

# Derivatives High/Low Report

High/Low for 17/08/2006

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
17/08/2006	GOVI 2006/11/02			jGovi	237.3980	237.9870	0.248	0.0000	0.0000	886
17/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	74,855.0000	80,482.0000	7.517	0	0	0
17/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	875.0000	612.0000	(30.057)	0	0	0
17/08/2006	GOVI 2007/02/01			jGovi	242.3580	242.9430	0.241	0.0000	0.0000	0
17/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	564.0000	433.0000	(23.227)	0	0	0
17/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	124,144.0000	129,863.0000	4.607	0	0	0
17/08/2006	J153 2010/08/31			jSwap	8.7910	8.7370	(0.614)	0.0000	0.0000	0
17/08/2006	J157 2015/09/15			jSwap	8.8290	8.7750	(0.612)	0.0000	0.0000	0
17/08/2006	J186 2026/12/21			jSwap	8.6150	8.6080	(0.081)	0.0000	0.0000	0
17/08/2006	J194 2008/02/28			jSwap	8.3960	8.3590	(0.441)	0.0000	0.0000	0
17/08/2006	J201 2014/12/22			jSwap	8.9220	8.8630	(0.661)	0.0000	0.0000	0
17/08/2006	J203 2017/09/15			jSwap	8.7820	8.7290	(0.604)	0.0000	0.0000	0
17/08/2006	J204 2018/12/21			jSwap	8.7890	8.7450	(0.501)	0.0000	0.0000	0
17/08/2006	J207 2020/01/15			jSwap	8.7630	8.7260	(0.422)	0.0000	0.0000	0
17/08/2006	JBAR 2005/12/21			jBar	8.1130	8.1170	0.049	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
17/08/2006	JFRA	2006/11/02			jFra	8.4580	8.4360	(0.260)	0.0000	0.0000	0
17/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	10.0000	11.0000	10.000	0	0	0
17/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,570.0000	3,517.0000	(1.485)	0	0	0
17/08/2006	JFRA	2007/02/01			jFra	8.7640	8.7210	(0.491)	0.0000	0.0000	0
17/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,210.0000	3,115.0000	(2.960)	0	0	0
17/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	126.0000	136.0000	7.937	0	0	0
17/08/2006	JFRA	2007/05/03			jFra	8.9200	8.8420	(0.874)	0.0000	0.0000	0
17/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,673.0000	3,508.0000	(4.492)	0	0	0
17/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	209.0000	235.0000	12.440	0	0	0
17/08/2006	JFRA	2007/08/02			jFra	8.9800	8.9230	(0.635)	0.0000	0.0000	0
17/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,913.0000	3,796.0000	(2.990)	0	0	0
17/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	304.0000	325.0000	6.908	0	0	0
17/08/2006	JFRA	2007/11/01			jFra	9.0940	8.9990	(1.045)	0.0000	0.0000	0
17/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,546.0000	4,339.0000	(4.553)	0	0	0
17/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	368.0000	410.0000	11.413	0	0	0
17/08/2006	JFRA	2008/02/07			jFra	9.0830	9.0010	(0.903)	0.0000	0.0000	0
17/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,321.0000	22,395.0000	0.332	0	0	0
17/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,201.0000	26,077.0000	(0.473)	0	0	0
17/08/2006	JN02	2006/11/02			jNote	8.9320	8.8670	(0.728)	0.0000	0.0000	0
17/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	931.0000	1,017.0000	9.237	0	0	0
17/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	31,644.0000	30,561.0000	(3.422)	0	0	0
17/08/2006	JN05	2006/11/02			jNote	8.9810	8.9200	(0.679)	0.0000	0.0000	0
17/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	69,210.0000	66,873.0000	(3.377)	0	0	0
17/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	6.0000	8.0000	33.333	0	0	0
17/08/2006	JN10	2006/11/02			jNote	8.8370	8.7760	(0.690)	0.0000	0.0000	0
17/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,405.0000	100,656.0000	(3.591)	0	0	0
17/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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17/08/2006	JROD	2006/08/31			jRod	7.3380	7.3360	(0.027)	0.0000	0.0000	0
17/08/2006	JROD	2006/09/29			jRod	7.6260	7.6220	(0.052)	0.0000	0.0000	0
17/08/2006	JROD	2006/10/31			jRod	7.9730	7.9700	(0.038)	0.0000	0.0000	0
17/08/2006	JROD	2006/11/30			jRod	7.7700	7.7680	(0.026)	0.0000	0.0000	0
17/08/2006	JROD	2006/12/29			jRod	7.9950	7.9900	(0.063)	0.0000	0.0000	0
17/08/2006	JROD	2007/01/31			jRod	8.2270	8.2180	(0.109)	0.0000	0.0000	0
17/08/2006	JROD	2007/02/28			jRod	8.0270	8.0180	(0.112)	0.0000	0.0000	0
17/08/2006	R153	2006/11/02			Bond Future	8.5450	8.4950	(0.585)	0.0000	0.0000	418
17/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,923.0000	9,719.0000	8.921	0	0	0
17/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,491.0000	9,545.0000	(9.017)	0	0	0
17/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,881.0000	6,173.0000	(10.289)	0	0	0
17/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,368.0000	10,372.0000	(8.761)	0	0	0
17/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,055.0000	8,801.0000	9.261	0	0	0
17/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,988.0000	15,022.0000	7.392	0	0	0
17/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,412.0000	14,218.0000	(7.747)	0	0	101
17/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,085.0000	5,634.0000	10.796	0	0	0
17/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,670.0000	8,774.0000	(9.266)	0	0	0
17/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,844.0000	10,690.0000	8.594	0	0	0
17/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,002.0000	1,161.0000	15.868	0	0	0
17/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,482.0000	2,808.0000	13.135	0	0	0
17/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	310.0000	370.0000	19.355	0	0	0
17/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,103.0000	27,521.0000	(5.436)	0	0	0
17/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,429.0000	35,747.0000	(4.494)	0	0	0
17/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,653.0000	20,237.0000	(6.540)	0	0	0
17/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,894.0000	28,293.0000	5.202	0	0	0
17/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	99.0000	120.0000	21.212	0	0	0
17/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,323.0000	44,602.0000	(3.715)	0	0	0
17/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0

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17/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,710.0000	62,970.0000	(2.689)	0	0	0
17/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,081.0000	72,340.0000	(2.350)	0	0	0
17/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,351.0000	3,848.0000	(11.561)	0	0	0
17/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,049.0000	21,288.0000	6.180	0	0	0
17/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
17/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,686.0000	2,343.0000	(12.770)	0	0	0
17/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,446.0000	53,710.0000	(3.131)	0	0	0
17/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	27.0000	33.0000	22.222	0	0	0
17/08/2006	R153	2007/02/01			Bond Future	8.4530	8.3910	(0.733)	0.0000	0.0000	0
17/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,070.0000	22,273.0000	5.710	0	0	0
17/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	15,078.0000	16,083.0000	6.665	0	0	0
17/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,470.0000	13,475.0000	(6.876)	0	0	0
17/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,177.0000	14,147.0000	(6.787)	0	0	0
17/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,009.0000	17,049.0000	6.496	0	0	0
17/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,973.0000	18,046.0000	6.322	0	0	0
17/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,385.0000	10,553.0000	(7.308)	0	0	0
17/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,798.0000	12,837.0000	(6.965)	0	0	0
17/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,410.0000	26,875.0000	(5.403)	0	0	0
17/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,930.0000	3,268.0000	11.536	0	0	0
17/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	34,726.0000	33,029.0000	(4.887)	0	0	0
17/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,918.0000	21,562.0000	(5.917)	0	0	0
17/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,942.0000	8,621.0000	8.549	0	0	0
17/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,647.0000	27,995.0000	5.059	0	0	0
17/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,892.0000	8,205.0000	(7.726)	0	0	0
17/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,627.0000	12,490.0000	7.422	0	0	0
17/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,307.0000	17,135.0000	(6.402)	0	0	0
17/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,063.0000	5,563.0000	9.876	0	0	0
17/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,779.0000	2,004.0000	12.648	0	0	0
17/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	42,103.0000	40,292.0000	(4.301)	0	0	0
17/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,947.0000	6,385.0000	(8.090)	0	0	0
17/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,700.0000	34,173.0000	4.505	0	0	0
17/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	49,958.0000	48,064.0000	(3.791)	0	0	0
17/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,028.0000	1,169.0000	13.716	0	0	0
17/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	66,675.0000	64,687.0000	(2.982)	0	0	0
17/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	564.0000	648.0000	14.894	0	0	0

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17/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	58,180.0000	56,228.0000	(3.355)	0	0	0
17/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	293.0000	340.0000	16.041	0	0	0
17/08/2006	R157	2006/11/02			Bond Future	8.6200	8.5700	(0.580)	0.0000	0.0000	14
17/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,975.0000	8,833.0000	(11.449)	0	0	0
17/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	37,280.0000	39,789.0000	6.730	0	0	0
17/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	105,438.0000	101,822.0000	(3.430)	0	0	0
17/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	35,851.0000	33,200.0000	(7.394)	0	0	0
17/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	167.0000	203.0000	21.557	0	0	0
17/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	146,545.0000	142,896.0000	(2.490)	0	0	0
17/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,195.0000	47,102.0000	(6.162)	0	0	0
17/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,918.0000	4,476.0000	14.242	0	0	0
17/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
17/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,498.0000	9,498.0000	11.767	0	0	0
17/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,060.0000	1,744.0000	(15.340)	0	0	0
17/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	81,007.0000	84,343.0000	4.118	0	0	0
17/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	535.0000	638.0000	19.252	0	0	0
17/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,566.0000	3,064.0000	(14.077)	0	0	0
17/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	17,390.0000	19,020.0000	9.373	0	0	0
17/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	50,890.0000	53,768.0000	5.655	0	0	0
17/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,035.0000	63,636.0000	(5.070)	66,600	66,600	171
17/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,046.0000	5,273.0000	(12.785)	0	0	0
17/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,506.0000	20,484.0000	(8.984)	0	0	0
17/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	19,246.0000	20,981.0000	9.015	0	0	0
17/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	45.0000	55.0000	22.222	0	0	0
17/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,424.0000	22,295.0000	(8.717)	0	0	100
17/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	21,201.0000	23,041.0000	8.679	0	0	20
17/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	85,762.0000	82,214.0000	(4.137)	0	0	0
17/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	65,622.0000	68,772.0000	4.800	0	0	0
17/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	125,748.0000	122,107.0000	(2.895)	0	0	0
17/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	19,016.0000	17,206.0000	(9.518)	0	0	20
17/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,470.0000	1,722.0000	17.143	0	0	0
17/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,637.0000	17,159.0000	9.733	0	0	0
17/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,396.0000	27,442.0000	8.056	0	0	0
17/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,966.0000	14,360.0000	(10.059)	0	0	0
17/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	20,705.0000	18,789.0000	(9.254)	0	0	0

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17/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,470.0000	24,233.0000	(8.451)	0	0	0
17/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,998.0000	15,413.0000	10.109	0	0	0
17/08/2006	R157	2007/02/01			Bond Future	8.6040	8.5560	(0.558)	0.0000	0.0000	0
17/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	19,107.0000	20,347.0000	6.490	0	0	0
17/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	104,180.0000	101,017.0000	(3.036)	0	0	0
17/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,598.0000	2,864.0000	10.239	0	0	0
17/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,233.0000	67,439.0000	(3.978)	0	0	0
17/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	44,681.0000	42,494.0000	(4.895)	0	0	0
17/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,802.0000	63,188.0000	3.924	0	0	0
17/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	122,913.0000	119,641.0000	(2.662)	0	0	0
17/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,366.0000	8,001.0000	8.621	0	0	0
17/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,828.0000	14,786.0000	(6.583)	0	0	0
17/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,726.0000	19,441.0000	(6.200)	0	0	0
17/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,019.0000	11,183.0000	(6.956)	0	0	0
17/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,549.0000	50,693.0000	4.416	0	0	0
17/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	73,829.0000	76,421.0000	3.511	0	0	0
17/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	56,450.0000	53,947.0000	(4.434)	0	0	0
17/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,129.0000	8,464.0000	(7.284)	0	0	0
17/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	27,468.0000	29,029.0000	5.683	0	0	0
17/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	87,469.0000	90,232.0000	3.159	0	0	0
17/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	34,912.0000	33,045.0000	(5.348)	0	0	0
17/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,404.0000	13,329.0000	7.457	0	0	0
17/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,420.0000	1,577.0000	11.056	0	0	0
17/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	86,536.0000	83,531.0000	(3.473)	0	0	0
17/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,494.0000	4,917.0000	9.413	0	0	0
17/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,404.0000	38,279.0000	5.151	0	0	0
17/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	26,051.0000	24,497.0000	(5.965)	0	0	0
17/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	32,996.0000	31,192.0000	(5.467)	0	0	0
17/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	29,138.0000	30,762.0000	5.573	0	0	0
17/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	32,655.0000	34,405.0000	5.359	0	0	0
17/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	29,381.0000	27,702.0000	(5.715)	0	0	0
17/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	31,153.0000	29,411.0000	(5.592)	0	0	0
17/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	30,868.0000	32,554.0000	5.462	0	0	0
17/08/2006	R186	2006/11/02			Bond Future	8.3940	8.3370	(0.679)	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
17/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	36,836.0000	40,394.0000	9.659	0	0	0
17/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,760.0000	32,212.0000	(9.922)	0	0	0
17/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,228.0000	28,050.0000	11.186	0	0	0
17/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	74,100.0000	79,123.0000	6.779	0	0	0
17/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	25,128.0000	22,317.0000	(11.187)	0	0	0
17/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,478.0000	8,132.0000	(14.201)	0	0	0
17/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	31.0000	41.0000	32.258	0	0	0
17/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	206,607.0000	200,247.0000	(3.078)	0	0	0
17/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	242,608.0000	236,241.0000	(2.624)	0	0	0
17/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
17/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	54,301.0000	58,677.0000	8.059	0	0	0
17/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,668.0000	13,675.0000	(12.720)	0	0	0
17/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	143.0000	184.0000	28.671	0	0	0
17/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	138,950.0000	132,716.0000	(4.487)	0	0	0
17/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,468.0000	6,405.0000	17.136	0	0	0
17/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	535.0000	670.0000	25.234	0	0	0
17/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	12,103.0000	13,813.0000	14.129	0	0	0
17/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	172,008.0000	165,679.0000	(3.679)	0	0	0
17/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	57,211.0000	52,552.0000	(8.144)	0	0	0
17/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	80,554.0000	75,122.0000	(6.743)	0	0	0
17/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	42,148.0000	38,223.0000	(9.312)	0	0	0
17/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,978.0000	2,390.0000	20.829	0	0	0
17/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	108,151.0000	102,193.0000	(5.509)	0	0	0
17/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	20,256.0000	22,700.0000	12.066	0	0	0
17/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	38,882.0000	35,145.0000	(9.611)	0	0	0
17/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	22,690.0000	25,323.0000	11.604	0	0	0
17/08/2006	R186	2007/02/01			Bond Future	8.3910	8.3340	(0.679)	0.0000	0.0000	0
17/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	44,661.0000	47,668.0000	6.733	0	0	0
17/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	90,806.0000	95,208.0000	4.848	0	0	0
17/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,589.0000	41,706.0000	(6.466)	0	0	0
17/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	26,216.0000	24,284.0000	(7.370)	0	0	0
17/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	56,560.0000	60,011.0000	6.101	0	0	0
17/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	54,797.0000	51,470.0000	(6.072)	0	0	0
17/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,282.0000	31,906.0000	(6.931)	0	0	0
17/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	73,023.0000	76,981.0000	5.420	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
17/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	881.0000	1,015.0000	15.210	0	0	0
17/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	206,610.0000	200,532.0000	(2.942)	0	0	0
17/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	241,415.0000	235,216.0000	(2.568)	0	0	0
17/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,809.0000	2,065.0000	14.151	0	0	0
17/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	143,360.0000	137,766.0000	(3.902)	0	0	0
17/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,647.0000	54,205.0000	(5.971)	0	0	0
17/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	173,823.0000	167,941.0000	(3.384)	0	0	0
17/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	93,434.0000	88,823.0000	(4.935)	0	0	0
17/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,463.0000	3,914.0000	13.023	0	0	0
17/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	41,885.0000	44,777.0000	6.905	0	0	0
17/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,199.0000	6,938.0000	11.921	0	0	0
17/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	19,157.0000	20,879.0000	8.989	0	0	0
17/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	11,501.0000	12,689.0000	10.330	0	0	0
17/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	73,803.0000	69,773.0000	(5.460)	0	0	0
17/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	116,652.0000	111,506.0000	(4.411)	0	0	0
17/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	29,306.0000	31,610.0000	7.862	0	0	0
17/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	60,615.0000	57,057.0000	(5.870)	0	0	0
17/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	39,188.0000	41,964.0000	7.084	0	0	0
17/08/2006	R194	2006/11/02			Bond Future	8.5900	8.5240	(0.768)	0.0000	0.0000	0
17/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	839.0000	988.0000	17.759	0	0	0
17/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,157.0000	7,490.0000	(8.177)	0	0	0
17/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,790.0000	10,050.0000	(6.858)	0	0	0
17/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,694.0000	12,909.0000	(5.732)	0	0	0
17/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,691.0000	1,939.0000	14.666	0	0	0
17/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	350.0000	425.0000	21.429	0	0	0
17/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,899.0000	5,332.0000	(9.612)	0	0	0
17/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	117.0000	148.0000	26.496	0	0	0
17/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	19,901.0000	19,090.0000	(4.075)	0	0	0
17/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,503.0000	3,093.0000	(11.704)	0	0	0
17/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,258.0000	25,444.0000	(3.100)	0	0	0
17/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,070.0000	22,256.0000	(3.528)	0	0	0
17/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
17/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,681.0000	31,866.0000	(2.494)	0	0	0
17/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	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
17/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,802.0000	3,370.0000	(11.362)	0	0	0
17/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,463.0000	28,648.0000	(2.766)	0	0	0
17/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,119.0000	3,664.0000	(11.046)	0	0	0
17/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
17/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,308.0000	3,691.0000	11.578	0	0	0
17/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,626.0000	4,031.0000	11.169	0	0	0
17/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,766.0000	15,963.0000	(4.789)	0	0	0
17/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,008.0000	3,368.0000	11.968	0	0	0
17/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	40.0000	51.0000	27.500	0	0	0
17/08/2006	R194	2007/02/01			Bond Future	8.6350	8.5600	(0.869)	0.0000	0.0000	0
17/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,479.0000	7,940.0000	(6.357)	0	0	0
17/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,069.0000	2,284.0000	10.391	0	0	0
17/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,289.0000	11,642.0000	(5.265)	0	0	0
17/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,934.0000	6,458.0000	(6.865)	0	0	0
17/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,055.0000	3,333.0000	9.100	0	0	0
17/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,277.0000	9,681.0000	(5.799)	0	0	0
17/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	789.0000	896.0000	13.561	0	0	0
17/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,437.0000	23,692.0000	(3.049)	0	0	0
17/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,327.0000	1,485.0000	11.907	0	0	0
17/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	89.0000	105.0000	17.978	0	0	0
17/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	46.0000	55.0000	19.565	0	0	0
17/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,883.0000	21,145.0000	(3.372)	0	0	0
17/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,021.0000	26,272.0000	(2.772)	0	0	0
17/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,370.0000	18,644.0000	(3.748)	0	0	0
17/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,647.0000	6,047.0000	7.083	0	0	0
17/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	23.0000	27.0000	17.391	0	0	0
17/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,234.0000	4,574.0000	8.030	0	0	0
17/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,592.0000	5,178.0000	(7.403)	0	0	0
17/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	488.0000	560.0000	14.754	0	0	0
17/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,493.0000	4,139.0000	(7.879)	0	0	0
17/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	290.0000	336.0000	15.862	0	0	0
17/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,917.0000	16,209.0000	(4.185)	0	0	0
17/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,547.0000	13,865.0000	(4.688)	0	0	0
17/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	164.0000	192.0000	17.073	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
17/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,696.0000	4,331.0000	(7.773)	0	0	0
17/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,349.0000	5,737.0000	7.254	0	0	0
17/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,908.0000	4,530.0000	(7.702)	0	0	0
17/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,058.0000	5,435.0000	7.454	0	0	0
17/08/2006	R201	2006/11/02			Bond Future	8.6090	8.5510	(0.674)	0.0000	0.0000	26
17/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	14,122.0000	15,669.0000	10.955	0	0	0
17/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	40.0000	52.0000	30.000	0	0	0
17/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	14,811.0000	13,188.0000	(10.958)	0	0	0
17/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,639.0000	3,961.0000	(14.615)	0	0	0
17/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	147.0000	185.0000	25.850	0	0	0
17/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,424.0000	10,989.0000	(11.550)	0	0	0
17/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	98,965.0000	95,612.0000	(3.388)	0	0	0
17/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,133.0000	14,414.0000	(10.655)	0	0	0
17/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	115,397.0000	112,035.0000	(2.913)	0	0	0
17/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	40,885.0000	43,572.0000	6.572	0	0	0
17/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	17,181.0000	18,923.0000	10.139	0	0	0
17/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
17/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	461.0000	567.0000	22.993	0	0	0
17/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,545.0000	22,474.0000	9.389	0	0	0
17/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	67,368.0000	64,110.0000	(4.836)	0	0	0
17/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,545.0000	15,727.0000	(10.362)	0	0	0
17/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	82,914.0000	79,587.0000	(4.013)	0	0	0
17/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	15,612.0000	17,257.0000	10.537	0	0	0
17/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,262.0000	3,810.0000	16.800	0	0	0
17/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	39,322.0000	36,505.0000	(7.164)	0	0	0
17/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	52,585.0000	49,475.0000	(5.914)	0	0	0
17/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,032.0000	25,631.0000	(8.565)	0	0	0
17/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,048.0000	17,131.0000	(10.064)	0	0	0
17/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	12,712.0000	14,161.0000	11.399	0	0	0
17/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,245.0000	1,499.0000	20.402	0	0	0
17/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	30,022.0000	32,375.0000	7.838	0	0	0
17/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,710.0000	6,698.0000	(13.126)	0	0	0
17/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,972.0000	7,936.0000	13.827	0	0	0
17/08/2006	R201	2007/02/01			Bond Future	8.6140	8.5560	(0.673)	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
17/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	48,603.0000	50,887.0000	4.699	0	0	0
17/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,370.0000	1,547.0000	12.920	0	0	0
17/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	113,703.0000	110,515.0000	(2.804)	0	0	0
17/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,544.0000	21,050.0000	(6.627)	0	0	0
17/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,407.0000	12,400.0000	(7.511)	0	0	0
17/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,280.0000	95,167.0000	(3.167)	0	0	0
17/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	740.0000	843.0000	13.919	0	0	0
17/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,408.0000	2,696.0000	11.960	0	0	0
17/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	23,904.0000	25,474.0000	6.568	0	0	0
17/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	83,555.0000	80,553.0000	(3.593)	0	0	0
17/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	25,414.0000	27,042.0000	6.406	0	0	0
17/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,535.0000	25,815.0000	(6.247)	0	0	0
17/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,024.0000	4,468.0000	11.034	0	0	0
17/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,207.0000	24,544.0000	(6.346)	0	0	0
17/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,206.0000	32,002.0000	5.946	0	0	0
17/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	69,693.0000	66,846.0000	(4.085)	0	0	0
17/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,934.0000	23,328.0000	(6.441)	0	0	0
17/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,969.0000	28,653.0000	6.244	0	0	0
17/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,463.0000	11,382.0000	8.783	0	0	0
17/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,410.0000	7,057.0000	10.094	0	0	0
17/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,005.0000	41,060.0000	5.269	0	0	0
17/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,919.0000	27,140.0000	(6.152)	0	0	0
17/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	22,438.0000	23,950.0000	6.739	0	0	0
17/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,453.0000	16,217.0000	(7.082)	0	0	0
17/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	56,878.0000	54,235.0000	(4.647)	0	0	0
17/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	36,710.0000	34,634.0000	(5.655)	0	0	0
17/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	46,003.0000	43,632.0000	(5.154)	0	0	0
17/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,831.0000	17,045.0000	7.668	0	0	0
17/08/2006	R203	2006/11/02			Bond Future	8.5820	8.5300	(0.606)	0.0000	0.0000	0
17/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	42,814.0000	39,629.0000	(7.439)	0	0	0
17/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,745.0000	2,140.0000	22.636	0	0	0
17/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,707.0000	5,582.0000	18.589	0	0	0
17/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	14,163.0000	12,296.0000	(13.182)	0	0	0
17/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	10,425.0000	11,986.0000	14.974	0	0	0
17/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	27,859.0000	25,155.0000	(9.706)	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
17/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	11,963.0000	13,674.0000	14.302	0	0	0
17/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	15,448.0000	17,459.0000	13.018	0	0	0
17/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	59,932.0000	56,493.0000	(5.738)	0	0	0
17/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,317.0000	74,776.0000	(4.521)	0	0	0
17/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,794.0000	9,227.0000	(14.517)	0	0	0
17/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	16,076.0000	14,058.0000	(12.553)	0	0	0
17/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,019.0000	6,742.0000	(15.925)	0	0	0
17/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	12,403.0000	10,686.0000	(13.843)	0	0	0
17/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	19,462.0000	21,764.0000	11.828	0	0	0
17/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	13,638.0000	15,499.0000	13.646	0	0	0
17/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	122.0000	160.0000	31.148	0	0	0
17/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	520.0000	659.0000	26.731	0	0	0
17/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
17/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22.0000	30.0000	36.364	0	0	0
17/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	137,295.0000	133,716.0000	(2.607)	0	0	0
17/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,127.0000	113,550.0000	(3.054)	0	0	0
17/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	97,450.0000	93,880.0000	(3.663)	0	0	0
17/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,953.0000	154,374.0000	(2.266)	0	0	0
17/08/2006	R203	2007/02/01			Bond Future	8.5880	8.5350	(0.617)	0.0000	0.0000	0
17/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	61,837.0000	58,683.0000	(5.101)	0	0	0
17/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,900.0000	3,339.0000	15.138	0	0	0
17/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	46,538.0000	43,697.0000	(6.105)	0	0	0
17/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,093.0000	11,261.0000	11.572	0	0	0
17/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,781.0000	38,382.0000	7.269	0	0	0
17/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,429.0000	7,437.0000	(11.769)	0	0	0
17/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	33,317.0000	30,891.0000	(7.282)	0	0	0
17/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,663.0000	6,417.0000	13.314	0	0	0
17/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,543.0000	18,194.0000	9.980	0	0	0
17/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	22,520.0000	20,577.0000	(8.628)	0	0	0
17/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	78,770.0000	75,406.0000	(4.271)	0	0	0
17/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,925.0000	112,375.0000	(3.062)	0	0	0
17/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	19,729.0000	21,580.0000	9.382	0	0	0
17/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	20,668.0000	18,825.0000	(8.917)	0	0	0

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17/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,272.0000	12,826.0000	(10.132)	0	0	0
17/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,151.0000	27,299.0000	8.540	0	0	0
17/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	18,092.0000	19,844.0000	9.684	0	0	0
17/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	17,269.0000	15,626.0000	(9.514)	0	0	0
17/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,451.0000	23,403.0000	9.100	0	0	0
17/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,345.0000	1,575.0000	17.100	0	0	0
17/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,612.0000	132,034.0000	(2.638)	0	0	0
17/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	210.0000	254.0000	20.952	0	0	0
17/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	18,917.0000	17,175.0000	(9.209)	0	0	0
17/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	70.0000	86.0000	22.857	0	0	0
17/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,908.0000	93,422.0000	(3.597)	0	0	0
17/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	21.0000	26.0000	23.810	0	0	0
17/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	562.0000	669.0000	19.039	0	0	0
17/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,860.0000	152,271.0000	(2.303)	0	0	0
17/08/2006	R204	2006/11/02			Bond Future	8.5750	8.5130	(0.723)	0.0000	0.0000	0
17/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,270.0000	19,823.0000	(10.988)	0	0	0
17/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	53.0000	70.0000	32.075	0	0	0
17/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,826.0000	18,876.0000	12.184	0	0	0
17/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	26,798.0000	29,492.0000	10.053	0	0	0
17/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,222.0000	140,729.0000	(3.094)	0	0	0
17/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	12.0000	16.0000	33.333	0	0	0
17/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	18,728.0000	16,546.0000	(11.651)	0	0	0
17/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,952.0000	59,830.0000	(6.445)	0	0	0
17/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	123,707.0000	119,226.0000	(3.622)	0	0	0
17/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
17/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	20,534.0000	22,849.0000	11.274	0	0	0
17/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	102,851.0000	98,410.0000	(4.318)	0	0	0
17/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,341.0000	162,844.0000	(2.687)	0	0	0
17/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,256.0000	12,454.0000	(12.640)	0	0	0
17/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,696.0000	2,072.0000	22.170	0	0	0
17/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	626.0000	784.0000	25.240	0	0	0
17/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	22,531.0000	24,976.0000	10.852	0	0	0
17/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,818.0000	78,479.0000	(5.239)	0	0	0
17/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	198.0000	254.0000	28.283	0	0	0
17/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,129.0000	15,076.0000	(11.986)	0	0	0

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17/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,441.0000	18,127.0000	(11.320)	0	0	0
17/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	18,631.0000	20,814.0000	11.717	0	0	0
17/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,781.0000	7,528.0000	(14.269)	0	0	0
17/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,329.0000	10,714.0000	14.846	0	0	0
17/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	38,854.0000	42,098.0000	8.349	0	0	0
17/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	47,232.0000	43,534.0000	(7.829)	0	0	0
17/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,404.0000	5,203.0000	18.143	0	0	0
17/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	33,225.0000	30,113.0000	(9.366)	0	0	0
17/08/2006	R204	2007/02/01			Bond Future	8.5780	8.5150	(0.734)	0.0000	0.0000	0
17/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	941.0000	1,088.0000	15.622	0	0	0
17/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	31,079.0000	33,322.0000	7.217	0	0	0
17/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	104,708.0000	100,610.0000	(3.914)	0	0	0
17/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,471.0000	140,102.0000	(3.024)	0	0	0
17/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	33,013.0000	35,336.0000	7.037	0	0	0
17/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,134.0000	3,552.0000	13.338	0	0	0
17/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,805.0000	161,368.0000	(2.676)	0	0	0
17/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,766.0000	2,022.0000	14.496	0	0	0
17/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	29,873.0000	27,758.0000	(7.080)	0	0	0
17/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	124,049.0000	119,788.0000	(3.435)	0	0	0
17/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,442.0000	29,249.0000	(6.975)	0	0	0
17/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	472.0000	551.0000	16.737	0	0	0
17/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	34,999.0000	37,400.0000	6.860	0	0	0
17/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,083.0000	30,810.0000	(6.871)	0	0	0
17/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,939.0000	24,977.0000	(7.283)	0	0	0
17/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,270.0000	5,914.0000	12.220	0	0	0
17/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	86,658.0000	82,787.0000	(4.467)	0	0	0
17/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	39,123.0000	41,677.0000	6.528	0	0	0
17/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,795.0000	32,442.0000	(6.762)	0	0	0
17/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,200.0000	31,362.0000	7.404	0	0	0
17/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,730.0000	15,061.0000	9.694	0	0	0
17/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,680.0000	22,427.0000	8.448	0	0	0
17/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	44,509.0000	41,740.0000	(6.221)	0	0	0
17/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,419.0000	9,359.0000	11.165	0	0	0
17/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	56,261.0000	53,075.0000	(5.663)	0	0	0
17/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	70,131.0000	66,555.0000	(5.099)	0	0	0

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17/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,700.0000	19,091.0000	(7.773)	0	0	0
17/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	50,224.0000	53,130.0000	5.786	0	0	0
17/08/2006	R207	2006/11/02			Bond Future	8.5550	8.4890	(0.771)	0.0000	0.0000	0
17/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,660.0000	8,077.0000	(24.231)	0	0	0
17/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,820.0000	37,174.0000	(11.110)	0	0	0
17/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	233.0000	399.0000	71.245	0	0	0
17/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,178.0000	20,186.0000	(16.511)	0	0	0
17/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,641.0000	2,461.0000	49.970	0	0	0
17/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,652.0000	8,882.0000	33.524	0	0	0
17/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	10,203.0000	13,084.0000	28.237	0	0	0
17/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,942.0000	5,010.0000	(27.831)	0	0	0
17/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,463.0000	3,841.0000	(29.691)	0	0	0
17/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,222.0000	20,959.0000	21.699	0	0	0
17/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,206.0000	2,131.0000	(33.531)	0	0	0
17/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,329.0000	15,519.0000	25.874	0	0	0
17/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,672.0000	6,418.0000	(25.992)	0	0	0
17/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	5,230.0000	7,137.0000	36.463	0	0	0
17/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,337.0000	118,524.0000	(3.902)	0	0	0
17/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,903.0000	9,997.0000	(22.522)	0	0	0
17/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,192.0000	56,397.0000	(7.836)	0	0	0
17/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	18.0000	35.0000	94.444	0	0	0
17/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	8,309.0000	10,867.0000	30.786	0	0	0
17/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
17/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,032.0000	97,219.0000	(4.717)	0	0	0
17/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,318.0000	76,506.0000	(5.918)	0	0	0
17/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	600.0000	340.0000	(43.333)	0	0	0
17/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,252.0000	140,439.0000	(3.314)	0	0	0
17/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,151.0000	36,703.0000	14.158	0	0	0
17/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/08/2006	R207	2007/02/01			Bond Future	8.5560	8.4890	(0.783)	0.0000	0.0000	0
17/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	64,233.0000	60,077.0000	(6.470)	0	0	0
17/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,274.0000	31,140.0000	(9.144)	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
17/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,884.0000	13,589.0000	14.347	0	0	0
17/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,607.0000	4,289.0000	18.908	0	0	0
17/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	48,087.0000	44,381.0000	(7.707)	0	0	0
17/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,841.0000	7,973.0000	16.547	0	0	0
17/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	17,443.0000	19,664.0000	12.733	0	0	0
17/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	28,439.0000	31,444.0000	10.566	0	0	0
17/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14,626.0000	12,792.0000	(12.539)	0	0	0
17/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,114.0000	22,497.0000	(10.420)	0	0	0
17/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	17,697.0000	15,607.0000	(11.810)	0	0	0
17/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	19,055.0000	21,409.0000	12.354	0	0	0
17/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,097.0000	20,612.0000	(10.759)	0	0	0
17/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	20,758.0000	23,244.0000	11.976	0	0	0
17/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	749.0000	929.0000	24.032	0	0	0
17/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	24,426.0000	27,175.0000	11.254	0	0	0
17/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,372.0000	117,612.0000	(3.890)	0	0	0
17/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	22,548.0000	25,166.0000	11.611	0	0	0
17/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	21,189.0000	18,837.0000	(11.100)	0	0	0
17/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	19,390.0000	17,169.0000	(11.454)	0	0	0
17/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	101,775.0000	97,118.0000	(4.576)	0	0	0
17/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	82,277.0000	77,809.0000	(5.430)	0	0	0
17/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,729.0000	2,100.0000	21.457	0	0	0
17/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	291.0000	369.0000	26.804	0	0	0
17/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8,656.0000	7,404.0000	(14.464)	0	0	0
17/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,019.0000	161,190.0000	(2.909)	0	0	0
17/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	31.0000	41.0000	32.258	0	0	0
17/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	39,846.0000	43,433.0000	9.002	0	0	0
17/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	101.0000	131.0000	29.703	0	0	0
17/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	143,829.0000	139,021.0000	(3.343)	0	0	0

**Grand Total:**

**1,815**