,888.0000	16,641.0000	(11.896)	0	0	0
15/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,861.0000	71,994.0000	7.677	0	0	0
15/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,287.0000	36,331.0000	(9.820)	0	0	0
15/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,408.0000	26,395.0000	12.761	0	0	0
15/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,080.0000	31,446.0000	11.987	0	0	0
15/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,570.0000	27,243.0000	(10.883)	0	0	0
15/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,487.0000	35,104.0000	11.487	0	0	0
15/08/2006	R186	2006/11/02			Bond Future	8.4970	8.4150	(0.965)	0.0000	0.0000	59

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
15/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,649.0000	37,232.0000	(12.701)	0	0	0
15/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	30,710.0000	26,333.0000	(14.253)	0	0	0
15/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	20,738.0000	24,367.0000	17.499	0	0	0
15/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,097.0000	40,420.0000	(12.315)	0	0	0
15/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	31,039.0000	35,707.0000	15.039	0	0	0
15/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	18,526.0000	21,895.0000	18.185	0	0	0
15/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	49,688.0000	43,752.0000	(11.947)	0	0	0
15/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	16,417.0000	19,526.0000	18.938	0	0	0
15/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	92.0000	135.0000	46.739	0	0	0
15/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	183,336.0000	174,334.0000	(4.910)	0	0	0
15/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	90,563.0000	82,639.0000	(8.750)	0	0	0
15/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	4,097.0000	5,219.0000	27.386	0	0	0
15/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	217,974.0000	208,939.0000	(4.145)	0	0	0
15/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	19.0000	30.0000	57.895	0	0	0
15/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	118,957.0000	110,384.0000	(7.207)	0	0	0
15/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,743.0000	16,559.0000	(16.127)	0	0	0
15/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	9,495.0000	11,616.0000	22.338	0	0	0
15/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	46,996.0000	52,858.0000	12.473	0	0	0
15/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	65,982.0000	59,058.0000	(10.494)	0	0	0
15/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,406.0000	1,878.0000	33.570	0	0	0
15/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	65,553.0000	72,393.0000	10.434	0	0	0
15/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	150,151.0000	141,254.0000	(5.925)	0	0	0
15/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,310.0000	10,105.0000	(17.912)	0	0	0
15/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	357.0000	506.0000	41.737	0	0	0
15/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	253,985.0000	244,942.0000	(3.560)	0	0	0
15/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
15/08/2006	R186	2007/02/01			Bond Future	8.4980	8.4140	(0.988)	0.0000	0.0000	0
15/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	39,437.0000	43,577.0000	10.498	0	0	0
15/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,326.0000	56,254.0000	(8.271)	0	0	0
15/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	50,508.0000	55,299.0000	9.486	0	0	0
15/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	50,290.0000	45,869.0000	(8.791)	0	0	0
15/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	36,874.0000	40,847.0000	10.775	0	0	0
15/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	82,946.0000	89,153.0000	7.483	0	0	0
15/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,388.0000	59,149.0000	(8.137)	0	0	0
15/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	217,963.0000	209,073.0000	(4.079)	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
15/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	5,006.0000	5,958.0000	19.017	0	0	0
15/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	9,543.0000	11,103.0000	16.347	0	0	0
15/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	25,369.0000	28,495.0000	12.322	0	0	0
15/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,410.0000	1,731.0000	22.766	0	0	0
15/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	30,108.0000	27,104.0000	(9.977)	0	0	0
15/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	126,446.0000	118,795.0000	(6.051)	0	0	0
15/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	102,292.0000	95,383.0000	(6.754)	0	0	0
15/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	39,024.0000	35,355.0000	(9.402)	0	0	0
15/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	16,262.0000	18,564.0000	14.156	0	0	0
15/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	153,920.0000	145,660.0000	(5.366)	0	0	0
15/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	252,961.0000	243,917.0000	(3.575)	0	0	0
15/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,571.0000	62,164.0000	(8.002)	0	0	0
15/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,747.0000	3,320.0000	20.859	0	0	0
15/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	34,391.0000	38,195.0000	11.061	0	0	0
15/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	81,619.0000	75,533.0000	(7.457)	0	0	0
15/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	66,013.0000	71,555.0000	8.395	0	0	0
15/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	674.0000	841.0000	24.777	0	0	0
15/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	184,861.0000	176,222.0000	(4.673)	0	0	0
15/08/2006	R194	2006/11/02			Bond Future	8.7180	8.6290	(1.021)	0.0000	0.0000	0
15/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	24.0000	35.0000	45.833	0	0	0
15/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	238.0000	315.0000	32.353	0	0	0
15/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,328.0000	17,242.0000	(5.925)	0	0	0
15/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
15/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,256.0000	11,236.0000	(8.322)	0	0	0
15/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,474.0000	20,381.0000	(5.090)	0	0	0
15/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	74.0000	104.0000	40.541	0	0	0
15/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,228.0000	14,161.0000	(7.007)	0	0	0
15/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,646.0000	23,551.0000	(4.443)	0	0	0
15/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,259.0000	33,162.0000	(3.202)	0	0	0
15/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
15/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,070.0000	6,254.0000	(11.542)	0	0	0
15/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	605.0000	766.0000	26.612	0	0	0
15/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,500.0000	8,565.0000	(9.842)	0	0	0

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15/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,926.0000	3,410.0000	16.541	0	0	0
15/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,284.0000	1,565.0000	21.885	0	0	0
15/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,651.0000	3,105.0000	17.126	0	0	0
15/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,723.0000	4,080.0000	(13.614)	0	0	0
15/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,380.0000	3,768.0000	(13.973)	0	0	0
15/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,082.0000	4,410.0000	(13.223)	0	0	0
15/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,393.0000	2,818.0000	17.760	0	0	0
15/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,040.0000	29,944.0000	(3.531)	0	0	0
15/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,836.0000	26,739.0000	(3.941)	0	0	0
15/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
15/08/2006	R194	2007/02/01			Bond Future	8.7970	8.6870	(1.250)	0.0000	0.0000	0
15/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,719.0000	12,746.0000	(7.092)	0	0	0
15/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	115.0000	148.0000	28.696	0	0	0
15/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,608.0000	10,701.0000	(7.814)	0	0	0
15/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,947.0000	19,876.0000	(5.113)	0	0	0
15/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,043.0000	15,026.0000	(6.339)	0	0	0
15/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	208.0000	262.0000	25.962	0	0	0
15/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,461.0000	17,412.0000	(5.682)	0	0	0
15/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	359.0000	445.0000	23.955	0	0	0
15/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,032.0000	1,229.0000	19.089	0	0	0
15/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	594.0000	724.0000	21.886	0	0	0
15/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,692.0000	8,865.0000	(8.533)	0	0	0
15/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,657.0000	1,933.0000	16.657	0	0	0
15/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,843.0000	5,385.0000	11.191	0	0	0
15/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,314.0000	4,753.0000	(10.557)	0	0	0
15/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,560.0000	4,013.0000	12.725	0	0	0
15/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,570.0000	5,095.0000	11.488	0	0	0
15/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,543.0000	5,893.0000	(9.934)	0	0	0
15/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,543.0000	4,964.0000	(10.446)	0	0	0
15/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,780.0000	5,184.0000	(10.311)	0	0	0
15/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,305.0000	4,812.0000	11.777	0	0	0
15/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,514.0000	2,877.0000	14.439	0	0	0
15/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,018.0000	7,279.0000	(9.217)	0	0	0
15/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,480.0000	22,395.0000	(4.621)	0	0	0
15/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	61.0000	79.0000	29.508	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
15/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,048.0000	24,954.0000	(4.200)	0	0	0
15/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,639.0000	27,541.0000	(3.834)	0	0	0
15/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	31.0000	41.0000	32.258	0	0	0
15/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	15.0000	20.0000	33.333	0	0	0
15/08/2006	R201	2006/11/02			Bond Future	8.7200	8.6370	(0.952)	0.0000	0.0000	26
15/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,317.0000	18,511.0000	(13.163)	0	0	0
15/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,011.0000	39,661.0000	10.136	0	0	0
15/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,494.0000	13,469.0000	17.183	0	0	0
15/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	121,793.0000	117,016.0000	(3.922)	0	0	0
15/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,471.0000	13,208.0000	(14.627)	0	0	0
15/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
15/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,217.0000	15,685.0000	(13.899)	0	0	0
15/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	6,165.0000	5,035.0000	(18.329)	0	0	0
15/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,187.0000	16,436.0000	15.853	0	0	0
15/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,921.0000	8,280.0000	(16.541)	0	0	0
15/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,801.0000	14,913.0000	16.499	0	0	0
15/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	867.0000	1,153.0000	32.987	0	0	0
15/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,269.0000	12,106.0000	17.889	0	0	0
15/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,722.0000	17,053.0000	(13.533)	0	0	0
15/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,863.0000	29,264.0000	(10.952)	0	0	0
15/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	17,191.0000	19,708.0000	14.641	0	0	0
15/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	105,349.0000	100,581.0000	(4.526)	0	0	0
15/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,004.0000	20,060.0000	(12.798)	0	0	0
15/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,403.0000	6,585.0000	21.877	0	0	0
15/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	25.0000	37.0000	48.000	0	0	0
15/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	58,607.0000	54,113.0000	(7.668)	0	0	0
15/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	89,261.0000	84,521.0000	(5.310)	0	0	0
15/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	95.0000	135.0000	42.105	0	0	0
15/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,833.0000	28,973.0000	12.155	0	0	0
15/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	308.0000	425.0000	37.987	0	0	0
15/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,406.0000	3,052.0000	26.850	0	0	0
15/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,866.0000	40,732.0000	(9.214)	0	0	0
15/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	73,615.0000	68,951.0000	(6.336)	0	0	0
15/08/2006	R201	2007/02/01			Bond Future	8.7310	8.6440	(0.996)	0.0000	0.0000	0

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15/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	44,196.0000	47,483.0000	7.437	0	0	0
15/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,182.0000	28,485.0000	(8.649)	0	0	0
15/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,596.0000	13,983.0000	(10.342)	0	0	0
15/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,955.0000	23,157.0000	10.508	0	0	0
15/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	120,125.0000	115,356.0000	(3.970)	0	0	0
15/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,683.0000	29,898.0000	(8.521)	0	0	0
15/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	566.0000	697.0000	23.145	0	0	0
15/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,607.0000	21,721.0000	10.782	0	0	0
15/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,350.0000	24,638.0000	10.237	0	0	0
15/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,792.0000	10,040.0000	14.195	0	0	0
15/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,115.0000	18,151.0000	(9.764)	0	0	0
15/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,790.0000	26,163.0000	9.975	0	0	0
15/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,351.0000	25,824.0000	(8.913)	0	0	0
15/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,072.0000	38,006.0000	8.366	0	0	0
15/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,739.0000	27,127.0000	(8.783)	0	0	0
15/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,737.0000	23,378.0000	(9.166)	0	0	0
15/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,803.0000	29,343.0000	9.477	0	0	0
15/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,319.0000	58,283.0000	(6.476)	0	0	0
15/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,509.0000	71,193.0000	(5.716)	0	0	0
15/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,256.0000	6,118.0000	16.400	0	0	0
15/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	104,573.0000	99,901.0000	(4.468)	0	0	0
15/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,908.0000	2,283.0000	19.654	0	0	0
15/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,927.0000	47,276.0000	(7.169)	0	0	0
15/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,587.0000	15,263.0000	12.335	0	0	0
15/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	41,062.0000	37,838.0000	(7.852)	0	0	0
15/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,244.0000	3,828.0000	18.002	0	0	0
15/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	89,652.0000	85,127.0000	(5.047)	0	0	0
15/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,067.0000	1,295.0000	21.368	0	0	0
15/08/2006	R203	2006/11/02			Bond Future	8.7020	8.6090	(1.069)	0.0000	0.0000	0
15/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	34,442.0000	29,333.0000	(14.834)	0	0	0
15/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	105,631.0000	99,299.0000	(5.994)	0	0	0
15/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	11.0000	20.0000	81.818	0	0	0
15/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,098.0000	4,330.0000	39.768	0	0	0
15/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	125,318.0000	118,978.0000	(5.059)	0	0	0
15/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	67,897.0000	61,730.0000	(9.083)	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
15/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	63.0000	108.0000	71.429	0	0	0
15/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,062.0000	1,585.0000	49.247	0	0	0
15/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
15/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,406.0000	14,508.0000	27.196	0	0	0
15/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	292.0000	467.0000	59.932	0	0	0
15/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,597.0000	11,178.0000	30.022	0	0	0
15/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	86,451.0000	80,155.0000	(7.283)	0	0	0
15/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,945.0000	11,706.0000	(21.673)	0	0	0
15/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,323.0000	44,505.0000	(11.561)	0	0	0
15/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,231.0000	17,218.0000	(18.902)	0	0	0
15/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,990.0000	15,230.0000	(19.800)	0	0	0
15/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,744.0000	18,369.0000	24.586	0	0	0
15/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,936.0000	12,776.0000	28.583	0	0	0
15/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,493.0000	8,776.0000	(23.640)	0	0	0
15/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,387.0000	9,716.0000	31.528	0	0	0
15/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	145,487.0000	139,146.0000	(4.358)	0	0	0
15/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,893.0000	13,392.0000	(20.725)	0	0	0
15/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	166,146.0000	159,805.0000	(3.817)	0	0	0
15/08/2006	R203	2007/02/01			Bond Future	8.7130	8.6170	(1.102)	0.0000	0.0000	0
15/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,161.0000	5,301.0000	27.397	0	0	0
15/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,745.0000	80,624.0000	(7.056)	0	0	0
15/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,394.0000	63,591.0000	(8.362)	0	0	0
15/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	912.0000	1,240.0000	35.965	0	0	0
15/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,048.0000	2,694.0000	31.543	0	0	0
15/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	105,120.0000	98,820.0000	(5.993)	0	0	0
15/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	39,331.0000	34,702.0000	(11.769)	0	0	0
15/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,046.0000	15,130.0000	(16.159)	0	0	0
15/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	20,517.0000	24,049.0000	17.215	0	0	0
15/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	365.0000	514.0000	40.822	0	0	0
15/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	53,443.0000	48,135.0000	(9.932)	0	0	0
15/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,102.0000	9,031.0000	(18.654)	0	0	0
15/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,045.0000	34,423.0000	14.571	0	0	0
15/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,370.0000	21,743.0000	(14.296)	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
15/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,698.0000	9,518.0000	23.643	0	0	0
15/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,387.0000	17,208.0000	19.608	0	0	0
15/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	131.0000	191.0000	45.802	0	0	0
15/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	143,991.0000	137,564.0000	(4.463)	0	0	0
15/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,507.0000	18,235.0000	(15.214)	0	0	0
15/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,259.0000	157,817.0000	(3.922)	0	0	0
15/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,282.0000	20,458.0000	18.378	0	0	0
15/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,254.0000	117,865.0000	(5.142)	0	0	0
15/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
15/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,453.0000	23,649.0000	(13.856)	0	0	0
15/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	42.0000	63.0000	50.000	0	0	0
15/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,068.0000	15,713.0000	20.240	0	0	0
15/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,792.0000	18,790.0000	18.984	0	0	0
15/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,388.0000	19,938.0000	(14.751)	0	0	0
15/08/2006	R204	2006/11/02			Bond Future	8.6950	8.6020	(1.070)	0.0000	0.0000	0
15/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
15/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	23,377.0000	19,796.0000	(15.318)	0	0	0
15/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,169.0000	15,157.0000	(16.578)	0	0	0
15/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	153,841.0000	147,170.0000	(4.336)	0	0	0
15/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	175,964.0000	169,290.0000	(3.793)	0	0	0
15/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	14,906.0000	17,805.0000	19.449	0	0	0
15/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
15/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,086.0000	25,749.0000	16.585	0	0	0
15/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	21,529.0000	18,140.0000	(15.742)	0	0	0
15/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,307.0000	21,593.0000	17.949	0	0	0
15/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,340.0000	21,565.0000	(14.897)	0	0	0
15/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,558.0000	19,652.0000	18.686	0	0	0
15/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,141.0000	1,576.0000	38.124	0	0	0
15/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,421.0000	23,451.0000	(14.478)	0	0	0
15/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,586.0000	9,430.0000	(18.609)	0	0	0
15/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	13,353.0000	16,057.0000	20.250	0	0	0
15/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	402.0000	579.0000	44.030	0	0	0
15/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	91,218.0000	84,721.0000	(7.122)	0	0	0
15/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	72,021.0000	65,781.0000	(8.664)	0	0	0
15/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,591.0000	34,678.0000	(12.409)	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
15/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	31.0000	49.0000	58.065	0	0	0
15/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,035.0000	37,554.0000	13.679	0	0	0
15/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	111,399.0000	104,785.0000	(5.937)	0	0	0
15/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	132,309.0000	125,652.0000	(5.031)	0	0	0
15/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	121.0000	182.0000	50.413	0	0	0
15/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,159.0000	4,132.0000	30.801	0	0	0
15/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	54,612.0000	48,910.0000	(10.441)	0	0	0
15/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,071.0000	8,832.0000	24.905	0	0	0
15/08/2006	R204	2007/02/01			Bond Future	8.7020	8.6060	(1.103)	0.0000	0.0000	0
15/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	704.0000	890.0000	26.420	0	0	0
15/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,276.0000	28,327.0000	12.071	0	0	0
15/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	174,485.0000	167,776.0000	(3.845)	0	0	0
15/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	153,040.0000	146,418.0000	(4.327)	0	0	0
15/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	36,010.0000	32,498.0000	(9.753)	0	0	0
15/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	28,775.0000	32,070.0000	11.451	0	0	0
15/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	347.0000	446.0000	28.530	0	0	0
15/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	26,997.0000	30,171.0000	11.757	0	0	0
15/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,806.0000	34,173.0000	(9.610)	0	0	0
15/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,677.0000	35,921.0000	(9.466)	0	0	0
15/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	34,287.0000	30,893.0000	(9.899)	0	0	0
15/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,192.0000	45,814.0000	(8.723)	0	0	0
15/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,608.0000	34,022.0000	11.154	0	0	0
15/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	94,374.0000	88,416.0000	(6.313)	0	0	0
15/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,557.0000	19,987.0000	13.841	0	0	0
15/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,180.0000	5,030.0000	20.335	0	0	0
15/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,348.0000	1,676.0000	24.332	0	0	0
15/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,395.0000	13,213.0000	15.954	0	0	0
15/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,430.0000	38,078.0000	10.595	0	0	0
15/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	31,051.0000	27,891.0000	(10.177)	0	0	0
15/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	112,818.0000	106,554.0000	(5.552)	0	0	0
15/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,439.0000	2,983.0000	22.304	0	0	0
15/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,436.0000	125,956.0000	(4.893)	0	0	0
15/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,731.0000	57,741.0000	(7.955)	0	0	0
15/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,825.0000	49,019.0000	9.356	0	0	0
15/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	24,107.0000	21,493.0000	(10.843)	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
15/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,802.0000	8,061.0000	18.509	0	0	0
15/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	77,320.0000	71,771.0000	(7.177)	0	0	0
15/08/2006	R207	2006/11/02			Bond Future	8.6750	8.5810	(1.084)	0.0000	0.0000	0
15/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	89,978.0000	83,204.0000	(7.529)	0	0	0
15/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	69,841.0000	63,075.0000	(9.688)	0	0	0
15/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
15/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	110,693.0000	103,918.0000	(6.121)	0	0	0
15/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	50,330.0000	43,665.0000	(13.243)	0	0	0
15/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	131,998.0000	125,223.0000	(5.133)	0	0	0
15/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	733.0000	1,405.0000	91.678	0	0	0
15/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	31,931.0000	25,828.0000	(19.113)	0	0	0
15/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	5.0000	14.0000	180.000	0	0	0
15/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	82.0000	192.0000	134.146	0	0	0
15/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	19,117.0000	14,183.0000	(25.809)	0	0	0
15/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,815.0000	9,707.0000	(29.736)	0	0	0
15/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,451.0000	6,242.0000	(33.954)	0	0	0
15/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,656.0000	11,222.0000	46.578	0	0	0
15/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,791.0000	7,457.0000	55.646	0	0	0
15/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,510.0000	7,848.0000	(31.816)	0	0	0
15/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,783.0000	4,624.0000	66.152	0	0	0
15/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	6,110.0000	9,223.0000	50.949	0	0	0
15/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,080.0000	3,749.0000	(38.339)	0	0	0
15/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,687.0000	5,926.0000	60.727	0	0	0
15/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,356.0000	11,820.0000	(27.733)	0	0	0
15/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	11,435.0000	15,879.0000	38.863	0	0	0
15/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,486.0000	752.0000	(49.394)	0	0	0
15/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	24,376.0000	30,416.0000	24.778	0	0	0
15/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	153,913.0000	147,138.0000	(4.402)	0	0	0
15/08/2006	R207	2007/02/01			Bond Future	8.6800	8.5840	(1.106)	0.0000	0.0000	0
15/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	19,860.0000	23,371.0000	17.679	0	0	0
15/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,209.0000	49,693.0000	(9.991)	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
15/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	1,195.0000	1,604.0000	34.226	0	0	0
15/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	90,605.0000	84,164.0000	(7.109)	0	0	0
15/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	5,100.0000	6,435.0000	26.176	0	0	0
15/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	21,993.0000	18,654.0000	(15.182)	0	0	0
15/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	497.0000	690.0000	38.833	0	0	0
15/08/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	72,080.0000	66,008.0000	(8.424)	0	0	0
15/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	110,387.0000	103,728.0000	(6.032)	0	0	0
15/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	2,591.0000	3,369.0000	30.027	0	0	0
15/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	186.0000	266.0000	43.011	0	0	0
15/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	131,129.0000	124,359.0000	(5.163)	0	0	0
15/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	40,430.0000	35,656.0000	(11.808)	0	0	0
15/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	9,178.0000	11,255.0000	22.630	0	0	0
15/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	30,368.0000	26,290.0000	(13.429)	0	0	0
15/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	25,967.0000	22,256.0000	(14.291)	0	0	0
15/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	28,114.0000	24,218.0000	(13.858)	0	0	0
15/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	13,834.0000	16,606.0000	20.038	0	0	0
15/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	18,445.0000	15,474.0000	(16.107)	0	0	0
15/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	23,395.0000	27,275.0000	16.585	0	0	0
15/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	16,672.0000	19,812.0000	18.834	0	0	0
15/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	18,222.0000	21,548.0000	18.253	0	0	0
15/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	23,926.0000	20,401.0000	(14.733)	0	0	0
15/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	15,209.0000	18,165.0000	19.436	0	0	0
15/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	174,869.0000	168,027.0000	(3.913)	0	0	0
15/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	11,353.0000	9,250.0000	(18.524)	0	0	0
15/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	18.0000	28.0000	55.556	0	0	0
15/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	33,681.0000	38,428.0000	14.094	0	0	0
15/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	62.0000	92.0000	48.387	0	0	0
15/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	152,653.0000	145,832.0000	(4.468)	0	0	0

Grand Total:

1,812