



Derivatives High/Low Report

High/Low for 18/08/2006

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
18/08/2006	GOVI 2006/11/02			jGovi	237.9870	237.0180	(0.407)	0.0000	0.0000	886
18/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	80,482.0000	71,184.0000	(11.553)	0	0	0
18/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	612.0000	1,004.0000	64.052	0	0	0
18/08/2006	GOVI 2007/02/01			jGovi	242.9430	241.9980	(0.389)	0.0000	0.0000	0
18/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	433.0000	630.0000	45.497	0	0	0
18/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	129,863.0000	120,610.0000	(7.125)	0	0	0
18/08/2006	J153 2010/08/31			jSwap	8.7370	8.7860	0.561	0.0000	0.0000	0
18/08/2006	J157 2015/09/15			jSwap	8.7750	8.8070	0.365	0.0000	0.0000	0
18/08/2006	J186 2026/12/21			jSwap	8.6080	8.5350	(0.848)	0.0000	0.0000	0
18/08/2006	J194 2008/02/28			jSwap	8.3590	8.4030	0.526	0.0000	0.0000	0
18/08/2006	J201 2014/12/22			jSwap	8.8630	8.8970	0.384	0.0000	0.0000	0
18/08/2006	J203 2017/09/15			jSwap	8.7290	8.7570	0.321	0.0000	0.0000	0
18/08/2006	J204 2018/12/21			jSwap	8.7450	8.7510	0.069	0.0000	0.0000	0
18/08/2006	J207 2020/01/15			jSwap	8.7260	8.7150	(0.126)	0.0000	0.0000	0
18/08/2006	JBAR 2005/12/21			jBar	8.1170	8.1540	0.456	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
18/08/2006	JFRA	2006/11/02			jFra	8.4360	8.4910	0.652	0.0000	0.0000	0
18/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,517.0000	3,648.0000	3.725	0	0	0
18/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	11.0000	8.0000	(27.273)	0	0	0
18/08/2006	JFRA	2007/02/01			jFra	8.7210	8.7860	0.745	0.0000	0.0000	0
18/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,115.0000	3,255.0000	4.494	0	0	0
18/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	136.0000	118.0000	(13.235)	0	0	0
18/08/2006	JFRA	2007/05/03			jFra	8.8420	8.9260	0.950	0.0000	0.0000	0
18/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	235.0000	205.0000	(12.766)	0	0	0
18/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,508.0000	3,683.0000	4.989	0	0	0
18/08/2006	JFRA	2007/08/02			jFra	8.9230	8.9790	0.628	0.0000	0.0000	0
18/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,796.0000	3,908.0000	2.950	0	0	0
18/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	325.0000	302.0000	(7.077)	0	0	0
18/08/2006	JFRA	2007/11/01			jFra	8.9990	9.0700	0.789	0.0000	0.0000	0
18/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	410.0000	376.0000	(8.293)	0	0	0
18/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,339.0000	4,491.0000	3.503	0	0	0
18/08/2006	JFRA	2008/02/07			jFra	9.0010	9.0640	0.700	0.0000	0.0000	0
18/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,395.0000	22,299.0000	(0.429)	0	0	0
18/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,077.0000	26,132.0000	0.211	0	0	0
18/08/2006	JN02	2006/11/02			jNote	8.8670	8.9300	0.710	0.0000	0.0000	0
18/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	30,561.0000	31,562.0000	3.275	0	0	0
18/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,017.0000	888.0000	(12.684)	0	0	0
18/08/2006	JN05	2006/11/02			jNote	8.9200	8.9760	0.628	0.0000	0.0000	0
18/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8.0000	5.0000	(37.500)	0	0	0
18/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	66,873.0000	69,013.0000	3.200	0	0	0
18/08/2006	JN10	2006/11/02			jNote	8.7760	8.8150	0.444	0.0000	0.0000	0
18/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	100,656.0000	103,013.0000	2.342	0	0	0

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18/08/2006	JROD	2006/08/31			jRod	7.3360	7.3340	(0.027)	0.0000	0.0000	0
18/08/2006	JROD	2006/09/29			jRod	7.6220	7.6250	0.039	0.0000	0.0000	0
18/08/2006	JROD	2006/10/31			jRod	7.9700	7.9840	0.176	0.0000	0.0000	0
18/08/2006	JROD	2006/11/30			jRod	7.7680	7.7800	0.154	0.0000	0.0000	0
18/08/2006	JROD	2006/12/29			jRod	7.9900	8.0040	0.175	0.0000	0.0000	0
18/08/2006	JROD	2007/01/31			jRod	8.2180	8.2300	0.146	0.0000	0.0000	0
18/08/2006	JROD	2007/02/28			jRod	8.0180	8.0240	0.075	0.0000	0.0000	0
18/08/2006	R153	2006/11/02			Bond Future	8.4950	8.5725	0.912	8.5800	8.5800	443
18/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,719.0000	8,349.0000	(14.096)	0	0	0
18/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,634.0000	4,666.0000	(17.181)	0	0	0
18/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,218.0000	15,949.0000	12.175	0	0	101
18/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,690.0000	9,241.0000	(13.555)	0	0	0
18/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,774.0000	10,024.0000	14.247	0	0	0
18/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,545.0000	10,873.0000	13.913	0	0	0
18/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,808.0000	2,219.0000	(20.976)	0	0	0
18/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	20,237.0000	22,346.0000	10.422	0	0	0
18/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	35,747.0000	38,331.0000	7.229	0	0	0
18/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,161.0000	865.0000	(25.495)	0	0	0
18/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,372.0000	11,780.0000	13.575	0	0	0
18/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,521.0000	29,923.0000	8.728	0	0	0
18/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,801.0000	7,511.0000	(14.657)	0	0	0
18/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,173.0000	7,131.0000	15.519	0	0	0
18/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,022.0000	13,281.0000	(11.590)	0	0	0
18/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	370.0000	256.0000	(30.811)	0	0	0
18/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	53,710.0000	56,396.0000	5.001	0	0	0
18/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	44,602.0000	47,259.0000	5.957	0	0	0
18/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	120.0000	78.0000	(35.000)	0	0	0
18/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	33.0000	20.0000	(39.394)	0	0	0

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18/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,848.0000	4,500.0000	16.944	0	0	0
18/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	62,970.0000	65,665.0000	4.280	0	0	0
18/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
18/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	21,288.0000	19,242.0000	(9.611)	0	0	0
18/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,340.0000	75,038.0000	3.730	0	0	0
18/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,343.0000	2,769.0000	18.182	0	0	0
18/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,293.0000	26,020.0000	(8.034)	0	0	0
18/08/2006	R153	2007/02/01			Bond Future	8.3910	8.4920	1.204	0.0000	0.0000	0
18/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	18,046.0000	16,201.0000	(10.224)	0	0	0
18/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,475.0000	14,998.0000	11.302	0	0	0
18/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,837.0000	14,305.0000	11.436	0	0	0
18/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	17,049.0000	15,260.0000	(10.493)	0	0	0
18/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,147.0000	15,728.0000	11.176	0	0	0
18/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	16,083.0000	14,352.0000	(10.763)	0	0	0
18/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	12,490.0000	10,996.0000	(11.962)	0	0	0
18/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,995.0000	25,703.0000	(8.187)	0	0	0
18/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,553.0000	11,809.0000	11.902	0	0	0
18/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,004.0000	1,603.0000	(20.010)	0	0	0
18/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,273.0000	20,216.0000	(9.235)	0	0	0
18/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,563.0000	4,685.0000	(15.783)	0	0	0
18/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,562.0000	23,691.0000	9.874	0	0	0
18/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,169.0000	915.0000	(21.728)	0	0	0
18/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,205.0000	9,226.0000	12.444	0	0	0
18/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,135.0000	18,954.0000	10.616	0	0	0
18/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,268.0000	2,671.0000	(18.268)	0	0	0
18/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,621.0000	7,438.0000	(13.722)	0	0	0
18/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	33,029.0000	35,745.0000	8.223	0	0	0
18/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	48,064.0000	51,122.0000	6.362	0	0	0
18/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,875.0000	29,310.0000	9.060	0	0	0
18/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	40,292.0000	43,205.0000	7.230	0	0	0
18/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,385.0000	7,207.0000	12.874	0	0	0
18/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,173.0000	31,682.0000	(7.289)	0	0	0
18/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	648.0000	495.0000	(23.611)	0	0	0
18/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	56,228.0000	59,388.0000	5.620	0	0	0

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18/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	340.0000	254.0000	(25.294)	0	0	0
18/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	64,687.0000	67,914.0000	4.989	0	0	0
18/08/2006	R157	2006/11/02			Bond Future	8.5700	8.6355	0.764	0.0000	0.0000	14
18/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	9,498.0000	7,968.0000	(16.109)	0	0	0
18/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,200.0000	36,450.0000	9.789	0	0	0
18/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	638.0000	463.0000	(27.429)	0	0	0
18/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	68,772.0000	64,485.0000	(6.234)	0	0	0
18/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	39,789.0000	36,249.0000	(8.897)	0	0	0
18/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	203.0000	140.0000	(31.034)	0	0	0
18/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,064.0000	3,558.0000	16.123	0	0	0
18/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	101,822.0000	106,540.0000	4.634	0	0	0
18/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	8,833.0000	10,074.0000	14.050	0	0	0
18/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	47,102.0000	51,000.0000	8.276	0	0	0
18/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,273.0000	6,073.0000	15.172	0	0	0
18/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	84,343.0000	79,857.0000	(5.319)	0	0	0
18/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	27,442.0000	24,486.0000	(10.772)	0	0	0
18/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	82,214.0000	86,820.0000	5.602	0	0	0
18/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	14,360.0000	16,186.0000	12.716	0	0	0
18/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,744.0000	2,038.0000	16.858	0	0	0
18/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	53,768.0000	49,788.0000	(7.402)	0	0	0
18/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,476.0000	3,594.0000	(19.705)	0	0	0
18/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,233.0000	26,901.0000	11.010	0	0	0
18/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	55.0000	36.0000	(34.545)	0	0	0
18/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
18/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	142,896.0000	147,671.0000	3.342	0	0	0
18/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	122,107.0000	126,868.0000	3.899	0	0	0
18/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	15,413.0000	13,300.0000	(13.709)	0	0	0
18/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	63,636.0000	68,005.0000	6.866	0	0	171
18/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	17,206.0000	19,299.0000	12.164	0	0	20
18/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,722.0000	1,310.0000	(23.926)	0	0	0
18/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	23,041.0000	20,354.0000	(11.662)	0	0	20
18/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	17,159.0000	14,900.0000	(13.165)	0	0	0
18/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	20,981.0000	18,434.0000	(12.140)	0	0	0
18/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	22,295.0000	24,816.0000	11.307	0	0	100
18/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	20,484.0000	22,860.0000	11.599	0	0	0

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18/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	19,020.0000	16,615.0000	(12.645)	0	0	0
18/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	18,789.0000	21,022.0000	11.885	0	0	0
18/08/2006	R157	2007/02/01			Bond Future	8.5560	8.6430	1.017	0.0000	0.0000	0
18/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	67,439.0000	72,372.0000	7.315	0	0	0
18/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	90,232.0000	85,056.0000	(5.736)	0	0	0
18/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,347.0000	17,909.0000	(11.982)	0	0	0
18/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	76,421.0000	71,535.0000	(6.394)	0	0	0
18/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	83,531.0000	88,876.0000	6.399	0	0	0
18/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,183.0000	12,501.0000	11.786	0	0	0
18/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,494.0000	46,260.0000	8.862	0	0	0
18/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,001.0000	6,729.0000	(15.898)	0	0	0
18/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	14,786.0000	16,462.0000	11.335	0	0	0
18/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,693.0000	46,593.0000	(8.088)	0	0	0
18/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	13,329.0000	11,493.0000	(13.774)	0	0	0
18/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	119,641.0000	125,517.0000	4.911	0	0	0
18/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,917.0000	4,057.0000	(17.490)	0	0	0
18/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	29,029.0000	25,991.0000	(10.465)	0	0	0
18/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,864.0000	2,316.0000	(19.134)	0	0	0
18/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	63,188.0000	58,659.0000	(7.168)	0	0	0
18/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,045.0000	36,211.0000	9.581	0	0	0
18/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	101,017.0000	106,674.0000	5.600	0	0	0
18/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,577.0000	1,248.0000	(20.862)	0	0	0
18/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,947.0000	58,316.0000	8.099	0	0	0
18/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	19,441.0000	21,546.0000	10.828	0	0	0
18/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,464.0000	9,493.0000	12.157	0	0	0
18/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	32,554.0000	29,287.0000	(10.036)	0	0	0
18/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	29,411.0000	32,349.0000	9.989	0	0	0
18/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	34,405.0000	31,025.0000	(9.824)	0	0	0
18/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	27,702.0000	30,527.0000	10.198	0	0	0
18/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,279.0000	34,674.0000	(9.418)	0	0	0
18/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	24,497.0000	27,097.0000	10.614	0	0	0
18/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	31,192.0000	34,244.0000	9.785	0	0	0
18/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	30,762.0000	27,609.0000	(10.250)	0	0	0
18/08/2006	R186	2006/11/02			Bond Future	8.3370	8.4340	1.163	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
18/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	40,394.0000	33,951.0000	(15.950)	0	0	0
18/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	32,212.0000	37,842.0000	17.478	0	0	0
18/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	22,317.0000	26,682.0000	19.559	0	0	0
18/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	28,050.0000	22,872.0000	(18.460)	0	0	0
18/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	236,241.0000	247,045.0000	4.573	0	0	0
18/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,132.0000	10,092.0000	24.102	0	0	0
18/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
18/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	79,123.0000	70,276.0000	(11.181)	0	0	0
18/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	58,677.0000	50,870.0000	(13.305)	0	0	0
18/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	13,675.0000	16,677.0000	21.952	0	0	0
18/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	35,145.0000	41,104.0000	16.955	0	0	0
18/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,390.0000	1,593.0000	(33.347)	0	0	0
18/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	25,323.0000	20,474.0000	(19.149)	0	0	0
18/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	165,679.0000	176,406.0000	6.475	0	0	0
18/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	38,223.0000	44,515.0000	16.461	0	0	0
18/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	102,193.0000	112,204.0000	9.796	0	0	0
18/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	22,700.0000	18,184.0000	(19.894)	0	0	0
18/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	184.0000	102.0000	(44.565)	0	0	0
18/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	132,716.0000	143,259.0000	7.944	0	0	0
18/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	6,405.0000	4,618.0000	(27.900)	0	0	0
18/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	670.0000	405.0000	(39.552)	0	0	0
18/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	75,122.0000	84,144.0000	12.010	0	0	0
18/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	13,813.0000	10,610.0000	(23.188)	0	0	0
18/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	41.0000	21.0000	(48.780)	0	0	0
18/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	200,247.0000	211,035.0000	5.387	0	0	0
18/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	52,552.0000	60,157.0000	14.471	0	0	0
18/08/2006	R186	2007/02/01			Bond Future	8.3340	8.4310	1.164	0.0000	0.0000	0
18/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	47,668.0000	42,247.0000	(11.372)	0	0	0
18/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	60,011.0000	53,828.0000	(10.303)	0	0	0
18/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,706.0000	46,271.0000	10.946	0	0	0
18/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	24,284.0000	27,252.0000	12.222	0	0	0
18/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	95,208.0000	87,427.0000	(8.173)	0	0	0
18/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	51,470.0000	56,798.0000	10.352	0	0	0
18/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	76,981.0000	69,939.0000	(9.148)	0	0	0
18/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,015.0000	754.0000	(25.714)	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
18/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	235,216.0000	245,703.0000	4.458	0	0	0
18/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	31,906.0000	35,612.0000	11.615	0	0	0
18/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	57,057.0000	62,786.0000	10.041	0	0	0
18/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	41,964.0000	36,945.0000	(11.960)	0	0	0
18/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,914.0000	3,062.0000	(21.768)	0	0	0
18/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	31,610.0000	27,417.0000	(13.265)	0	0	0
18/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	88,823.0000	96,411.0000	8.543	0	0	0
18/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	167,941.0000	177,837.0000	5.893	0	0	0
18/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,766.0000	147,134.0000	6.800	0	0	0
18/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	20,879.0000	17,719.0000	(15.135)	0	0	0
18/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	200,532.0000	210,790.0000	5.115	0	0	0
18/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	44,777.0000	39,556.0000	(11.660)	0	0	0
18/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	111,506.0000	120,056.0000	7.668	0	0	0
18/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	54,205.0000	59,732.0000	10.196	0	0	0
18/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	12,689.0000	10,491.0000	(17.322)	0	0	0
18/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	69,773.0000	76,328.0000	9.395	0	0	0
18/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,065.0000	1,576.0000	(23.680)	0	0	0
18/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,938.0000	5,559.0000	(19.876)	0	0	0
18/08/2006	R194	2006/11/02			Bond Future	8.5240	8.6300	1.244	0.0000	0.0000	0
18/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,332.0000	6,206.0000	16.392	0	0	0
18/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	425.0000	290.0000	(31.765)	0	0	0
18/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	988.0000	724.0000	(26.721)	0	0	0
18/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	15,963.0000	17,250.0000	8.062	0	0	0
18/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	22,256.0000	23,562.0000	5.868	0	0	0
18/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,490.0000	8,535.0000	13.952	0	0	0
18/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,939.0000	1,505.0000	(22.383)	0	0	0
18/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	51.0000	30.0000	(41.176)	0	0	0
18/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,050.0000	11,224.0000	11.682	0	0	0
18/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,691.0000	3,032.0000	(17.854)	0	0	0
18/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,370.0000	4,019.0000	19.258	0	0	0
18/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
18/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	148.0000	93.0000	(37.162)	0	0	0
18/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	19,090.0000	20,392.0000	6.820	0	0	0
18/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	28,648.0000	29,956.0000	4.566	0	0	0
18/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	15.0000	8.0000	(46.667)	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
18/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	12,909.0000	14,162.0000	9.706	0	0	0
18/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,093.0000	3,705.0000	19.787	0	0	0
18/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	25,444.0000	26,752.0000	5.141	0	0	0
18/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,031.0000	3,335.0000	(17.266)	0	0	0
18/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,368.0000	2,745.0000	(18.498)	0	0	0
18/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,664.0000	4,350.0000	18.723	0	0	0
18/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	31,866.0000	33,175.0000	4.108	0	0	0
18/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R194	2007/02/01			Bond Future	8.5600	8.6730	1.320	0.0000	0.0000	0
18/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	336.0000	259.0000	(22.917)	0	0	0
18/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	192.0000	145.0000	(24.479)	0	0	0
18/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,940.0000	8,729.0000	9.937	0	0	0
18/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,458.0000	7,149.0000	10.700	0	0	0
18/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,485.0000	1,230.0000	(17.172)	0	0	0
18/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,681.0000	10,561.0000	9.090	0	0	0
18/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,284.0000	1,938.0000	(15.149)	0	0	0
18/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,865.0000	14,882.0000	7.335	0	0	0
18/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,644.0000	19,733.0000	5.841	0	0	0
18/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	560.0000	442.0000	(21.071)	0	0	0
18/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,333.0000	2,888.0000	(13.351)	0	0	0
18/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,642.0000	12,603.0000	8.255	0	0	0
18/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	896.0000	722.0000	(19.420)	0	0	0
18/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,209.0000	17,268.0000	6.533	0	0	0
18/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,737.0000	5,122.0000	(10.720)	0	0	0
18/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
18/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,331.0000	4,851.0000	12.006	0	0	0
18/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,272.0000	27,400.0000	4.294	0	0	0
18/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,178.0000	5,772.0000	11.472	0	0	0
18/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	55.0000	40.0000	(27.273)	0	0	0
18/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,047.0000	5,414.0000	(10.468)	0	0	0
18/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,574.0000	4,033.0000	(11.828)	0	0	0
18/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,435.0000	4,837.0000	(11.003)	0	0	0
18/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,139.0000	4,641.0000	12.129	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
18/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,530.0000	5,068.0000	11.876	0	0	0
18/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,145.0000	22,253.0000	5.240	0	0	0
18/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,692.0000	24,813.0000	4.732	0	0	0
18/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	105.0000	78.0000	(25.714)	0	0	0
18/08/2006	R201	2006/11/02			Bond Future	8.5510	8.6380	1.017	0.0000	0.0000	26
18/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	43,572.0000	39,381.0000	(9.619)	0	0	0
18/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	112,035.0000	117,071.0000	4.495	0	0	0
18/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	14,414.0000	16,777.0000	16.394	0	0	0
18/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	17,257.0000	14,579.0000	(15.518)	0	0	0
18/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
18/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,961.0000	4,813.0000	21.510	0	0	0
18/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	15,727.0000	18,241.0000	15.985	0	0	0
18/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	15,669.0000	13,141.0000	(16.134)	0	0	0
18/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	52.0000	30.0000	(42.308)	0	0	0
18/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	95,612.0000	100,632.0000	5.250	0	0	0
18/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	18,923.0000	16,098.0000	(14.929)	0	0	0
18/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	185.0000	116.0000	(37.297)	0	0	0
18/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	13,188.0000	15,405.0000	16.811	0	0	0
18/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	79,587.0000	84,559.0000	6.247	0	0	0
18/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,810.0000	2,874.0000	(24.567)	0	0	0
18/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,499.0000	1,056.0000	(29.553)	0	0	0
18/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	567.0000	377.0000	(33.510)	0	0	0
18/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	49,475.0000	54,074.0000	9.296	0	0	0
18/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,375.0000	28,652.0000	(11.500)	0	0	0
18/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	64,110.0000	68,961.0000	7.567	0	0	0
18/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	36,505.0000	40,611.0000	11.248	0	0	0
18/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	17,131.0000	19,797.0000	15.562	0	0	0
18/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	14,161.0000	11,785.0000	(16.778)	0	0	0
18/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	7,936.0000	6,323.0000	(20.325)	0	0	0
18/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	22,474.0000	19,368.0000	(13.820)	0	0	0
18/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	10,989.0000	12,925.0000	17.618	0	0	0
18/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,631.0000	29,060.0000	13.378	0	0	0
18/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	6,698.0000	8,017.0000	19.692	0	0	0
18/08/2006	R201	2007/02/01			Bond Future	8.5560	8.6430	1.017	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
18/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,050.0000	23,121.0000	9.838	0	0	0
18/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	25,474.0000	22,956.0000	(9.885)	0	0	0
18/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	50,887.0000	47,306.0000	(7.037)	0	0	0
18/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	25,815.0000	28,228.0000	9.347	0	0	0
18/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	110,515.0000	115,266.0000	4.299	0	0	0
18/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,002.0000	29,142.0000	(8.937)	0	0	0
18/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	843.0000	663.0000	(21.352)	0	0	0
18/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	28,653.0000	25,962.0000	(9.392)	0	0	0
18/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,400.0000	13,750.0000	10.887	0	0	0
18/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	23,328.0000	25,567.0000	9.598	0	0	0
18/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,547.0000	1,242.0000	(19.716)	0	0	0
18/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,696.0000	2,207.0000	(18.138)	0	0	0
18/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	24,544.0000	26,870.0000	9.477	0	0	0
18/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	80,553.0000	84,994.0000	5.513	0	0	0
18/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	95,167.0000	99,792.0000	4.860	0	0	0
18/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	66,846.0000	71,034.0000	6.265	0	0	0
18/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	27,042.0000	24,437.0000	(9.633)	0	0	0
18/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,468.0000	3,725.0000	(16.629)	0	0	0
18/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,217.0000	17,902.0000	10.390	0	0	0
18/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,382.0000	9,878.0000	(13.214)	0	0	0
18/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	41,060.0000	37,814.0000	(7.906)	0	0	0
18/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,634.0000	37,596.0000	8.552	0	0	0
18/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,045.0000	15,077.0000	(11.546)	0	0	0
18/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	43,632.0000	47,058.0000	7.852	0	0	0
18/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,057.0000	5,988.0000	(15.148)	0	0	0
18/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,235.0000	58,096.0000	7.119	0	0	0
18/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,950.0000	21,522.0000	(10.138)	0	0	0
18/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	27,140.0000	29,642.0000	9.219	0	0	0
18/08/2006	R203	2006/11/02			Bond Future	8.5300	8.6170	1.020	0.0000	0.0000	0
18/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,155.0000	29,568.0000	17.543	0	0	0
18/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	30.0000	15.0000	(50.000)	0	0	0
18/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	11,986.0000	9,245.0000	(22.868)	0	0	0
18/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	39,629.0000	44,889.0000	13.273	0	0	0
18/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	21,764.0000	17,790.0000	(18.260)	0	0	0
18/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,140.0000	1,421.0000	(33.598)	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
18/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	6,742.0000	8,745.0000	29.709	0	0	0
18/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	659.0000	400.0000	(39.302)	0	0	0
18/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	9,227.0000	11,709.0000	26.899	0	0	0
18/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	93,880.0000	99,842.0000	6.351	0	0	0
18/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	17,459.0000	13,964.0000	(20.018)	0	0	0
18/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	56,493.0000	62,212.0000	10.123	0	0	0
18/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	160.0000	88.0000	(45.000)	0	0	0
18/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,058.0000	17,296.0000	23.033	0	0	0
18/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	74,776.0000	80,682.0000	7.898	0	0	0
18/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,582.0000	4,017.0000	(28.037)	0	0	0
18/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,296.0000	15,280.0000	24.268	0	0	0
18/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	13,674.0000	10,681.0000	(21.888)	0	0	0
18/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	133,716.0000	139,694.0000	4.471	0	0	0
18/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,686.0000	13,418.0000	25.566	0	0	0
18/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	154,374.0000	160,352.0000	3.872	0	0	0
18/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	15,499.0000	12,254.0000	(20.937)	0	0	0
18/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
18/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	113,550.0000	119,525.0000	5.262	0	0	0
18/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R203	2007/02/01			Bond Future	8.5350	8.6220	1.019	0.0000	0.0000	0
18/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,697.0000	48,286.0000	10.502	0	0	0
18/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	38,382.0000	34,037.0000	(11.320)	0	0	0
18/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,417.0000	5,114.0000	(20.305)	0	0	0
18/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,577.0000	23,667.0000	15.017	0	0	0
18/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	669.0000	478.0000	(28.550)	0	0	0
18/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	58,683.0000	63,806.0000	8.730	0	0	0
18/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,626.0000	18,224.0000	16.626	0	0	0
18/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	23,403.0000	20,109.0000	(14.075)	0	0	0
18/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,339.0000	2,572.0000	(22.971)	0	0	0
18/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,437.0000	8,982.0000	20.775	0	0	0
18/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	93,422.0000	99,121.0000	6.100	0	0	0
18/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,194.0000	15,394.0000	(15.390)	0	0	0
18/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,261.0000	9,261.0000	(17.760)	0	0	0
18/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	75,406.0000	80,891.0000	7.274	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
18/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,575.0000	1,170.0000	(25.714)	0	0	0
18/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,891.0000	34,783.0000	12.599	0	0	0
18/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	254.0000	174.0000	(31.496)	0	0	0
18/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,826.0000	15,103.0000	17.753	0	0	0
18/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	152,271.0000	158,152.0000	3.862	0	0	0
18/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	86.0000	56.0000	(34.884)	0	0	0
18/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	18,825.0000	21,750.0000	15.538	0	0	0
18/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	132,034.0000	137,895.0000	4.439	0	0	0
18/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	27,299.0000	23,685.0000	(13.239)	0	0	0
18/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	26.0000	16.0000	(38.462)	0	0	0
18/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,175.0000	19,936.0000	16.076	0	0	0
18/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	112,375.0000	118,186.0000	5.171	0	0	0
18/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,844.0000	16,878.0000	(14.947)	0	0	0
18/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	21,580.0000	18,450.0000	(14.504)	0	0	0
18/08/2006	R204	2006/11/02			Bond Future	8.5130	8.5940	0.951	0.0000	0.0000	0
18/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	19,823.0000	22,764.0000	14.836	0	0	0
18/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	18,876.0000	15,947.0000	(15.517)	0	0	0
18/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	16,546.0000	19,135.0000	15.647	0	0	0
18/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	140,729.0000	146,591.0000	4.165	0	0	0
18/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
18/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	22,849.0000	19,568.0000	(14.359)	0	0	0
18/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,203.0000	4,009.0000	(22.948)	0	0	0
18/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	162,844.0000	168,713.0000	3.604	0	0	0
18/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
18/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	30,113.0000	33,960.0000	12.775	0	0	0
18/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	70.0000	42.0000	(40.000)	0	0	0
18/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	24,976.0000	21,526.0000	(13.813)	0	0	0
18/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,072.0000	1,498.0000	(27.703)	0	0	0
18/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	119,226.0000	125,068.0000	4.900	0	0	0
18/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	15,076.0000	17,496.0000	16.052	0	0	0
18/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	10,714.0000	8,691.0000	(18.882)	0	0	0
18/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	254.0000	163.0000	(35.827)	0	0	0
18/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	59,830.0000	65,126.0000	8.852	0	0	0
18/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	98,410.0000	104,189.0000	5.872	0	0	0
18/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	20,814.0000	17,708.0000	(14.923)	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
18/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	78,479.0000	84,101.0000	7.164	0	0	0
18/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,534.0000	48,210.0000	10.741	0	0	0
18/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	12,454.0000	14,550.0000	16.830	0	0	0
18/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	784.0000	536.0000	(31.633)	0	0	0
18/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	29,492.0000	25,719.0000	(12.793)	0	0	0
18/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	18,127.0000	20,890.0000	15.242	0	0	0
18/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	7,528.0000	8,933.0000	18.664	0	0	0
18/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	42,098.0000	37,633.0000	(10.606)	0	0	0
18/08/2006	R204	2007/02/01			Bond Future	8.5150	8.5960	0.951	0.0000	0.0000	0
18/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	161,368.0000	167,048.0000	3.520	0	0	0
18/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,088.0000	867.0000	(20.313)	0	0	0
18/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,362.0000	28,388.0000	(9.483)	0	0	0
18/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	551.0000	430.0000	(21.960)	0	0	0
18/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,336.0000	32,152.0000	(9.011)	0	0	0
18/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	140,102.0000	145,682.0000	3.983	0	0	0
18/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	32,442.0000	35,268.0000	8.711	0	0	0
18/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	29,249.0000	31,867.0000	8.951	0	0	0
18/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	100,610.0000	105,802.0000	5.161	0	0	0
18/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,677.0000	38,195.0000	(8.355)	0	0	0
18/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,787.0000	87,661.0000	5.887	0	0	0
18/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,022.0000	1,644.0000	(18.694)	0	0	0
18/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,914.0000	4,988.0000	(15.658)	0	0	0
18/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	24,977.0000	27,296.0000	9.285	0	0	0
18/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,552.0000	2,943.0000	(17.145)	0	0	0
18/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	119,788.0000	125,211.0000	4.527	0	0	0
18/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,359.0000	8,026.0000	(14.243)	0	0	0
18/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,322.0000	30,242.0000	(9.243)	0	0	0
18/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	41,740.0000	45,115.0000	8.086	0	0	0
18/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,091.0000	20,961.0000	9.795	0	0	0
18/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	53,075.0000	57,010.0000	7.414	0	0	0
18/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	53,130.0000	49,200.0000	(7.397)	0	0	0
18/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,400.0000	34,115.0000	(8.783)	0	0	0
18/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	66,555.0000	71,023.0000	6.713	0	0	0
18/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	30,810.0000	33,531.0000	8.832	0	0	0
18/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	15,061.0000	13,194.0000	(12.396)	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
18/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	27,758.0000	30,274.0000	9.064	0	0	0
18/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	22,427.0000	20,000.0000	(10.822)	0	0	0
18/08/2006	R207	2006/11/02			Bond Future	8.4890	8.5690	0.942	0.0000	0.0000	0
18/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	20,959.0000	16,377.0000	(21.862)	0	0	0
18/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	76,506.0000	82,334.0000	7.618	0	0	0
18/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	37,174.0000	42,793.0000	15.115	0	0	0
18/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	399.0000	190.0000	(52.381)	0	0	0
18/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
18/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	56,397.0000	62,204.0000	10.297	0	0	0
18/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,841.0000	5,742.0000	49.492	0	0	0
18/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	35.0000	13.0000	(62.857)	0	0	0
18/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	15,519.0000	11,591.0000	(25.311)	0	0	0
18/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	97,219.0000	103,048.0000	5.996	0	0	0
18/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,461.0000	1,433.0000	(41.772)	0	0	0
18/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	118,524.0000	124,353.0000	4.918	0	0	0
18/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	20,186.0000	24,987.0000	23.784	0	0	0
18/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,997.0000	13,458.0000	34.620	0	0	0
18/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	7,137.0000	4,768.0000	(33.193)	0	0	0
18/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,131.0000	3,377.0000	58.470	0	0	0
18/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	140,439.0000	146,268.0000	4.151	0	0	0
18/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	36,703.0000	31,166.0000	(15.086)	0	0	0
18/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	340.0000	632.0000	85.882	0	0	0
18/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,882.0000	6,118.0000	(31.119)	0	0	0
18/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	13,084.0000	9,529.0000	(27.171)	0	0	0
18/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,010.0000	7,284.0000	45.389	0	0	0
18/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,077.0000	11,142.0000	37.947	0	0	0
18/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,418.0000	9,083.0000	41.524	0	0	0
18/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	10,867.0000	7,703.0000	(29.116)	0	0	0
18/08/2006	R207	2007/02/01			Bond Future	8.4890	8.5690	0.942	0.0000	0.0000	0
18/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	117,612.0000	123,280.0000	4.819	0	0	0
18/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	12,792.0000	14,869.0000	16.237	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
18/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	369.0000	265.0000	(28.184)	0	0	0
18/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	44,381.0000	48,716.0000	9.768	0	0	0
18/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,289.0000	3,412.0000	(20.448)	0	0	0
18/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,100.0000	1,617.0000	(23.000)	0	0	0
18/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	77,809.0000	83,100.0000	6.800	0	0	0
18/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	15,607.0000	17,986.0000	15.243	0	0	0
18/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	27,175.0000	23,781.0000	(12.489)	0	0	0
18/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	31,444.0000	27,747.0000	(11.757)	0	0	0
18/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	19,664.0000	16,899.0000	(14.061)	0	0	0
18/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	97,118.0000	102,653.0000	5.699	0	0	0
18/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	13,589.0000	11,448.0000	(15.755)	0	0	0
18/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	929.0000	691.0000	(25.619)	0	0	0
18/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	31,140.0000	34,772.0000	11.663	0	0	0
18/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	7,973.0000	6,535.0000	(18.036)	0	0	0
18/08/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	60,077.0000	64,973.0000	8.150	0	0	0
18/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	22,497.0000	25,505.0000	13.371	0	0	0
18/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	41.0000	27.0000	(34.146)	0	0	0
18/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	161,190.0000	166,950.0000	3.573	0	0	0
18/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,404.0000	8,802.0000	18.882	0	0	0
18/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	139,021.0000	144,753.0000	4.123	0	0	0
18/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	131.0000	90.0000	(31.298)	0	0	0
18/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	43,433.0000	39,057.0000	(10.075)	0	0	0
18/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	21,409.0000	18,485.0000	(13.658)	0	0	0
18/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	20,612.0000	23,462.0000	13.827	0	0	0
18/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	18,837.0000	21,528.0000	14.286	0	0	0
18/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	23,244.0000	20,161.0000	(13.264)	0	0	0
18/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	25,166.0000	21,927.0000	(12.871)	0	0	0
18/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	17,169.0000	19,703.0000	14.759	0	0	0

Grand Total:

1,840