



# Derivatives High/Low Report

High/Low for 21/08/2006

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
21/08/2006	GOVI 2006/11/02			jGovi	237.0180	236.2670	(0.317)	0.0000	0.0000	886
21/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	71,184.0000	64,028.0000	(10.053)	0	0	0
21/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,004.0000	1,358.0000	35.259	0	0	0
21/08/2006	GOVI 2007/02/01			jGovi	241.9980	241.2700	(0.301)	0.0000	0.0000	0
21/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	120,610.0000	113,503.0000	(5.893)	0	0	0
21/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	630.0000	803.0000	27.460	0	0	0
21/08/2006	J153 2010/08/31			jSwap	8.7860	8.8880	1.161	0.0000	0.0000	0
21/08/2006	J157 2015/09/15			jSwap	8.8070	8.9300	1.397	0.0000	0.0000	0
21/08/2006	J186 2026/12/21			jSwap	8.5350	8.7690	2.742	0.0000	0.0000	0
21/08/2006	J194 2008/02/28			jSwap	8.4030	8.4350	0.381	0.0000	0.0000	0
21/08/2006	J201 2014/12/22			jSwap	8.8970	9.0200	1.382	0.0000	0.0000	0
21/08/2006	J203 2017/09/15			jSwap	8.7570	8.8810	1.416	0.0000	0.0000	0
21/08/2006	J204 2018/12/21			jSwap	8.7510	8.9040	1.748	0.0000	0.0000	0
21/08/2006	J207 2020/01/15			jSwap	8.7150	8.8870	1.974	0.0000	0.0000	0
21/08/2006	JBAR 2005/12/21			jBar	8.1540	8.1800	0.319	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
21/08/2006	JFRA	2006/11/02			jFra	8.4910	8.5150	0.283	0.0000	0.0000	0
21/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,648.0000	3,705.0000	1.563	0	0	0
21/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	8.0000	6.0000	(25.000)	0	0	0
21/08/2006	JFRA	2007/02/01			jFra	8.7860	8.8220	0.410	0.0000	0.0000	0
21/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	118.0000	105.0000	(11.017)	0	0	0
21/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,255.0000	3,330.0000	2.304	0	0	0
21/08/2006	JFRA	2007/05/03			jFra	8.9260	8.9770	0.571	0.0000	0.0000	0
21/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	205.0000	185.0000	(9.756)	0	0	0
21/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,683.0000	3,787.0000	2.824	0	0	0
21/08/2006	JFRA	2007/08/02			jFra	8.9790	9.0560	0.858	0.0000	0.0000	0
21/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	302.0000	269.0000	(10.927)	0	0	0
21/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,908.0000	4,063.0000	3.966	0	0	0
21/08/2006	JFRA	2007/11/01			jFra	9.0700	9.1100	0.441	0.0000	0.0000	0
21/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,491.0000	4,575.0000	1.870	0	0	0
21/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	376.0000	356.0000	(5.319)	0	0	0
21/08/2006	JFRA	2008/02/07			jFra	9.0640	9.1340	0.772	0.0000	0.0000	0
21/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,132.0000	26,154.0000	0.084	0	0	0
21/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,299.0000	22,147.0000	(0.682)	0	0	0
21/08/2006	JN02	2006/11/02			jNote	8.9300	8.9920	0.694	0.0000	0.0000	0
21/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	31,562.0000	32,520.0000	3.035	0	0	0
21/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	888.0000	730.0000	(17.793)	0	0	0
21/08/2006	JN05	2006/11/02			jNote	8.9760	9.0960	1.337	0.0000	0.0000	0
21/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	5.0000	2.0000	(60.000)	0	0	0
21/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	69,013.0000	73,641.0000	6.706	0	0	0
21/08/2006	JN10	2006/11/02			jNote	8.8150	8.9390	1.407	0.0000	0.0000	0
21/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	103,013.0000	110,610.0000	7.375	0	0	0

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21/08/2006	JROD	2006/08/31			jRod	7.3340	7.3310	(0.041)	0.0000	0.0000	0
21/08/2006	JROD	2006/09/29			jRod	7.6250	7.6210	(0.052)	0.0000	0.0000	0
21/08/2006	JROD	2006/10/31			jRod	7.9840	7.9890	0.063	0.0000	0.0000	0
21/08/2006	JROD	2006/11/30			jRod	7.7800	7.7860	0.077	0.0000	0.0000	0
21/08/2006	JROD	2006/12/29			jRod	8.0040	8.0100	0.075	0.0000	0.0000	0
21/08/2006	JROD	2007/01/31			jRod	8.2300	8.2320	0.024	0.0000	0.0000	0
21/08/2006	JROD	2007/02/28			jRod	8.0240	8.0230	(0.012)	0.0000	0.0000	0
21/08/2006	R153	2006/11/02			Bond Future	8.5725	8.6550	0.962	0.0000	0.0000	443
21/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,873.0000	12,296.0000	13.087	0	0	0
21/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,349.0000	6,908.0000	(17.260)	0	0	0
21/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,666.0000	3,670.0000	(21.346)	0	0	0
21/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,780.0000	13,291.0000	12.827	0	0	0
21/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,949.0000	17,817.0000	11.712	0	0	101
21/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,511.0000	6,158.0000	(18.014)	0	0	0
21/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,281.0000	11,426.0000	(13.967)	0	0	0
21/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,131.0000	8,139.0000	14.135	0	0	0
21/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,241.0000	7,713.0000	(16.535)	0	0	0
21/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,024.0000	11,359.0000	13.318	0	0	0
21/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	865.0000	585.0000	(32.370)	0	0	0
21/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,346.0000	24,624.0000	10.194	0	0	0
21/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,923.0000	32,507.0000	8.635	0	0	0
21/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,219.0000	1,633.0000	(26.408)	0	0	0
21/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	256.0000	155.0000	(39.453)	0	0	0
21/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,331.0000	41,094.0000	7.208	0	0	0
21/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,665.0000	68,527.0000	4.358	0	0	0
21/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,769.0000	3,191.0000	15.240	0	0	0
21/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,020.0000	23,579.0000	(9.381)	0	0	0

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21/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,500.0000	5,171.0000	14.911	0	0	0
21/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,242.0000	17,049.0000	(11.397)	0	0	0
21/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,038.0000	77,901.0000	3.815	0	0	0
21/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	78.0000	43.0000	(44.872)	0	0	0
21/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,259.0000	50,088.0000	5.986	0	0	0
21/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	20.0000	10.0000	(50.000)	0	0	0
21/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,396.0000	59,250.0000	5.061	0	0	0
21/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2006	R153	2007/02/01			Bond Future	8.4920	8.5670	0.883	0.0000	0.0000	0
21/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,998.0000	16,097.0000	7.328	0	0	0
21/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,728.0000	16,871.0000	7.267	0	0	0
21/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,352.0000	13,043.0000	(9.121)	0	0	0
21/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,260.0000	13,907.0000	(8.866)	0	0	0
21/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,201.0000	14,805.0000	(8.617)	0	0	0
21/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,216.0000	18,656.0000	(7.717)	0	0	0
21/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,305.0000	15,360.0000	7.375	0	0	0
21/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,809.0000	12,701.0000	7.554	0	0	0
21/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,691.0000	25,258.0000	6.614	0	0	0
21/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,310.0000	31,113.0000	6.151	0	0	0
21/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,685.0000	4,037.0000	(13.831)	0	0	0
21/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,703.0000	23,965.0000	(6.762)	0	0	0
21/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,226.0000	9,939.0000	7.728	0	0	0
21/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	35,745.0000	37,763.0000	5.646	0	0	0
21/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,438.0000	6,553.0000	(11.898)	0	0	0
21/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,671.0000	2,238.0000	(16.211)	0	0	0
21/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,996.0000	9,871.0000	(10.231)	0	0	0
21/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,954.0000	20,281.0000	7.001	0	0	0
21/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,207.0000	7,770.0000	7.812	0	0	0
21/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	43,205.0000	45,368.0000	5.006	0	0	0
21/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,603.0000	1,315.0000	(17.966)	0	0	0
21/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,682.0000	29,793.0000	(5.962)	0	0	0
21/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	59,388.0000	61,732.0000	3.947	0	0	0
21/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	915.0000	733.0000	(19.891)	0	0	0
21/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	51,122.0000	53,392.0000	4.440	0	0	0
21/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	67,914.0000	70,305.0000	3.521	0	0	0

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21/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	254.0000	193.0000	(24.016)	0	0	0
21/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	495.0000	387.0000	(21.818)	0	0	0
21/08/2006	R157	2006/11/02			Bond Future	8.6355	8.7200	0.979	0.0000	0.0000	14
21/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,450.0000	40,713.0000	11.695	0	0	0
21/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	140.0000	76.0000	(45.714)	0	0	0
21/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,074.0000	11,657.0000	15.714	0	0	0
21/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,540.0000	112,608.0000	5.696	0	0	0
21/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	36,249.0000	31,700.0000	(12.549)	0	0	0
21/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	7,968.0000	6,098.0000	(23.469)	0	0	0
21/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	64,485.0000	58,945.0000	(8.591)	0	0	0
21/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	79,857.0000	74,062.0000	(7.257)	0	0	0
21/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,038.0000	2,376.0000	16.585	0	0	0
21/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,073.0000	7,068.0000	16.384	0	0	0
21/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,000.0000	56,096.0000	9.992	0	0	0
21/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	49,788.0000	44,650.0000	(10.320)	0	0	0
21/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,594.0000	2,557.0000	(28.854)	0	0	0
21/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,558.0000	4,151.0000	16.667	0	0	0
21/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,310.0000	850.0000	(35.115)	0	0	0
21/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	86,820.0000	92,765.0000	6.848	0	0	0
21/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,816.0000	28,117.0000	13.302	0	0	100
21/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
21/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	14,900.0000	12,068.0000	(19.007)	0	0	0
21/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	36.0000	18.0000	(50.000)	0	0	0
21/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	68,005.0000	73,677.0000	8.341	0	0	171
21/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	126,868.0000	132,983.0000	4.820	0	0	0
21/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,022.0000	23,937.0000	13.866	0	0	0
21/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	147,671.0000	153,800.0000	4.150	0	0	0
21/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	463.0000	276.0000	(40.389)	0	0	0
21/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,186.0000	18,553.0000	14.624	0	0	0
21/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,860.0000	25,966.0000	13.587	0	0	0
21/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	24,486.0000	20,721.0000	(15.376)	0	0	0
21/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	19,299.0000	22,026.0000	14.130	0	0	20
21/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	20,354.0000	16,948.0000	(16.734)	0	0	20
21/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	16,615.0000	13,588.0000	(18.218)	0	0	0
21/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	18,434.0000	15,216.0000	(17.457)	0	0	0

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21/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,300.0000	10,663.0000	(19.827)	0	0	0
21/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,901.0000	30,397.0000	12.996	0	0	0
21/08/2006	R157	2007/02/01			Bond Future	8.6430	8.7150	0.833	0.0000	0.0000	0
21/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,372.0000	76,438.0000	5.618	0	0	0
21/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,316.0000	1,874.0000	(19.085)	0	0	0
21/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,546.0000	23,199.0000	7.672	0	0	0
21/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,674.0000	111,337.0000	4.371	0	0	0
21/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,501.0000	13,498.0000	7.975	0	0	0
21/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	71,535.0000	67,426.0000	(5.744)	0	0	0
21/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,729.0000	5,690.0000	(15.441)	0	0	0
21/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	46,593.0000	43,141.0000	(7.409)	0	0	0
21/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,909.0000	15,876.0000	(11.352)	0	0	0
21/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	46,260.0000	49,332.0000	6.641	0	0	0
21/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,248.0000	985.0000	(21.074)	0	0	0
21/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	25,991.0000	23,444.0000	(9.800)	0	0	0
21/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,517.0000	130,359.0000	3.858	0	0	0
21/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,493.0000	9,975.0000	(13.208)	0	0	0
21/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	58,316.0000	61,902.0000	6.149	0	0	0
21/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,462.0000	17,755.0000	7.854	0	0	0
21/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	58,659.0000	54,847.0000	(6.499)	0	0	0
21/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	36,211.0000	38,769.0000	7.064	0	0	0
21/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,057.0000	3,358.0000	(17.229)	0	0	0
21/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,349.0000	34,716.0000	7.317	0	0	0
21/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,876.0000	93,282.0000	4.957	0	0	0
21/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,287.0000	26,549.0000	(9.349)	0	0	0
21/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	34,674.0000	31,654.0000	(8.710)	0	0	0
21/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,097.0000	29,182.0000	7.695	0	0	0
21/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,025.0000	28,191.0000	(9.135)	0	0	0
21/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	34,244.0000	36,706.0000	7.190	0	0	0
21/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,527.0000	32,799.0000	7.443	0	0	0
21/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	27,609.0000	24,967.0000	(9.569)	0	0	0
21/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	85,056.0000	80,711.0000	(5.108)	0	0	0
21/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,493.0000	10,253.0000	8.006	0	0	0
21/08/2006	R186	2006/11/02			Bond Future	8.4340	8.5100	0.901	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
21/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,677.0000	18,918.0000	13.438	0	0	0
21/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,682.0000	30,027.0000	12.537	0	0	0
21/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,842.0000	42,214.0000	11.553	0	0	0
21/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	50,870.0000	44,747.0000	(12.037)	0	0	0
21/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	33,951.0000	28,931.0000	(14.786)	0	0	0
21/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	22,872.0000	18,879.0000	(17.458)	0	0	0
21/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	405.0000	238.0000	(41.235)	0	0	0
21/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,092.0000	11,503.0000	13.981	0	0	0
21/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	176,406.0000	184,723.0000	4.715	0	0	0
21/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	102.0000	54.0000	(47.059)	0	0	0
21/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	247,045.0000	255,408.0000	3.385	0	0	0
21/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	211,035.0000	219,389.0000	3.959	0	0	0
21/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,276.0000	63,322.0000	(9.895)	0	0	0
21/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	4,618.0000	3,332.0000	(27.848)	0	0	0
21/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	143,259.0000	151,457.0000	5.723	0	0	0
21/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	60,157.0000	66,123.0000	9.917	0	0	0
21/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
21/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	84,144.0000	91,221.0000	8.411	0	0	0
21/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	10,610.0000	8,211.0000	(22.611)	0	0	0
21/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,593.0000	1,050.0000	(34.087)	0	0	0
21/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	112,204.0000	120,026.0000	6.971	0	0	0
21/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	20,474.0000	16,747.0000	(18.204)	0	0	0
21/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	18,184.0000	14,728.0000	(19.006)	0	0	0
21/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	44,515.0000	49,423.0000	11.025	0	0	0
21/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	41,104.0000	45,742.0000	11.284	0	0	0
21/08/2006	R186	2007/02/01			Bond Future	8.4310	8.5080	0.913	0.0000	0.0000	0
21/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	42,247.0000	37,941.0000	(10.192)	0	0	0
21/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,252.0000	29,464.0000	8.117	0	0	0
21/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	46,271.0000	49,773.0000	7.568	0	0	0
21/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	87,427.0000	81,212.0000	(7.109)	0	0	0
21/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	69,939.0000	64,317.0000	(8.038)	0	0	0
21/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	56,798.0000	60,920.0000	7.257	0	0	0
21/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,612.0000	38,417.0000	7.877	0	0	0
21/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	53,828.0000	48,901.0000	(9.153)	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
21/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	754.0000	564.0000	(25.199)	0	0	0
21/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,576.0000	1,213.0000	(23.033)	0	0	0
21/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	10,491.0000	8,796.0000	(16.157)	0	0	0
21/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	245,703.0000	253,940.0000	3.352	0	0	0
21/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	76,328.0000	81,449.0000	6.709	0	0	0
21/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	27,417.0000	24,110.0000	(12.062)	0	0	0
21/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	177,837.0000	185,627.0000	4.380	0	0	0
21/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	17,719.0000	15,249.0000	(13.940)	0	0	0
21/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	96,411.0000	102,369.0000	6.180	0	0	0
21/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	210,790.0000	218,856.0000	3.827	0	0	0
21/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,062.0000	2,424.0000	(20.836)	0	0	0
21/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	147,134.0000	154,517.0000	5.018	0	0	0
21/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	5,559.0000	4,514.0000	(18.798)	0	0	0
21/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	120,056.0000	126,788.0000	5.607	0	0	0
21/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	39,556.0000	35,412.0000	(10.476)	0	0	0
21/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	62,786.0000	67,234.0000	7.084	0	0	0
21/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	59,732.0000	64,016.0000	7.172	0	0	0
21/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	36,945.0000	32,965.0000	(10.773)	0	0	0
21/08/2006	R194	2006/11/02			Bond Future	8.6300	8.7090	0.915	0.0000	0.0000	0
21/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,505.0000	1,190.0000	(20.930)	0	0	0
21/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,206.0000	6,865.0000	10.619	0	0	0
21/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,535.0000	9,323.0000	9.233	0	0	0
21/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	724.0000	539.0000	(25.552)	0	0	0
21/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,224.0000	12,107.0000	7.867	0	0	0
21/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	290.0000	200.0000	(31.034)	0	0	0
21/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,562.0000	24,535.0000	4.130	0	0	0
21/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,752.0000	27,725.0000	3.637	0	0	0
21/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	93.0000	58.0000	(37.634)	0	0	0
21/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	30.0000	17.0000	(43.333)	0	0	0
21/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,175.0000	34,148.0000	2.933	0	0	0
21/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,250.0000	18,210.0000	5.565	0	0	0
21/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,705.0000	4,159.0000	12.254	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
21/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,392.0000	21,361.0000	4.752	0	0	0
21/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,745.0000	2,282.0000	(16.867)	0	0	0
21/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,162.0000	15,101.0000	6.630	0	0	0
21/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,019.0000	4,501.0000	11.993	0	0	0
21/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
21/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,956.0000	30,929.0000	3.248	0	0	0
21/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,032.0000	2,540.0000	(16.227)	0	0	0
21/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,350.0000	4,861.0000	11.747	0	0	0
21/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,335.0000	2,815.0000	(15.592)	0	0	0
21/08/2006	R194	2007/02/01			Bond Future	8.6730	8.7560	0.957	0.0000	0.0000	0
21/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,938.0000	1,684.0000	(13.106)	0	0	0
21/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,729.0000	9,308.0000	6.633	0	0	0
21/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,149.0000	7,653.0000	7.050	0	0	0
21/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,603.0000	13,312.0000	5.626	0	0	0
21/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,230.0000	1,045.0000	(15.041)	0	0	0
21/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	722.0000	598.0000	(17.175)	0	0	0
21/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,561.0000	11,210.0000	6.145	0	0	0
21/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,813.0000	25,635.0000	3.313	0	0	0
21/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,888.0000	2,560.0000	(11.357)	0	0	0
21/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,253.0000	23,067.0000	3.658	0	0	0
21/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
21/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	78.0000	59.0000	(24.359)	0	0	0
21/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,400.0000	28,227.0000	3.018	0	0	0
21/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	259.0000	206.0000	(20.463)	0	0	0
21/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
21/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,122.0000	4,662.0000	(8.981)	0	0	0
21/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,268.0000	18,047.0000	4.511	0	0	0
21/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	145.0000	113.0000	(22.069)	0	0	0
21/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,733.0000	20,533.0000	4.054	0	0	0
21/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,414.0000	4,941.0000	(8.737)	0	0	0
21/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	442.0000	358.0000	(19.005)	0	0	0
21/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,851.0000	5,224.0000	7.689	0	0	0
21/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,882.0000	15,632.0000	5.040	0	0	0
21/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,837.0000	4,392.0000	(9.200)	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
21/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,033.0000	3,630.0000	(9.993)	0	0	0
21/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,772.0000	6,202.0000	7.450	0	0	0
21/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,068.0000	5,456.0000	7.656	0	0	0
21/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,641.0000	5,001.0000	7.757	0	0	0
21/08/2006	R201	2006/11/02			Bond Future	8.6380	8.7050	0.776	0.0000	0.0000	26
21/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	30.0000	17.0000	(43.333)	0	0	0
21/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,777.0000	18,533.0000	10.467	0	0	0
21/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	377.0000	245.0000	(35.013)	0	0	0
21/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	39,381.0000	36,086.0000	(8.367)	0	0	0
21/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,579.0000	12,474.0000	(14.439)	0	0	0
21/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,813.0000	5,378.0000	11.739	0	0	0
21/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,056.0000	738.0000	(30.114)	0	0	0
21/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,098.0000	13,875.0000	(13.809)	0	0	0
21/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
21/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,074.0000	57,616.0000	6.550	0	0	0
21/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,071.0000	120,929.0000	3.295	0	0	0
21/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,241.0000	20,118.0000	10.290	0	0	0
21/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,141.0000	11,157.0000	(15.098)	0	0	0
21/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,961.0000	72,690.0000	5.407	0	0	0
21/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,925.0000	14,336.0000	10.917	0	0	0
21/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,632.0000	104,479.0000	3.823	0	0	0
21/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,405.0000	17,042.0000	10.626	0	0	0
21/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,559.0000	88,374.0000	4.512	0	0	0
21/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	116.0000	69.0000	(40.517)	0	0	0
21/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	19,368.0000	16,918.0000	(12.650)	0	0	0
21/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,611.0000	43,769.0000	7.776	0	0	0
21/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,874.0000	2,171.0000	(24.461)	0	0	0
21/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	28,652.0000	25,715.0000	(10.251)	0	0	0
21/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,785.0000	9,925.0000	(15.783)	0	0	0
21/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	29,060.0000	31,677.0000	9.006	0	0	0
21/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,323.0000	5,079.0000	(19.674)	0	0	0
21/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,017.0000	8,941.0000	11.526	0	0	0
21/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,797.0000	21,798.0000	10.108	0	0	0
21/08/2006	R201	2007/02/01			Bond Future	8.6430	8.7100	0.775	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
21/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,306.0000	44,475.0000	(5.984)	0	0	0
21/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,121.0000	24,631.0000	6.531	0	0	0
21/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,242.0000	1,007.0000	(18.921)	0	0	0
21/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	663.0000	525.0000	(20.814)	0	0	0
21/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,567.0000	27,210.0000	6.426	0	0	0
21/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,792.0000	103,334.0000	3.549	0	0	0
21/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,750.0000	14,695.0000	6.873	0	0	0
21/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,142.0000	26,877.0000	(7.772)	0	0	0
21/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,034.0000	74,233.0000	4.503	0	0	0
21/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,956.0000	20,962.0000	(8.686)	0	0	0
21/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,266.0000	118,904.0000	3.156	0	0	0
21/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,207.0000	1,828.0000	(17.173)	0	0	0
21/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,870.0000	28,582.0000	6.371	0	0	0
21/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	25,962.0000	23,829.0000	(8.216)	0	0	0
21/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,725.0000	3,149.0000	(15.463)	0	0	0
21/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,228.0000	30,010.0000	6.313	0	0	0
21/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,994.0000	88,392.0000	3.998	0	0	0
21/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,437.0000	22,373.0000	(8.446)	0	0	0
21/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	47,058.0000	49,652.0000	5.512	0	0	0
21/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,878.0000	8,696.0000	(11.966)	0	0	0
21/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,642.0000	31,496.0000	6.255	0	0	0
21/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,522.0000	19,599.0000	(8.935)	0	0	0
21/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,988.0000	5,156.0000	(13.894)	0	0	0
21/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,902.0000	19,107.0000	6.731	0	0	0
21/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,596.0000	39,817.0000	5.908	0	0	0
21/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	58,096.0000	61,039.0000	5.066	0	0	0
21/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,077.0000	13,522.0000	(10.314)	0	0	0
21/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	37,814.0000	35,243.0000	(6.799)	0	0	0
21/08/2006	R203	2006/11/02			Bond Future	8.6170	8.6880	0.824	0.0000	0.0000	0
21/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,421.0000	931.0000	(34.483)	0	0	0
21/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,568.0000	33,279.0000	12.551	0	0	0
21/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,017.0000	2,886.0000	(28.155)	0	0	0
21/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,682.0000	85,482.0000	5.949	0	0	0
21/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	44,889.0000	49,241.0000	9.695	0	0	0
21/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,745.0000	10,487.0000	19.920	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
21/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	13,418.0000	15,772.0000	17.544	0	0	0
21/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,212.0000	66,889.0000	7.518	0	0	0
21/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	17,790.0000	14,689.0000	(17.431)	0	0	0
21/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	400.0000	235.0000	(41.250)	0	0	0
21/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
21/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,842.0000	104,676.0000	4.842	0	0	0
21/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,254.0000	9,766.0000	(20.304)	0	0	0
21/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,525.0000	124,366.0000	4.050	0	0	0
21/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,245.0000	7,175.0000	(22.390)	0	0	0
21/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	88.0000	46.0000	(47.727)	0	0	0
21/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	17,296.0000	20,068.0000	16.027	0	0	0
21/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	15,280.0000	17,844.0000	16.780	0	0	0
21/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	160,352.0000	165,195.0000	3.020	0	0	0
21/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	10,681.0000	8,402.0000	(21.337)	0	0	0
21/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	11,709.0000	13,855.0000	18.328	0	0	0
21/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,694.0000	144,536.0000	3.466	0	0	0
21/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	13,964.0000	11,268.0000	(19.307)	0	0	0
21/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R203	2007/02/01			Bond Future	8.6220	8.6940	0.835	0.0000	0.0000	0
21/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,114.0000	4,123.0000	(19.378)	0	0	0
21/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,286.0000	52,134.0000	7.969	0	0	0
21/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	34,783.0000	38,071.0000	9.453	0	0	0
21/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,572.0000	2,000.0000	(22.240)	0	0	0
21/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,982.0000	10,318.0000	14.874	0	0	0
21/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,261.0000	7,710.0000	(16.748)	0	0	0
21/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,037.0000	30,533.0000	(10.295)	0	0	0
21/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	18,224.0000	20,447.0000	12.198	0	0	0
21/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	63,806.0000	68,074.0000	6.689	0	0	0
21/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	80,891.0000	85,435.0000	5.617	0	0	0
21/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,685.0000	20,800.0000	(12.181)	0	0	0
21/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	478.0000	342.0000	(28.452)	0	0	0
21/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,170.0000	874.0000	(25.299)	0	0	0
21/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	15,103.0000	17,058.0000	12.944	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
21/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,450.0000	15,970.0000	(13.442)	0	0	0
21/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	174.0000	119.0000	(31.609)	0	0	0
21/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	20,109.0000	17,493.0000	(13.009)	0	0	0
21/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	19,936.0000	22,295.0000	11.833	0	0	0
21/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,186.0000	122,970.0000	4.048	0	0	0
21/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	56.0000	37.0000	(33.929)	0	0	0
21/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,895.0000	142,715.0000	3.495	0	0	0
21/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	99,121.0000	103,825.0000	4.746	0	0	0
21/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	16.0000	10.0000	(37.500)	0	0	0
21/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,152.0000	162,985.0000	3.056	0	0	0
21/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	21,750.0000	24,246.0000	11.476	0	0	0
21/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	23,667.0000	26,300.0000	11.125	0	0	0
21/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,394.0000	13,187.0000	(14.337)	0	0	0
21/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	16,878.0000	14,535.0000	(13.882)	0	0	0
21/08/2006	R204	2006/11/02			Bond Future	8.5940	8.6600	0.768	0.0000	0.0000	0
21/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	17,708.0000	15,128.0000	(14.570)	0	0	0
21/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,713.0000	173,459.0000	2.813	0	0	0
21/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,890.0000	23,058.0000	10.378	0	0	0
21/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
21/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,591.0000	151,334.0000	3.236	0	0	0
21/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,496.0000	19,372.0000	10.722	0	0	0
21/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	15,947.0000	13,519.0000	(15.225)	0	0	0
21/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	21,526.0000	18,655.0000	(13.337)	0	0	0
21/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	19,568.0000	16,841.0000	(13.936)	0	0	0
21/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	125,068.0000	129,796.0000	3.780	0	0	0
21/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,764.0000	25,083.0000	10.187	0	0	0
21/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,498.0000	1,058.0000	(29.372)	0	0	0
21/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	65,126.0000	69,433.0000	6.613	0	0	0
21/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,189.0000	108,872.0000	4.495	0	0	0
21/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,135.0000	21,155.0000	10.557	0	0	0
21/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	42.0000	23.0000	(45.238)	0	0	0
21/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	536.0000	352.0000	(34.328)	0	0	0
21/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	84,101.0000	88,664.0000	5.426	0	0	0
21/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	163.0000	99.0000	(39.264)	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
21/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,719.0000	22,575.0000	(12.224)	0	0	0
21/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,210.0000	52,006.0000	7.874	0	0	0
21/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,933.0000	9,961.0000	11.508	0	0	0
21/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	37,633.0000	33,914.0000	(9.882)	0	0	0
21/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,550.0000	16,153.0000	11.017	0	0	0
21/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	8,691.0000	7,037.0000	(19.031)	0	0	0
21/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	33,960.0000	37,053.0000	9.108	0	0	0
21/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,009.0000	3,057.0000	(23.747)	0	0	0
21/08/2006	R204	2007/02/01			Bond Future	8.5960	8.6620	0.768	0.0000	0.0000	0
21/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	167,048.0000	171,643.0000	2.751	0	0	0
21/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	38,195.0000	35,283.0000	(7.624)	0	0	0
21/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	867.0000	688.0000	(20.646)	0	0	0
21/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	35,268.0000	37,472.0000	6.249	0	0	0
21/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	145,682.0000	150,195.0000	3.098	0	0	0
21/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	30,242.0000	27,666.0000	(8.518)	0	0	0
21/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	430.0000	333.0000	(22.558)	0	0	0
21/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,531.0000	35,646.0000	6.308	0	0	0
21/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	32,152.0000	29,489.0000	(8.283)	0	0	0
21/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,296.0000	29,075.0000	6.517	0	0	0
21/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,867.0000	33,895.0000	6.364	0	0	0
21/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,274.0000	32,218.0000	6.421	0	0	0
21/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,388.0000	25,900.0000	(8.764)	0	0	0
21/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	34,115.0000	31,367.0000	(8.055)	0	0	0
21/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,026.0000	6,927.0000	(13.693)	0	0	0
21/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,023.0000	74,617.0000	5.060	0	0	0
21/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,644.0000	1,336.0000	(18.735)	0	0	0
21/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	125,211.0000	129,595.0000	3.501	0	0	0
21/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,943.0000	2,444.0000	(16.955)	0	0	0
21/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	57,010.0000	60,151.0000	5.510	0	0	0
21/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	87,661.0000	91,591.0000	4.483	0	0	0
21/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	105,802.0000	109,994.0000	3.962	0	0	0
21/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,988.0000	4,226.0000	(15.277)	0	0	0
21/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,961.0000	22,370.0000	6.722	0	0	0
21/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	49,200.0000	45,916.0000	(6.675)	0	0	0
21/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,194.0000	11,644.0000	(11.748)	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
21/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	45,115.0000	47,782.0000	5.912	0	0	0
21/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,000.0000	17,975.0000	(10.125)	0	0	0
21/08/2006	R207	2006/11/02			Bond Future	8.5690	8.6340	0.759	0.0000	0.0000	0
21/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	62,204.0000	66,894.0000	7.540	0	0	0
21/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
21/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,048.0000	107,746.0000	4.559	0	0	0
21/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,377.0000	12,940.0000	(20.987)	0	0	0
21/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	124,353.0000	129,052.0000	3.779	0	0	0
21/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,377.0000	4,638.0000	37.341	0	0	0
21/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	190.0000	88.0000	(53.684)	0	0	0
21/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,793.0000	47,389.0000	10.740	0	0	0
21/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	82,334.0000	87,032.0000	5.706	0	0	0
21/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,987.0000	29,082.0000	16.389	0	0	0
21/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,433.0000	831.0000	(42.010)	0	0	0
21/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,768.0000	3,202.0000	(32.844)	0	0	0
21/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	13,458.0000	16,590.0000	23.272	0	0	0
21/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,591.0000	8,744.0000	(24.562)	0	0	0
21/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,118.0000	4,242.0000	(30.664)	0	0	0
21/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,142.0000	13,965.0000	25.337	0	0	0
21/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,742.0000	7,592.0000	32.219	0	0	0
21/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,529.0000	7,003.0000	(26.509)	0	0	0
21/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,284.0000	9,456.0000	29.819	0	0	0
21/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	9,083.0000	11,583.0000	27.524	0	0	0
21/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,703.0000	5,505.0000	(28.534)	0	0	0
21/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	146,268.0000	150,966.0000	3.212	0	0	0
21/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	31,166.0000	26,791.0000	(14.038)	0	0	0
21/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	632.0000	955.0000	51.108	0	0	0
21/08/2006	R207	2007/02/01			Bond Future	8.5690	8.6340	0.759	0.0000	0.0000	0
21/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14,869.0000	16,584.0000	11.534	0	0	0
21/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,412.0000	2,745.0000	(19.549)	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
21/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	64,973.0000	68,961.0000	6.138	0	0	0
21/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,617.0000	1,257.0000	(22.263)	0	0	0
21/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,747.0000	24,808.0000	(10.592)	0	0	0
21/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	265.0000	190.0000	(28.302)	0	0	0
21/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	123,280.0000	127,860.0000	3.715	0	0	0
21/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,772.0000	37,754.0000	8.576	0	0	0
21/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,653.0000	107,133.0000	4.364	0	0	0
21/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,448.0000	9,775.0000	(14.614)	0	0	0
21/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	83,100.0000	87,394.0000	5.167	0	0	0
21/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	48,716.0000	52,261.0000	7.277	0	0	0
21/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	691.0000	517.0000	(25.181)	0	0	0
21/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,535.0000	5,426.0000	(16.970)	0	0	0
21/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,899.0000	14,722.0000	(12.882)	0	0	0
21/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,505.0000	27,982.0000	9.712	0	0	0
21/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	19,703.0000	21,793.0000	10.608	0	0	0
21/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	21,528.0000	23,746.0000	10.303	0	0	0
21/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,462.0000	25,809.0000	10.003	0	0	0
21/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	20,161.0000	17,726.0000	(12.078)	0	0	0
21/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	18,485.0000	16,179.0000	(12.475)	0	0	0
21/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,927.0000	19,363.0000	(11.693)	0	0	0
21/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	17,986.0000	19,949.0000	10.914	0	0	0
21/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,781.0000	21,090.0000	(11.316)	0	0	0
21/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	27.0000	18.0000	(33.333)	0	0	0
21/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,950.0000	171,594.0000	2.782	0	0	0
21/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8,802.0000	9,957.0000	13.122	0	0	0
21/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	39,057.0000	35,558.0000	(8.959)	0	0	0
21/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	144,753.0000	149,379.0000	3.196	0	0	0
21/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	90.0000	62.0000	(31.111)	0	0	0

**Grand Total:** **1,840**