



Derivatives High/Low Report

High/Low for 16/08/2006

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
16/08/2006	GOVI 2006/11/02			jGovi	237.0730	237.3980	0.137	0.0000	0.0000	886
16/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,070.0000	875.0000	(18.224)	0	0	0
16/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	71,800.0000	74,855.0000	4.255	0	0	0
16/08/2006	GOVI 2007/02/01			jGovi	242.0210	242.3580	0.139	0.0000	0.0000	0
16/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	120,869.0000	124,144.0000	2.710	0	0	0
16/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	659.0000	564.0000	(14.416)	0	0	0
16/08/2006	J153 2010/08/31			jSwap	8.8340	8.7910	(0.487)	0.0000	0.0000	0
16/08/2006	J157 2015/09/15			jSwap	8.8560	8.8290	(0.305)	0.0000	0.0000	0
16/08/2006	J186 2026/12/21			jSwap	8.7010	8.6150	(0.988)	0.0000	0.0000	0
16/08/2006	J194 2008/02/28			jSwap	8.4110	8.3960	(0.178)	0.0000	0.0000	0
16/08/2006	J201 2014/12/22			jSwap	8.9440	8.9220	(0.246)	0.0000	0.0000	0
16/08/2006	J203 2017/09/15			jSwap	8.8080	8.7820	(0.295)	0.0000	0.0000	0
16/08/2006	J204 2018/12/21			jSwap	8.8290	8.7890	(0.453)	0.0000	0.0000	0
16/08/2006	J207 2020/01/15			jSwap	8.8130	8.7630	(0.567)	0.0000	0.0000	0
16/08/2006	JBAR 2005/12/21			jBar	8.0790	8.1130	0.421	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
16/08/2006	JFRA	2006/11/02			jFra	8.4380	8.4580	0.237	0.0000	0.0000	0
16/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,523.0000	3,570.0000	1.334	0	0	0
16/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	11.0000	10.0000	(9.091)	0	0	0
16/08/2006	JFRA	2007/02/01			jFra	8.7780	8.7640	(0.159)	0.0000	0.0000	0
16/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,242.0000	3,210.0000	(0.987)	0	0	0
16/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	124.0000	126.0000	1.613	0	0	0
16/08/2006	JFRA	2007/05/03			jFra	8.9440	8.9200	(0.268)	0.0000	0.0000	0
16/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,724.0000	3,673.0000	(1.369)	0	0	0
16/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	203.0000	209.0000	2.956	0	0	0
16/08/2006	JFRA	2007/08/02			jFra	9.0430	8.9800	(0.697)	0.0000	0.0000	0
16/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,043.0000	3,913.0000	(3.215)	0	0	0
16/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	281.0000	304.0000	8.185	0	0	0
16/08/2006	JFRA	2007/11/01			jFra	9.1260	9.0940	(0.351)	0.0000	0.0000	0
16/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	356.0000	368.0000	3.371	0	0	0
16/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,617.0000	4,546.0000	(1.538)	0	0	0
16/08/2006	JFRA	2008/02/07			jFra	9.1390	9.0830	(0.613)	0.0000	0.0000	0
16/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,293.0000	26,201.0000	(0.350)	0	0	0
16/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,277.0000	22,321.0000	0.198	0	0	0
16/08/2006	JN02	2006/11/02			jNote	8.9670	8.9320	(0.390)	0.0000	0.0000	0
16/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	898.0000	931.0000	3.675	0	0	0
16/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,242.0000	31,644.0000	(1.855)	0	0	0
16/08/2006	JN05	2006/11/02			jNote	9.0350	8.9810	(0.598)	0.0000	0.0000	0
16/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	4.0000	6.0000	50.000	0	0	0
16/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	71,288.0000	69,210.0000	(2.915)	0	0	0
16/08/2006	JN10	2006/11/02			jNote	8.8610	8.8370	(0.271)	0.0000	0.0000	0
16/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	105,808.0000	104,405.0000	(1.326)	0	0	0
16/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	JROD	2006/08/31			jRod	7.3380	7.3380	-	0.0000	0.0000	0
16/08/2006	JROD	2006/09/29			jRod	7.6190	7.6260	0.092	0.0000	0.0000	0
16/08/2006	JROD	2006/10/31			jRod	7.9520	7.9730	0.264	0.0000	0.0000	0
16/08/2006	JROD	2006/11/30			jRod	7.7550	7.7700	0.193	0.0000	0.0000	0
16/08/2006	JROD	2006/12/29			jRod	7.9780	7.9950	0.213	0.0000	0.0000	0
16/08/2006	JROD	2007/01/31			jRod	8.2110	8.2270	0.195	0.0000	0.0000	0
16/08/2006	JROD	2007/02/28			jRod	8.0160	8.0270	0.137	0.0000	0.0000	0
16/08/2006	R153	2006/11/02			Bond Future	8.4960	8.5450	0.577	0.0000	0.0000	418
16/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,826.0000	8,923.0000	(9.190)	0	0	0
16/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,307.0000	6,881.0000	9.101	0	0	0
16/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,686.0000	10,491.0000	8.311	0	0	0
16/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,915.0000	9,670.0000	8.469	0	0	0
16/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,908.0000	8,055.0000	(9.576)	0	0	0
16/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,513.0000	11,368.0000	8.133	0	0	0
16/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,796.0000	9,844.0000	(8.818)	0	0	0
16/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,121.0000	13,988.0000	(7.493)	0	0	0
16/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,353.0000	15,412.0000	7.378	0	0	101
16/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,733.0000	5,085.0000	(11.303)	0	0	0
16/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,605.0000	29,103.0000	5.427	0	0	0
16/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	20,350.0000	21,653.0000	6.403	0	0	0
16/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,886.0000	2,482.0000	(13.999)	0	0	0
16/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,210.0000	1,002.0000	(17.190)	0	0	0
16/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	394.0000	310.0000	(21.320)	0	0	0
16/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	35,805.0000	37,429.0000	4.536	0	0	0
16/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,375.0000	74,081.0000	2.357	0	0	0
16/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	63,006.0000	64,710.0000	2.705	0	0	0
16/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	130.0000	99.0000	(23.846)	0	0	0

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16/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	44,648.0000	46,323.0000	3.752	0	0	0
16/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	21,368.0000	20,049.0000	(6.173)	0	0	0
16/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,435.0000	2,686.0000	10.308	0	0	0
16/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,350.0000	26,894.0000	(5.136)	0	0	0
16/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,962.0000	4,351.0000	9.818	0	0	0
16/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
16/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	37.0000	27.0000	(27.027)	0	0	0
16/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	53,749.0000	55,446.0000	3.157	0	0	0
16/08/2006	R153	2007/02/01			Bond Future	8.5040	8.4530	(0.600)	0.0000	0.0000	0
16/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,959.0000	11,627.0000	6.095	0	0	0
16/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,121.0000	21,070.0000	4.716	0	0	0
16/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,196.0000	16,009.0000	5.350	0	0	0
16/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,327.0000	14,470.0000	(5.591)	0	0	0
16/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,628.0000	13,798.0000	(5.674)	0	0	0
16/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,132.0000	16,973.0000	5.213	0	0	0
16/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,293.0000	15,078.0000	5.492	0	0	0
16/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,107.0000	11,385.0000	(5.963)	0	0	0
16/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,062.0000	15,177.0000	(5.510)	0	0	0
16/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	19,310.0000	18,307.0000	(5.194)	0	0	0
16/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,422.0000	7,942.0000	7.006	0	0	0
16/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,679.0000	2,930.0000	9.369	0	0	0
16/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,145.0000	34,726.0000	(3.926)	0	0	0
16/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,492.0000	8,892.0000	(6.321)	0	0	0
16/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,702.0000	28,410.0000	(4.350)	0	0	0
16/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,685.0000	5,063.0000	8.068	0	0	0
16/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,068.0000	22,918.0000	(4.778)	0	0	0
16/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,576.0000	26,647.0000	4.188	0	0	0
16/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	260.0000	293.0000	12.692	0	0	0
16/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,441.0000	6,947.0000	(6.639)	0	0	0
16/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,313.0000	66,675.0000	(2.398)	0	0	0
16/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	504.0000	564.0000	11.905	0	0	0
16/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	59,790.0000	58,180.0000	(2.693)	0	0	0
16/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	51,526.0000	49,958.0000	(3.043)	0	0	0
16/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,523.0000	32,700.0000	3.734	0	0	0
16/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	926.0000	1,028.0000	11.015	0	0	0

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16/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	43,608.0000	42,103.0000	(3.451)	0	0	0
16/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,615.0000	1,779.0000	10.155	0	0	0
16/08/2006	R157	2006/11/02			Bond Future	8.6290	8.6200	(0.104)	0.0000	0.0000	14
16/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,273.0000	6,046.0000	(3.619)	0	0	0
16/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	65,125.0000	65,622.0000	0.763	0	0	0
16/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,724.0000	3,566.0000	(4.243)	0	0	0
16/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	50,461.0000	50,890.0000	0.850	0	0	0
16/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,883.0000	3,918.0000	0.901	0	0	0
16/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	80,458.0000	81,007.0000	0.682	0	0	0
16/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,816.0000	50,195.0000	(1.222)	0	0	0
16/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	126,404.0000	125,748.0000	(0.519)	0	0	0
16/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,412.0000	8,498.0000	1.022	0	0	0
16/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,682.0000	67,035.0000	(0.956)	0	0	158
16/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	147,201.0000	146,545.0000	(0.446)	0	0	0
16/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,095.0000	105,438.0000	(0.619)	0	0	0
16/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	45.0000	45.0000	-	0	0	0
16/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,286.0000	9,975.0000	(3.024)	0	0	0
16/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,166.0000	2,060.0000	(4.894)	0	0	0
16/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,460.0000	1,470.0000	0.685	0	0	0
16/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
16/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	36,935.0000	37,280.0000	0.934	0	0	0
16/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	168.0000	167.0000	(0.595)	0	0	0
16/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,421.0000	35,851.0000	(1.565)	0	0	0
16/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,919.0000	24,424.0000	(1.986)	0	0	117
16/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	86,417.0000	85,762.0000	(0.758)	0	0	0
16/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	19,050.0000	19,246.0000	1.029	0	0	0
16/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	17,212.0000	17,390.0000	1.034	0	0	0
16/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,164.0000	20,705.0000	(2.169)	0	0	0
16/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	534.0000	535.0000	0.187	0	0	0
16/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,984.0000	22,506.0000	(2.080)	0	0	0
16/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,371.0000	15,966.0000	(2.474)	0	0	0
16/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	19,458.0000	19,016.0000	(2.272)	0	0	20
16/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,145.0000	25,396.0000	0.998	0	0	0
16/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,476.0000	15,637.0000	1.040	0	0	0
16/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	20,986.0000	21,201.0000	1.024	0	0	20

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16/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,981.0000	26,470.0000	(1.894)	0	0	0
16/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,853.0000	13,998.0000	1.047	0	0	0
16/08/2006	R157	2007/02/01			Bond Future	8.6390	8.6040	(0.405)	0.0000	0.0000	0
16/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	46,330.0000	44,681.0000	(3.559)	0	0	0
16/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,946.0000	7,366.0000	6.047	0	0	0
16/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,263.0000	19,107.0000	4.621	0	0	0
16/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,305.0000	70,233.0000	(2.866)	0	0	0
16/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,501.0000	104,180.0000	(2.179)	0	0	0
16/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	58,321.0000	56,450.0000	(3.208)	0	0	0
16/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,782.0000	12,404.0000	5.279	0	0	0
16/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	47,050.0000	48,549.0000	3.186	0	0	0
16/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,427.0000	2,598.0000	7.046	0	0	0
16/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,320.0000	1,420.0000	7.576	0	0	0
16/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,719.0000	20,726.0000	(4.572)	0	0	0
16/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,752.0000	86,536.0000	(2.497)	0	0	0
16/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	85,504.0000	87,469.0000	2.298	0	0	0
16/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,217.0000	4,494.0000	6.569	0	0	0
16/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,676.0000	12,019.0000	(5.183)	0	0	0
16/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	71,994.0000	73,829.0000	2.549	0	0	0
16/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,481.0000	31,153.0000	(4.089)	0	0	0
16/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,657.0000	9,129.0000	(5.468)	0	0	0
16/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,704.0000	30,868.0000	3.919	0	0	0
16/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	59,122.0000	60,802.0000	2.842	0	0	0
16/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,641.0000	15,828.0000	(4.886)	0	0	0
16/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	34,370.0000	32,996.0000	(3.998)	0	0	0
16/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,305.0000	122,913.0000	(1.909)	0	0	0
16/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	35,104.0000	36,404.0000	3.703	0	0	0
16/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	28,020.0000	29,138.0000	3.990	0	0	0
16/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	36,331.0000	34,912.0000	(3.906)	0	0	0
16/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,243.0000	26,051.0000	(4.375)	0	0	0
16/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,446.0000	32,655.0000	3.845	0	0	0
16/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,395.0000	27,468.0000	4.065	0	0	0
16/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,664.0000	29,381.0000	(4.184)	0	0	0
16/08/2006	R186	2006/11/02			Bond Future	8.4150	8.3940	(0.250)	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
16/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,333.0000	25,128.0000	(4.576)	0	0	0
16/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	35,707.0000	36,836.0000	3.162	0	0	0
16/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	24,367.0000	25,228.0000	3.533	0	0	0
16/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	21,895.0000	22,690.0000	3.631	0	0	0
16/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,232.0000	35,760.0000	(3.954)	0	0	0
16/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	208,939.0000	206,607.0000	(1.116)	0	0	0
16/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	30.0000	31.0000	3.333	0	0	0
16/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	110,384.0000	108,151.0000	(2.023)	0	0	0
16/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	135.0000	143.0000	5.926	0	0	0
16/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,878.0000	1,978.0000	5.325	0	0	0
16/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	244,942.0000	242,608.0000	(0.953)	0	0	0
16/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	52,858.0000	54,301.0000	2.730	0	0	0
16/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	82,639.0000	80,554.0000	(2.523)	0	0	0
16/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,219.0000	5,468.0000	4.771	0	0	0
16/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	141,254.0000	138,950.0000	(1.631)	0	0	0
16/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	40,420.0000	38,882.0000	(3.805)	0	0	0
16/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	506.0000	535.0000	5.731	0	0	0
16/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,559.0000	15,668.0000	(5.381)	0	0	0
16/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	72,393.0000	74,100.0000	2.358	0	0	0
16/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	174,334.0000	172,008.0000	(1.334)	0	0	0
16/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,105.0000	9,478.0000	(6.205)	0	0	0
16/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
16/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	59,058.0000	57,211.0000	(3.127)	0	0	0
16/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	19,526.0000	20,256.0000	3.739	0	0	0
16/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	43,752.0000	42,148.0000	(3.666)	0	0	0
16/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	11,616.0000	12,103.0000	4.192	0	0	0
16/08/2006	R186	2007/02/01			Bond Future	8.4140	8.3910	(0.273)	0.0000	0.0000	0
16/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	43,577.0000	44,661.0000	2.488	0	0	0
16/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	56,254.0000	54,797.0000	(2.590)	0	0	0
16/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,869.0000	44,589.0000	(2.791)	0	0	0
16/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	40,847.0000	41,885.0000	2.541	0	0	0
16/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	55,299.0000	56,560.0000	2.280	0	0	0
16/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	59,149.0000	57,647.0000	(2.539)	0	0	0
16/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,104.0000	26,216.0000	(3.276)	0	0	0
16/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	243,917.0000	241,415.0000	(1.026)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,731.0000	1,809.0000	4.506	0	0	0
16/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,355.0000	34,282.0000	(3.035)	0	0	0
16/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	89,153.0000	90,806.0000	1.854	0	0	0
16/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	71,555.0000	73,023.0000	2.052	0	0	0
16/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	11,103.0000	11,501.0000	3.585	0	0	0
16/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	145,660.0000	143,360.0000	(1.579)	0	0	0
16/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	118,795.0000	116,652.0000	(1.804)	0	0	0
16/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	18,564.0000	19,157.0000	3.194	0	0	0
16/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,320.0000	3,463.0000	4.307	0	0	0
16/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	176,222.0000	173,823.0000	(1.361)	0	0	0
16/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	95,383.0000	93,434.0000	(2.043)	0	0	0
16/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	38,195.0000	39,188.0000	2.600	0	0	0
16/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	841.0000	881.0000	4.756	0	0	0
16/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	5,958.0000	6,199.0000	4.045	0	0	0
16/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	209,073.0000	206,610.0000	(1.178)	0	0	0
16/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	62,164.0000	60,615.0000	(2.492)	0	0	0
16/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	75,533.0000	73,803.0000	(2.290)	0	0	0
16/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	28,495.0000	29,306.0000	2.846	0	0	0
16/08/2006	R194	2006/11/02			Bond Future	8.6290	8.5900	(0.452)	0.0000	0.0000	0
16/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,565.0000	1,691.0000	8.051	0	0	0
16/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	104.0000	117.0000	12.500	0	0	0
16/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
16/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,161.0000	13,694.0000	(3.298)	0	0	0
16/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,381.0000	19,901.0000	(2.355)	0	0	0
16/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	315.0000	350.0000	11.111	0	0	0
16/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,242.0000	16,766.0000	(2.761)	0	0	0
16/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
16/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,236.0000	10,790.0000	(3.969)	0	0	0
16/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,551.0000	23,070.0000	(2.042)	0	0	0
16/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,254.0000	5,899.0000	(5.676)	0	0	0
16/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	35.0000	40.0000	14.286	0	0	0
16/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,565.0000	8,157.0000	(4.764)	0	0	0
16/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,410.0000	3,626.0000	6.334	0	0	0
16/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	766.0000	839.0000	9.530	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,768.0000	3,503.0000	(7.033)	0	0	0
16/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,105.0000	3,308.0000	6.538	0	0	0
16/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,410.0000	4,119.0000	(6.599)	0	0	0
16/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,818.0000	3,008.0000	6.742	0	0	0
16/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,080.0000	3,802.0000	(6.814)	0	0	0
16/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,162.0000	32,681.0000	(1.450)	0	0	0
16/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,944.0000	29,463.0000	(1.606)	0	0	0
16/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,739.0000	26,258.0000	(1.799)	0	0	0
16/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/08/2006	R194	2007/02/01			Bond Future	8.6870	8.6350	(0.599)	0.0000	0.0000	0
16/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	148.0000	164.0000	10.811	0	0	0
16/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,876.0000	19,370.0000	(2.546)	0	0	0
16/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,412.0000	16,917.0000	(2.843)	0	0	0
16/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,701.0000	10,277.0000	(3.962)	0	0	0
16/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	262.0000	290.0000	10.687	0	0	0
16/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,229.0000	1,327.0000	7.974	0	0	0
16/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,865.0000	8,479.0000	(4.354)	0	0	0
16/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	445.0000	488.0000	9.663	0	0	0
16/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	724.0000	789.0000	8.978	0	0	0
16/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,746.0000	12,289.0000	(3.585)	0	0	0
16/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,933.0000	2,069.0000	7.036	0	0	0
16/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,026.0000	14,547.0000	(3.188)	0	0	0
16/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,095.0000	5,349.0000	4.985	0	0	0
16/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,812.0000	5,058.0000	5.112	0	0	0
16/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,184.0000	4,908.0000	(5.324)	0	0	0
16/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,893.0000	5,592.0000	(5.108)	0	0	0
16/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,877.0000	3,055.0000	6.187	0	0	0
16/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,013.0000	4,234.0000	5.507	0	0	0
16/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,385.0000	5,647.0000	4.865	0	0	0
16/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,279.0000	6,934.0000	(4.740)	0	0	0
16/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,753.0000	4,493.0000	(5.470)	0	0	0
16/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,964.0000	4,696.0000	(5.399)	0	0	0
16/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	79.0000	89.0000	12.658	0	0	0
16/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,395.0000	21,883.0000	(2.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,954.0000	24,437.0000	(2.072)	0	0	0
16/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	41.0000	46.0000	12.195	0	0	0
16/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	20.0000	23.0000	15.000	0	0	0
16/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,541.0000	27,021.0000	(1.888)	0	0	0
16/08/2006	R201	2006/11/02			Bond Future	8.6370	8.6090	(0.324)	0.0000	0.0000	26
16/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,469.0000	14,122.0000	4.848	0	0	0
16/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
16/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,436.0000	17,181.0000	4.533	0	0	0
16/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,511.0000	17,545.0000	(5.219)	0	0	0
16/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,035.0000	4,639.0000	(7.865)	0	0	0
16/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,016.0000	115,397.0000	(1.384)	0	0	0
16/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,913.0000	15,612.0000	4.687	0	0	0
16/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	17,053.0000	16,133.0000	(5.395)	0	0	0
16/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	39,661.0000	40,885.0000	3.086	0	0	0
16/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,685.0000	14,811.0000	(5.572)	0	0	0
16/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,208.0000	12,424.0000	(5.936)	0	0	0
16/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,280.0000	7,710.0000	(6.884)	0	0	0
16/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	19,708.0000	20,545.0000	4.247	0	0	0
16/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	28,973.0000	30,022.0000	3.621	0	0	0
16/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,585.0000	6,972.0000	5.877	0	0	0
16/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,052.0000	3,262.0000	6.881	0	0	0
16/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	12,106.0000	12,712.0000	5.006	0	0	0
16/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,113.0000	52,585.0000	(2.824)	0	0	0
16/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,153.0000	1,245.0000	7.979	0	0	0
16/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	20,060.0000	19,048.0000	(5.045)	0	0	0
16/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,732.0000	39,322.0000	(3.462)	0	0	0
16/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	29,264.0000	28,032.0000	(4.210)	0	0	0
16/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	425.0000	461.0000	8.471	0	0	0
16/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,521.0000	82,914.0000	(1.901)	0	0	0
16/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,951.0000	67,368.0000	(2.296)	0	0	0
16/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	135.0000	147.0000	8.889	0	0	0
16/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	37.0000	40.0000	8.108	0	0	0
16/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,581.0000	98,965.0000	(1.607)	0	0	0
16/08/2006	R201	2007/02/01			Bond Future	8.6440	8.6140	(0.347)	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
16/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,824.0000	24,934.0000	(3.446)	0	0	0
16/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,485.0000	27,535.0000	(3.335)	0	0	0
16/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,163.0000	26,969.0000	3.081	0	0	0
16/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,983.0000	13,407.0000	(4.119)	0	0	0
16/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,898.0000	28,919.0000	(3.274)	0	0	0
16/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,356.0000	113,703.0000	(1.433)	0	0	0
16/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,721.0000	22,438.0000	3.301	0	0	0
16/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,483.0000	48,603.0000	2.359	0	0	0
16/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	23,157.0000	23,904.0000	3.226	0	0	0
16/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	697.0000	740.0000	6.169	0	0	0
16/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	27,127.0000	26,207.0000	(3.391)	0	0	0
16/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	58,283.0000	56,878.0000	(2.411)	0	0	0
16/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,378.0000	22,544.0000	(3.567)	0	0	0
16/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,118.0000	6,410.0000	4.773	0	0	0
16/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,638.0000	25,414.0000	3.150	0	0	0
16/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,040.0000	10,463.0000	4.213	0	0	0
16/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	38,006.0000	39,005.0000	2.629	0	0	0
16/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,343.0000	30,206.0000	2.941	0	0	0
16/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	47,276.0000	46,003.0000	(2.693)	0	0	0
16/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,151.0000	17,453.0000	(3.846)	0	0	0
16/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,838.0000	36,710.0000	(2.981)	0	0	0
16/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,263.0000	15,831.0000	3.721	0	0	0
16/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,127.0000	83,555.0000	(1.847)	0	0	0
16/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,283.0000	2,408.0000	5.475	0	0	0
16/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,828.0000	4,024.0000	5.120	0	0	0
16/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,193.0000	69,693.0000	(2.107)	0	0	0
16/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,295.0000	1,370.0000	5.792	0	0	0
16/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,901.0000	98,280.0000	(1.623)	0	0	0
16/08/2006	R203	2006/11/02			Bond Future	8.6090	8.5820	(0.314)	0.0000	0.0000	0
16/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	61,730.0000	59,932.0000	(2.913)	0	0	0
16/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
16/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,333.0000	27,859.0000	(5.025)	0	0	0
16/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,155.0000	78,317.0000	(2.293)	0	0	0
16/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	108.0000	122.0000	12.963	0	0	0
16/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,330.0000	4,707.0000	8.707	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,978.0000	117,127.0000	(1.556)	0	0	0
16/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
16/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,299.0000	97,450.0000	(1.862)	0	0	0
16/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,585.0000	1,745.0000	10.095	0	0	0
16/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	17,218.0000	16,076.0000	(6.633)	0	0	0
16/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	44,505.0000	42,814.0000	(3.800)	0	0	0
16/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	467.0000	520.0000	11.349	0	0	0
16/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,716.0000	10,425.0000	7.297	0	0	0
16/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,776.0000	8,019.0000	(8.626)	0	0	0
16/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,776.0000	13,638.0000	6.747	0	0	0
16/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	11,178.0000	11,963.0000	7.023	0	0	0
16/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	15,230.0000	14,163.0000	(7.006)	0	0	0
16/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	13,392.0000	12,403.0000	(7.385)	0	0	0
16/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	14,508.0000	15,448.0000	6.479	0	0	0
16/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,146.0000	137,295.0000	(1.330)	0	0	0
16/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	11,706.0000	10,794.0000	(7.791)	0	0	0
16/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	18,369.0000	19,462.0000	5.950	0	0	0
16/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,805.0000	157,953.0000	(1.159)	0	0	0
16/08/2006	R203	2007/02/01			Bond Future	8.6170	8.5880	(0.337)	0.0000	0.0000	0
16/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	34,702.0000	33,317.0000	(3.991)	0	0	0
16/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,240.0000	1,345.0000	8.468	0	0	0
16/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,518.0000	10,093.0000	6.041	0	0	0
16/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,423.0000	35,781.0000	3.945	0	0	0
16/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	80,624.0000	78,770.0000	(2.300)	0	0	0
16/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	63,591.0000	61,837.0000	(2.758)	0	0	0
16/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,301.0000	5,663.0000	6.829	0	0	0
16/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	98,820.0000	96,908.0000	(1.935)	0	0	0
16/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	9,031.0000	8,429.0000	(6.666)	0	0	0
16/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,694.0000	2,900.0000	7.647	0	0	0
16/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	514.0000	562.0000	9.339	0	0	0
16/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	20,458.0000	21,451.0000	4.854	0	0	0
16/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,135.0000	46,538.0000	(3.318)	0	0	0
16/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,208.0000	18,092.0000	5.137	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	21,743.0000	20,668.0000	(4.944)	0	0	0
16/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,790.0000	19,729.0000	4.997	0	0	0
16/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	15,130.0000	14,272.0000	(5.671)	0	0	0
16/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	19,938.0000	18,917.0000	(5.121)	0	0	0
16/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	24,049.0000	25,151.0000	4.582	0	0	0
16/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,564.0000	135,612.0000	(1.419)	0	0	0
16/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,713.0000	16,543.0000	5.282	0	0	0
16/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	63.0000	70.0000	11.111	0	0	0
16/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	117,865.0000	115,925.0000	(1.646)	0	0	0
16/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	191.0000	210.0000	9.948	0	0	0
16/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	23,649.0000	22,520.0000	(4.774)	0	0	0
16/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	18,235.0000	17,269.0000	(5.298)	0	0	0
16/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
16/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	157,817.0000	155,860.0000	(1.240)	0	0	0
16/08/2006	R204	2006/11/02			Bond Future	8.6020	8.5750	(0.314)	0.0000	0.0000	0
16/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
16/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,157.0000	14,256.0000	(5.944)	0	0	0
16/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	19,652.0000	20,534.0000	4.488	0	0	0
16/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,749.0000	26,798.0000	4.074	0	0	0
16/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,796.0000	18,728.0000	(5.395)	0	0	0
16/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	147,170.0000	145,222.0000	(1.324)	0	0	0
16/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	169,290.0000	167,341.0000	(1.151)	0	0	0
16/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
16/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	18,140.0000	17,129.0000	(5.573)	0	0	0
16/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	21,593.0000	22,531.0000	4.344	0	0	0
16/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	21,565.0000	20,441.0000	(5.212)	0	0	0
16/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	65,781.0000	63,952.0000	(2.780)	0	0	0
16/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	17,805.0000	18,631.0000	4.639	0	0	0
16/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,576.0000	1,696.0000	7.614	0	0	0
16/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	23,451.0000	22,270.0000	(5.036)	0	0	0
16/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,057.0000	16,826.0000	4.789	0	0	0
16/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	84,721.0000	82,818.0000	(2.246)	0	0	0
16/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,910.0000	47,232.0000	(3.431)	0	0	0
16/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	579.0000	626.0000	8.117	0	0	0
16/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,132.0000	4,404.0000	6.583	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	37,554.0000	38,854.0000	3.462	0	0	0
16/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,430.0000	8,781.0000	(6.882)	0	0	0
16/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	34,678.0000	33,225.0000	(4.190)	0	0	0
16/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	182.0000	198.0000	8.791	0	0	0
16/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	8,832.0000	9,329.0000	5.627	0	0	0
16/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,785.0000	102,851.0000	(1.846)	0	0	0
16/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	125,652.0000	123,707.0000	(1.548)	0	0	0
16/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	49.0000	53.0000	8.163	0	0	0
16/08/2006	R204	2007/02/01			Bond Future	8.6060	8.5780	(0.325)	0.0000	0.0000	0
16/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	38,078.0000	39,123.0000	2.744	0	0	0
16/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	890.0000	941.0000	5.730	0	0	0
16/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	167,776.0000	165,805.0000	(1.175)	0	0	0
16/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	146,418.0000	144,471.0000	(1.330)	0	0	0
16/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,891.0000	26,939.0000	(3.413)	0	0	0
16/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	446.0000	472.0000	5.830	0	0	0
16/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,893.0000	29,873.0000	(3.302)	0	0	0
16/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	34,022.0000	34,999.0000	2.872	0	0	0
16/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	32,070.0000	33,013.0000	2.940	0	0	0
16/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	30,171.0000	31,079.0000	3.010	0	0	0
16/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	34,173.0000	33,083.0000	(3.190)	0	0	0
16/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,327.0000	29,200.0000	3.082	0	0	0
16/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	32,498.0000	31,442.0000	(3.249)	0	0	0
16/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,061.0000	8,419.0000	4.441	0	0	0
16/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,771.0000	70,131.0000	(2.285)	0	0	0
16/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	57,741.0000	56,261.0000	(2.563)	0	0	0
16/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	35,921.0000	34,795.0000	(3.135)	0	0	0
16/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,493.0000	20,700.0000	(3.690)	0	0	0
16/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	45,814.0000	44,509.0000	(2.848)	0	0	0
16/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	125,956.0000	124,049.0000	(1.514)	0	0	0
16/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,987.0000	20,680.0000	3.467	0	0	0
16/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,030.0000	5,270.0000	4.771	0	0	0
16/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	49,019.0000	50,224.0000	2.458	0	0	0
16/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	88,416.0000	86,658.0000	(1.988)	0	0	0
16/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,676.0000	1,766.0000	5.370	0	0	0
16/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	106,554.0000	104,708.0000	(1.732)	0	0	0

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16/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,213.0000	13,730.0000	3.913	0	0	0
16/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,983.0000	3,134.0000	5.062	0	0	0
16/08/2006	R207	2006/11/02			Bond Future	8.5810	8.5550	(0.303)	0.0000	0.0000	0
16/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	14.0000	18.0000	28.571	0	0	0
16/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	83,204.0000	81,318.0000	(2.267)	0	0	0
16/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	63,075.0000	61,192.0000	(2.985)	0	0	0
16/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,405.0000	1,641.0000	16.797	0	0	0
16/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	25,828.0000	24,178.0000	(6.388)	0	0	0
16/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	125,223.0000	123,337.0000	(1.506)	0	0	0
16/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	43,665.0000	41,820.0000	(4.225)	0	0	0
16/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,918.0000	102,032.0000	(1.815)	0	0	0
16/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	192.0000	233.0000	21.354	0	0	0
16/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,457.0000	8,309.0000	11.426	0	0	0
16/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,223.0000	10,203.0000	10.626	0	0	0
16/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,848.0000	6,942.0000	(11.544)	0	0	0
16/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	9,707.0000	8,672.0000	(10.662)	0	0	0
16/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,820.0000	10,660.0000	(9.814)	0	0	0
16/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,624.0000	5,230.0000	13.106	0	0	0
16/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,183.0000	12,903.0000	(9.025)	0	0	0
16/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,749.0000	3,206.0000	(14.484)	0	0	0
16/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,926.0000	6,652.0000	12.251	0	0	0
16/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	6,242.0000	5,463.0000	(12.480)	0	0	0
16/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,222.0000	12,329.0000	9.865	0	0	0
16/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	15,879.0000	17,222.0000	8.458	0	0	0
16/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	752.0000	600.0000	(20.213)	0	0	0
16/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	30,416.0000	32,151.0000	5.704	0	0	0
16/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	147,138.0000	145,252.0000	(1.282)	0	0	0
16/08/2006	R207	2007/02/01			Bond Future	8.5840	8.5560	(0.326)	0.0000	0.0000	0
16/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	266.0000	291.0000	9.398	0	0	0
16/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	49,693.0000	48,087.0000	(3.232)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	124,359.0000	122,372.0000	(1.598)	0	0	0
16/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,255.0000	11,884.0000	5.589	0	0	0
16/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	690.0000	749.0000	8.551	0	0	0
16/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,369.0000	3,607.0000	7.064	0	0	0
16/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	66,008.0000	64,233.0000	(2.689)	0	0	0
16/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	103,728.0000	101,775.0000	(1.883)	0	0	0
16/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,435.0000	6,841.0000	6.309	0	0	0
16/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	84,164.0000	82,277.0000	(2.242)	0	0	0
16/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	35,656.0000	34,274.0000	(3.876)	0	0	0
16/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,604.0000	1,729.0000	7.793	0	0	0
16/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,812.0000	20,758.0000	4.775	0	0	0
16/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	22,256.0000	21,189.0000	(4.794)	0	0	0
16/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,606.0000	17,443.0000	5.040	0	0	0
16/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	26,290.0000	25,114.0000	(4.473)	0	0	0
16/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	24,218.0000	23,097.0000	(4.629)	0	0	0
16/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	18,654.0000	17,697.0000	(5.130)	0	0	0
16/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,275.0000	28,439.0000	4.268	0	0	0
16/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,371.0000	24,426.0000	4.514	0	0	0
16/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	15,474.0000	14,626.0000	(5.480)	0	0	0
16/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	18,165.0000	19,055.0000	4.900	0	0	0
16/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,548.0000	22,548.0000	4.641	0	0	0
16/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	20,401.0000	19,390.0000	(4.956)	0	0	0
16/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	168,027.0000	166,019.0000	(1.195)	0	0	0
16/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,250.0000	8,656.0000	(6.422)	0	0	0
16/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	28.0000	31.0000	10.714	0	0	0
16/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	38,428.0000	39,846.0000	3.690	0	0	0
16/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	92.0000	101.0000	9.783	0	0	0
16/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	145,832.0000	143,829.0000	(1.373)	0	0	0

Grand Total:

1,819