

Derivatives High/Low Report

High/Low for 22/08/2006

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
22/08/2006	GOVI 2006/11/02			jGovi	236.2670	236.0370	(0.097)	0.0000	0.0000	886
22/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,358.0000	1,485.0000	9.352	0	0	0
22/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	64,028.0000	61,855.0000	(3.394)	0	0	0
22/08/2006	GOVI 2007/02/01			jGovi	241.2700	241.0440	(0.094)	0.0000	0.0000	0
22/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	113,503.0000	111,305.0000	(1.937)	0	0	0
22/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	803.0000	865.0000	7.721	0	0	0
22/08/2006	J153 2010/08/31			jSwap	8.8880	8.9120	0.270	0.0000	0.0000	0
22/08/2006	J157 2015/09/15			jSwap	8.9300	8.9530	0.258	0.0000	0.0000	0
22/08/2006	J186 2026/12/21			jSwap	8.7690	8.7360	(0.376)	0.0000	0.0000	0
22/08/2006	J194 2008/02/28			jSwap	8.4350	8.4560	0.249	0.0000	0.0000	0
22/08/2006	J201 2014/12/22			jSwap	9.0200	9.0450	0.277	0.0000	0.0000	0
22/08/2006	J203 2017/09/15			jSwap	8.8810	8.9050	0.270	0.0000	0.0000	0
22/08/2006	J204 2018/12/21			jSwap	8.9040	8.9150	0.124	0.0000	0.0000	0
22/08/2006	J207 2020/01/15			jSwap	8.8870	8.8880	0.011	0.0000	0.0000	0
22/08/2006	JBAR 2005/12/21			jBar	8.1800	8.1800	-	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
22/08/2006	JFRA	2006/11/02			jFra	8.5150	8.5270	0.141	0.0000	0.0000	0
22/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,705.0000	3,733.0000	0.756	0	0	0
22/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	6.0000	6.0000	-	0	0	0
22/08/2006	JFRA	2007/02/01			jFra	8.8220	8.8590	0.419	0.0000	0.0000	0
22/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	105.0000	96.0000	(8.571)	0	0	0
22/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,330.0000	3,411.0000	2.432	0	0	0
22/08/2006	JFRA	2007/05/03			jFra	8.9770	9.0180	0.457	0.0000	0.0000	0
22/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	185.0000	172.0000	(7.027)	0	0	0
22/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,787.0000	3,874.0000	2.297	0	0	0
22/08/2006	JFRA	2007/08/02			jFra	9.0560	9.0910	0.386	0.0000	0.0000	0
22/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,063.0000	4,135.0000	1.772	0	0	0
22/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	269.0000	256.0000	(4.833)	0	0	0
22/08/2006	JFRA	2007/11/01			jFra	9.1100	9.1510	0.450	0.0000	0.0000	0
22/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,575.0000	4,664.0000	1.945	0	0	0
22/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	356.0000	338.0000	(5.056)	0	0	0
22/08/2006	JFRA	2008/02/07			jFra	9.1340	9.1770	0.471	0.0000	0.0000	0
22/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,147.0000	22,074.0000	(0.330)	0	0	0
22/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,154.0000	26,185.0000	0.119	0	0	0
22/08/2006	JN02	2006/11/02			jNote	8.9920	9.0270	0.389	0.0000	0.0000	0
22/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,520.0000	33,080.0000	1.722	0	0	0
22/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	730.0000	664.0000	(9.041)	0	0	0
22/08/2006	JN05	2006/11/02			jNote	9.0960	9.1220	0.286	0.0000	0.0000	0
22/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,641.0000	74,625.0000	1.336	0	0	0
22/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
22/08/2006	JN10	2006/11/02			jNote	8.9390	8.9700	0.347	0.0000	0.0000	0
22/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	110,610.0000	112,501.0000	1.710	0	0	0
22/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/08/2006	JROD	2006/08/31			jRod	7.3310	7.3300	(0.014)	0.0000	0.0000	0
22/08/2006	JROD	2006/09/29			jRod	7.6210	7.6160	(0.066)	0.0000	0.0000	0
22/08/2006	JROD	2006/10/31			jRod	7.9890	7.9810	(0.100)	0.0000	0.0000	0
22/08/2006	JROD	2006/11/30			jRod	7.7860	7.7820	(0.051)	0.0000	0.0000	0
22/08/2006	JROD	2006/12/29			jRod	8.0100	8.0060	(0.050)	0.0000	0.0000	0
22/08/2006	JROD	2007/01/31			jRod	8.2320	8.2280	(0.049)	0.0000	0.0000	0
22/08/2006	JROD	2007/02/28			jRod	8.0230	8.0200	(0.037)	0.0000	0.0000	0
22/08/2006	R153	2006/11/02			Bond Future	8.6550	8.5950	(0.693)	0.0000	0.0000	443
22/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,359.0000	10,171.0000	(10.459)	0	0	0
22/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,908.0000	7,740.0000	12.044	0	0	0
22/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,296.0000	11,047.0000	(10.158)	0	0	0
22/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,670.0000	4,209.0000	14.687	0	0	0
22/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,817.0000	16,275.0000	(8.655)	0	0	101
22/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,158.0000	6,930.0000	12.537	0	0	0
22/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,713.0000	8,606.0000	11.578	0	0	0
22/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,291.0000	11,981.0000	(9.856)	0	0	0
22/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,426.0000	12,557.0000	9.898	0	0	0
22/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,139.0000	7,189.0000	(11.672)	0	0	0
22/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	155.0000	197.0000	27.097	0	0	0
22/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,633.0000	1,927.0000	18.004	0	0	0
22/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,624.0000	22,837.0000	(7.257)	0	0	0
22/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	585.0000	714.0000	22.051	0	0	0
22/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,507.0000	30,554.0000	(6.008)	0	0	0
22/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,094.0000	39,054.0000	(4.964)	0	0	0
22/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,901.0000	75,819.0000	(2.673)	0	0	0
22/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,049.0000	18,448.0000	8.206	0	0	0
22/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,171.0000	4,488.0000	(13.208)	0	0	0
22/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,579.0000	25,193.0000	6.845	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
22/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,527.0000	66,445.0000	(3.038)	0	0	0
22/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
22/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,191.0000	2,724.0000	(14.635)	0	0	0
22/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,250.0000	57,171.0000	(3.509)	0	0	0
22/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,088.0000	48,019.0000	(4.131)	0	0	0
22/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	43.0000	56.0000	30.233	0	0	0
22/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
22/08/2006	R153	2007/02/01			Bond Future	8.5670	8.6000	0.385	0.0000	0.0000	0
22/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,097.0000	16,615.0000	3.218	0	0	0
22/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,805.0000	14,226.0000	(3.911)	0	0	0
22/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,907.0000	13,348.0000	(4.020)	0	0	0
22/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	15,360.0000	15,858.0000	3.242	0	0	0
22/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,871.0000	17,408.0000	3.183	0	0	0
22/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,043.0000	12,503.0000	(4.140)	0	0	0
22/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,656.0000	18,004.0000	(3.495)	0	0	0
22/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	25,258.0000	25,980.0000	2.859	0	0	0
22/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,553.0000	6,198.0000	(5.417)	0	0	0
22/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,037.0000	3,781.0000	(6.341)	0	0	0
22/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,113.0000	31,934.0000	2.639	0	0	0
22/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,763.0000	38,673.0000	2.410	0	0	0
22/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,939.0000	10,283.0000	3.461	0	0	0
22/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,238.0000	2,071.0000	(7.462)	0	0	0
22/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,965.0000	23,231.0000	(3.063)	0	0	0
22/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,871.0000	9,412.0000	(4.650)	0	0	0
22/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,701.0000	13,126.0000	3.346	0	0	0
22/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,281.0000	20,899.0000	3.047	0	0	0
22/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,315.0000	1,206.0000	(8.289)	0	0	0
22/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,305.0000	71,361.0000	1.502	0	0	0
22/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	387.0000	348.0000	(10.078)	0	0	0
22/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,732.0000	62,770.0000	1.681	0	0	0
22/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,770.0000	8,044.0000	3.526	0	0	0
22/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,368.0000	46,336.0000	2.134	0	0	0
22/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	193.0000	172.0000	(10.881)	0	0	0
22/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	733.0000	666.0000	(9.141)	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
22/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,392.0000	54,402.0000	1.892	0	0	0
22/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,793.0000	28,990.0000	(2.695)	0	0	0
22/08/2006	R157	2006/11/02			Bond Future	8.7200	8.7280	0.092	8.7400	8.7400	19
22/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	112,608.0000	113,179.0000	0.507	0	0	0
22/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,657.0000	11,726.0000	0.592	0	0	0
22/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	76.0000	68.0000	(10.526)	0	0	0
22/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	56,096.0000	56,547.0000	0.804	0	0	0
22/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	40,713.0000	41,064.0000	0.862	0	0	0
22/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,945.0000	58,366.0000	(0.982)	0	0	0
22/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,098.0000	5,870.0000	(3.739)	0	0	0
22/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,151.0000	4,150.0000	(0.024)	0	0	0
22/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,557.0000	2,430.0000	(4.967)	0	0	0
22/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,068.0000	7,091.0000	0.325	0	0	0
22/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,062.0000	73,473.0000	(0.795)	0	0	0
22/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,700.0000	31,190.0000	(1.609)	0	0	0
22/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,376.0000	2,366.0000	(0.421)	0	0	0
22/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,650.0000	44,094.0000	(1.245)	0	0	0
22/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	23,937.0000	24,135.0000	0.827	0	0	0
22/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
22/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	22,026.0000	22,204.0000	0.808	0	0	20
22/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	276.0000	253.0000	(8.333)	0	0	0
22/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	132,983.0000	133,559.0000	0.433	0	0	0
22/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,117.0000	28,357.0000	0.854	0	0	100
22/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	153,800.0000	154,378.0000	0.376	0	0	0
22/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	73,677.0000	74,199.0000	0.708	0	0	171
22/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	92,765.0000	93,321.0000	0.599	0	0	0
22/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	16,948.0000	16,548.0000	(2.360)	0	0	20
22/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
22/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,966.0000	26,185.0000	0.843	0	0	0
22/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,588.0000	13,229.0000	(2.642)	0	0	0
22/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,721.0000	20,283.0000	(2.114)	0	0	0
22/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	18,553.0000	18,694.0000	0.760	0	0	0
22/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	850.0000	793.0000	(6.706)	0	0	0
22/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,068.0000	11,729.0000	(2.809)	0	0	0
22/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,216.0000	14,835.0000	(2.504)	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
22/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	10,663.0000	10,346.0000	(2.973)	0	0	0
22/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,397.0000	30,659.0000	0.862	0	0	0
22/08/2006	R157	2007/02/01			Bond Future	8.7150	8.7360	0.241	0.0000	0.0000	0
22/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	23,199.0000	23,689.0000	2.112	0	0	0
22/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,847.0000	53,745.0000	(2.009)	0	0	0
22/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,444.0000	22,718.0000	(3.097)	0	0	0
22/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,975.0000	9,550.0000	(4.261)	0	0	0
22/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,874.0000	1,755.0000	(6.350)	0	0	0
22/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	61,902.0000	62,962.0000	1.712	0	0	0
22/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	111,337.0000	112,702.0000	1.226	0	0	0
22/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	17,755.0000	18,137.0000	2.152	0	0	0
22/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,332.0000	50,241.0000	1.843	0	0	0
22/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,358.0000	3,168.0000	(5.658)	0	0	0
22/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,876.0000	15,301.0000	(3.622)	0	0	0
22/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,141.0000	42,147.0000	(2.304)	0	0	0
22/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	985.0000	916.0000	(7.005)	0	0	0
22/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	130,359.0000	131,774.0000	1.085	0	0	0
22/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,769.0000	39,528.0000	1.958	0	0	0
22/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,967.0000	24,213.0000	(3.020)	0	0	0
22/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,690.0000	5,404.0000	(5.026)	0	0	0
22/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	93,282.0000	94,576.0000	1.387	0	0	0
22/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,549.0000	25,767.0000	(2.945)	0	0	0
22/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	76,438.0000	77,635.0000	1.566	0	0	0
22/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,706.0000	37,436.0000	1.989	0	0	0
22/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,654.0000	30,789.0000	(2.733)	0	0	0
22/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,716.0000	35,418.0000	2.022	0	0	0
22/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,191.0000	27,381.0000	(2.873)	0	0	0
22/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,799.0000	33,473.0000	2.055	0	0	0
22/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,182.0000	29,801.0000	2.121	0	0	0
22/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	67,426.0000	66,236.0000	(1.765)	0	0	0
22/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,253.0000	10,475.0000	2.165	0	0	0
22/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,498.0000	13,791.0000	2.171	0	0	0
22/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,711.0000	79,450.0000	(1.562)	0	0	0
22/08/2006	R186	2006/11/02			Bond Future	8.5100	8.5260	0.188	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
22/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,214.0000	43,109.0000	2.120	0	0	0
22/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	18,879.0000	18,024.0000	(4.529)	0	0	0
22/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	28,931.0000	27,852.0000	(3.730)	0	0	0
22/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	30,027.0000	30,697.0000	2.231	0	0	0
22/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	44,747.0000	43,429.0000	(2.945)	0	0	0
22/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	184,723.0000	186,464.0000	0.942	0	0	0
22/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	16,747.0000	15,951.0000	(4.753)	0	0	0
22/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	255,408.0000	257,157.0000	0.685	0	0	0
22/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	219,389.0000	221,136.0000	0.796	0	0	0
22/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,918.0000	19,349.0000	2.278	0	0	0
22/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	66,123.0000	67,368.0000	1.883	0	0	0
22/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	63,322.0000	61,829.0000	(2.358)	0	0	0
22/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
22/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	54.0000	46.0000	(14.815)	0	0	0
22/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,503.0000	11,759.0000	2.226	0	0	0
22/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,050.0000	944.0000	(10.095)	0	0	0
22/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	8,211.0000	7,707.0000	(6.138)	0	0	0
22/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	151,457.0000	153,175.0000	1.134	0	0	0
22/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	45,742.0000	46,696.0000	2.086	0	0	0
22/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	91,221.0000	92,708.0000	1.630	0	0	0
22/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	238.0000	207.0000	(13.025)	0	0	0
22/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	49,423.0000	50,436.0000	2.050	0	0	0
22/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	120,026.0000	121,669.0000	1.369	0	0	0
22/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,332.0000	3,069.0000	(7.893)	0	0	0
22/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	14,728.0000	13,991.0000	(5.004)	0	0	0
22/08/2006	R186	2007/02/01			Bond Future	8.5080	8.5230	0.176	0.0000	0.0000	0
22/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	38,417.0000	38,920.0000	1.309	0	0	0
22/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	48,901.0000	47,911.0000	(2.024)	0	0	0
22/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	81,212.0000	79,968.0000	(1.532)	0	0	0
22/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	60,920.0000	61,684.0000	1.254	0	0	0
22/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	49,773.0000	50,413.0000	1.286	0	0	0
22/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	29,464.0000	29,851.0000	1.313	0	0	0
22/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	64,317.0000	63,188.0000	(1.755)	0	0	0
22/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	253,940.0000	255,535.0000	0.628	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
22/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	37,941.0000	37,075.0000	(2.282)	0	0	0
22/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	126,788.0000	128,082.0000	1.021	0	0	0
22/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,213.0000	1,143.0000	(5.771)	0	0	0
22/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,016.0000	64,813.0000	1.245	0	0	0
22/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	564.0000	527.0000	(6.560)	0	0	0
22/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	218,856.0000	220,416.0000	0.713	0	0	0
22/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	81,449.0000	82,415.0000	1.186	0	0	0
22/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,796.0000	8,458.0000	(3.843)	0	0	0
22/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,424.0000	2,299.0000	(5.157)	0	0	0
22/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,249.0000	14,754.0000	(3.246)	0	0	0
22/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	102,369.0000	103,505.0000	1.110	0	0	0
22/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	154,517.0000	155,942.0000	0.922	0	0	0
22/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	185,627.0000	187,132.0000	0.811	0	0	0
22/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	24,110.0000	23,445.0000	(2.758)	0	0	0
22/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,514.0000	4,308.0000	(4.564)	0	0	0
22/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	35,412.0000	34,578.0000	(2.355)	0	0	0
22/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,234.0000	68,065.0000	1.236	0	0	0
22/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	32,965.0000	32,165.0000	(2.427)	0	0	0
22/08/2006	R194	2006/11/02			Bond Future	8.7090	8.7500	0.471	0.0000	0.0000	0
22/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	539.0000	463.0000	(14.100)	0	0	0
22/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,107.0000	12,577.0000	3.882	0	0	0
22/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	200.0000	165.0000	(17.500)	0	0	0
22/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,323.0000	9,752.0000	4.602	0	0	0
22/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,190.0000	1,054.0000	(11.429)	0	0	0
22/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,865.0000	7,233.0000	5.361	0	0	0
22/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,535.0000	25,039.0000	2.054	0	0	0
22/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,725.0000	28,230.0000	1.821	0	0	0
22/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	58.0000	46.0000	(20.690)	0	0	0
22/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,101.0000	15,594.0000	3.265	0	0	0
22/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
22/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,148.0000	34,653.0000	1.479	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
22/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,929.0000	31,434.0000	1.633	0	0	0
22/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,159.0000	4,424.0000	6.372	0	0	0
22/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,361.0000	21,865.0000	2.359	0	0	0
22/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,815.0000	2,576.0000	(8.490)	0	0	0
22/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,861.0000	5,155.0000	6.048	0	0	0
22/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,210.0000	18,711.0000	2.751	0	0	0
22/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,282.0000	2,072.0000	(9.202)	0	0	0
22/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,540.0000	2,315.0000	(8.858)	0	0	0
22/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,501.0000	4,781.0000	6.221	0	0	0
22/08/2006	R194	2007/02/01			Bond Future	8.7560	8.8030	0.537	0.0000	0.0000	0
22/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,560.0000	2,393.0000	(6.523)	0	0	0
22/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,312.0000	13,724.0000	3.095	0	0	0
22/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,210.0000	11,591.0000	3.399	0	0	0
22/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,045.0000	956.0000	(8.517)	0	0	0
22/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	598.0000	539.0000	(9.866)	0	0	0
22/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,308.0000	9,653.0000	3.706	0	0	0
22/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,684.0000	1,558.0000	(7.482)	0	0	0
22/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,653.0000	7,958.0000	3.985	0	0	0
22/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
22/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,067.0000	23,530.0000	2.007	0	0	0
22/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,047.0000	18,494.0000	2.477	0	0	0
22/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	59.0000	51.0000	(13.559)	0	0	0
22/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,635.0000	26,102.0000	1.822	0	0	0
22/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,941.0000	4,693.0000	(5.019)	0	0	0
22/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,227.0000	28,696.0000	1.662	0	0	0
22/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	206.0000	181.0000	(12.136)	0	0	0
22/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,392.0000	4,160.0000	(5.282)	0	0	0
22/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,456.0000	5,695.0000	4.380	0	0	0
22/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,001.0000	5,225.0000	4.479	0	0	0
22/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,632.0000	16,064.0000	2.764	0	0	0
22/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	113.0000	98.0000	(13.274)	0	0	0
22/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
22/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,662.0000	4,423.0000	(5.127)	0	0	0
22/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	358.0000	320.0000	(10.615)	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
22/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,533.0000	20,990.0000	2.226	0	0	0
22/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,224.0000	5,456.0000	4.441	0	0	0
22/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,630.0000	3,423.0000	(5.702)	0	0	0
22/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,202.0000	6,466.0000	4.257	0	0	0
22/08/2006	R201	2006/11/02			Bond Future	8.7050	8.7260	0.241	0.0000	0.0000	26
22/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,336.0000	14,798.0000	3.223	0	0	0
22/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	72,690.0000	73,863.0000	1.614	0	0	0
22/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,157.0000	10,564.0000	(5.315)	0	0	0
22/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,918.0000	16,174.0000	(4.398)	0	0	0
22/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,086.0000	35,065.0000	(2.829)	0	0	0
22/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
22/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,533.0000	19,107.0000	3.097	0	0	0
22/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,378.0000	5,563.0000	3.440	0	0	0
22/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,118.0000	20,731.0000	3.047	0	0	0
22/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	245.0000	212.0000	(13.469)	0	0	0
22/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
22/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	104,479.0000	105,682.0000	1.151	0	0	0
22/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,474.0000	11,842.0000	(5.067)	0	0	0
22/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	120,929.0000	122,134.0000	0.996	0	0	0
22/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	738.0000	654.0000	(11.382)	0	0	0
22/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,042.0000	17,578.0000	3.145	0	0	0
22/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	57,616.0000	58,738.0000	1.947	0	0	0
22/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	13,875.0000	13,204.0000	(4.836)	0	0	0
22/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	88,374.0000	89,569.0000	1.352	0	0	0
22/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	69.0000	58.0000	(15.942)	0	0	0
22/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,925.0000	9,371.0000	(5.582)	0	0	0
22/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,171.0000	1,976.0000	(8.982)	0	0	0
22/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,941.0000	9,244.0000	3.389	0	0	0
22/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	21,798.0000	22,450.0000	2.991	0	0	0
22/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	43,769.0000	44,780.0000	2.310	0	0	0
22/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,715.0000	24,812.0000	(3.512)	0	0	0
22/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,079.0000	4,719.0000	(7.088)	0	0	0
22/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	31,677.0000	32,523.0000	2.671	0	0	0
22/08/2006	R201	2007/02/01			Bond Future	8.7100	8.7310	0.241	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
22/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,695.0000	14,998.0000	2.062	0	0	0
22/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	103,334.0000	104,447.0000	1.077	0	0	0
22/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	118,904.0000	120,046.0000	0.960	0	0	0
22/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	44,475.0000	43,599.0000	(1.970)	0	0	0
22/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,007.0000	940.0000	(6.653)	0	0	0
22/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	74,233.0000	75,244.0000	1.362	0	0	0
22/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	525.0000	487.0000	(7.238)	0	0	0
22/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,010.0000	30,581.0000	1.903	0	0	0
22/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	24,631.0000	25,115.0000	1.965	0	0	0
22/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,877.0000	26,181.0000	(2.590)	0	0	0
22/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,149.0000	2,980.0000	(5.367)	0	0	0
22/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,373.0000	21,742.0000	(2.820)	0	0	0
22/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,210.0000	27,737.0000	1.937	0	0	0
22/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,828.0000	1,719.0000	(5.963)	0	0	0
22/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	28,582.0000	29,131.0000	1.921	0	0	0
22/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,829.0000	23,176.0000	(2.740)	0	0	0
22/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	88,392.0000	89,463.0000	1.212	0	0	0
22/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,962.0000	20,354.0000	(2.900)	0	0	0
22/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,522.0000	13,052.0000	(3.476)	0	0	0
22/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,496.0000	32,089.0000	1.883	0	0	0
22/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,599.0000	19,013.0000	(2.990)	0	0	0
22/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,817.0000	40,527.0000	1.783	0	0	0
22/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,156.0000	4,910.0000	(4.771)	0	0	0
22/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,039.0000	61,973.0000	1.530	0	0	0
22/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	19,107.0000	19,494.0000	2.025	0	0	0
22/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,696.0000	8,343.0000	(4.059)	0	0	0
22/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,652.0000	50,478.0000	1.664	0	0	0
22/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,243.0000	34,450.0000	(2.250)	0	0	0
22/08/2006	R203	2006/11/02			Bond Future	8.6880	8.6990	0.127	0.0000	0.0000	0
22/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	49,241.0000	49,911.0000	1.361	0	0	0
22/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	931.0000	854.0000	(8.271)	0	0	0
22/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,886.0000	2,704.0000	(6.306)	0	0	0
22/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,279.0000	33,845.0000	1.701	0	0	0
22/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	104,676.0000	105,423.0000	0.714	0	0	0
22/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,689.0000	14,189.0000	(3.404)	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
22/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	85,482.0000	86,224.0000	0.868	0	0	0
22/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,487.0000	10,734.0000	2.355	0	0	0
22/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	46.0000	40.0000	(13.043)	0	0	0
22/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,068.0000	20,480.0000	2.053	0	0	0
22/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
22/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,175.0000	6,840.0000	(4.669)	0	0	0
22/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	235.0000	210.0000	(10.638)	0	0	0
22/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	66,889.0000	67,612.0000	1.081	0	0	0
22/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,766.0000	9,363.0000	(4.127)	0	0	0
22/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,772.0000	16,117.0000	2.187	0	0	0
22/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	124,366.0000	125,113.0000	0.601	0	0	0
22/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,855.0000	14,167.0000	2.252	0	0	0
22/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,268.0000	10,832.0000	(3.869)	0	0	0
22/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,844.0000	18,223.0000	2.124	0	0	0
22/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,402.0000	8,034.0000	(4.380)	0	0	0
22/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,195.0000	165,942.0000	0.452	0	0	0
22/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	144,536.0000	145,284.0000	0.518	0	0	0
22/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R203	2007/02/01			Bond Future	8.6940	8.7040	0.115	0.0000	0.0000	0
22/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,318.0000	10,485.0000	1.619	0	0	0
22/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,123.0000	3,976.0000	(3.565)	0	0	0
22/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,533.0000	30,030.0000	(1.647)	0	0	0
22/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,000.0000	1,916.0000	(4.200)	0	0	0
22/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,710.0000	7,482.0000	(2.957)	0	0	0
22/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,134.0000	52,657.0000	1.003	0	0	0
22/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,058.0000	17,310.0000	1.477	0	0	0
22/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,071.0000	38,513.0000	1.161	0	0	0
22/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	103,825.0000	104,475.0000	0.626	0	0	0
22/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,187.0000	12,865.0000	(2.442)	0	0	0
22/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	68,074.0000	68,659.0000	0.859	0	0	0
22/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	342.0000	322.0000	(5.848)	0	0	0
22/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	874.0000	831.0000	(4.920)	0	0	0
22/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,300.0000	26,648.0000	1.323	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
22/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	20,800.0000	20,382.0000	(2.010)	0	0	0
22/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	119.0000	111.0000	(6.723)	0	0	0
22/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	85,435.0000	86,061.0000	0.733	0	0	0
22/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	122,970.0000	123,632.0000	0.538	0	0	0
22/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,535.0000	14,193.0000	(2.353)	0	0	0
22/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	37.0000	34.0000	(8.108)	0	0	0
22/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,447.0000	20,736.0000	1.413	0	0	0
22/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	142,715.0000	143,381.0000	0.467	0	0	0
22/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,493.0000	17,113.0000	(2.172)	0	0	0
22/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
22/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,246.0000	24,574.0000	1.353	0	0	0
22/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,970.0000	15,609.0000	(2.260)	0	0	0
22/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,295.0000	22,604.0000	1.386	0	0	0
22/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	162,985.0000	163,654.0000	0.410	0	0	0
22/08/2006	R204	2006/11/02			Bond Future	8.6600	8.6810	0.242	0.0000	0.0000	0
22/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	69,433.0000	70,818.0000	1.995	0	0	0
22/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,058.0000	23,778.0000	3.123	0	0	0
22/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	99.0000	83.0000	(16.162)	0	0	0
22/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	15,128.0000	14,345.0000	(5.176)	0	0	0
22/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,058.0000	939.0000	(11.248)	0	0	0
22/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	108,872.0000	110,360.0000	1.367	0	0	0
22/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	173,459.0000	174,962.0000	0.866	0	0	0
22/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
22/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
22/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	352.0000	305.0000	(13.352)	0	0	0
22/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	151,334.0000	152,837.0000	0.993	0	0	0
22/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	129,796.0000	131,296.0000	1.156	0	0	0
22/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	88,664.0000	90,120.0000	1.642	0	0	0
22/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,841.0000	16,010.0000	(4.934)	0	0	0
22/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,655.0000	17,776.0000	(4.712)	0	0	0
22/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,372.0000	19,997.0000	3.226	0	0	0
22/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	13,519.0000	12,785.0000	(5.429)	0	0	0
22/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,083.0000	25,852.0000	3.066	0	0	0
22/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,155.0000	21,827.0000	3.177	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
22/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,575.0000	21,607.0000	(4.288)	0	0	0
22/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,153.0000	16,689.0000	3.318	0	0	0
22/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,037.0000	6,551.0000	(6.906)	0	0	0
22/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,053.0000	38,070.0000	2.745	0	0	0
22/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,961.0000	10,305.0000	3.453	0	0	0
22/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,914.0000	32,755.0000	(3.417)	0	0	0
22/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,057.0000	2,788.0000	(8.799)	0	0	0
22/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	52,006.0000	53,240.0000	2.373	0	0	0
22/08/2006	R204	2007/02/01			Bond Future	8.6620	8.6830	0.242	0.0000	0.0000	0
22/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,218.0000	32,851.0000	1.965	0	0	0
22/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	171,643.0000	173,102.0000	0.850	0	0	0
22/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	31,367.0000	30,514.0000	(2.719)	0	0	0
22/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	688.0000	637.0000	(7.413)	0	0	0
22/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,075.0000	29,656.0000	1.998	0	0	0
22/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	150,195.0000	151,631.0000	0.956	0	0	0
22/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	35,283.0000	34,377.0000	(2.568)	0	0	0
22/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	333.0000	306.0000	(8.108)	0	0	0
22/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	91,591.0000	92,853.0000	1.378	0	0	0
22/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,646.0000	36,335.0000	1.933	0	0	0
22/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	29,489.0000	28,663.0000	(2.801)	0	0	0
22/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	33,895.0000	34,556.0000	1.950	0	0	0
22/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,666.0000	26,869.0000	(2.881)	0	0	0
22/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	129,595.0000	130,993.0000	1.079	0	0	0
22/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,336.0000	1,247.0000	(6.662)	0	0	0
22/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	109,994.0000	111,335.0000	1.219	0	0	0
22/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,472.0000	38,190.0000	1.916	0	0	0
22/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,444.0000	2,298.0000	(5.974)	0	0	0
22/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,226.0000	4,001.0000	(5.324)	0	0	0
22/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,900.0000	25,131.0000	(2.969)	0	0	0
22/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	74,617.0000	75,774.0000	1.551	0	0	0
22/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,927.0000	6,599.0000	(4.735)	0	0	0
22/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,151.0000	61,168.0000	1.691	0	0	0
22/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,975.0000	17,355.0000	(3.449)	0	0	0
22/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,644.0000	11,174.0000	(4.036)	0	0	0
22/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	22,370.0000	22,829.0000	2.052	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
22/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	47,782.0000	48,648.0000	1.812	0	0	0
22/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	45,916.0000	44,889.0000	(2.237)	0	0	0
22/08/2006	R207	2006/11/02			Bond Future	8.6340	8.6600	0.301	0.0000	0.0000	0
22/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,638.0000	5,248.0000	13.152	0	0	0
22/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	29,082.0000	30,780.0000	5.839	0	0	0
22/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	47,389.0000	49,235.0000	3.895	0	0	0
22/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	8,744.0000	7,736.0000	(11.528)	0	0	0
22/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	12,940.0000	11,680.0000	(9.737)	0	0	0
22/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,592.0000	8,455.0000	11.367	0	0	0
22/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	88.0000	63.0000	(28.409)	0	0	0
22/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	13,965.0000	15,215.0000	8.951	0	0	0
22/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	831.0000	658.0000	(20.818)	0	0	0
22/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,242.0000	3,622.0000	(14.616)	0	0	0
22/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,202.0000	2,698.0000	(15.740)	0	0	0
22/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	11,583.0000	12,708.0000	9.713	0	0	0
22/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,505.0000	4,760.0000	(13.533)	0	0	0
22/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,456.0000	10,451.0000	10.522	0	0	0
22/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,003.0000	6,128.0000	(12.495)	0	0	0
22/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	16,590.0000	17,955.0000	8.228	0	0	0
22/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	107,746.0000	109,616.0000	1.736	0	0	0
22/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	129,052.0000	130,921.0000	1.448	0	0	0
22/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
22/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	87,032.0000	88,902.0000	2.149	0	0	0
22/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	66,894.0000	68,762.0000	2.792	0	0	0
22/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	150,966.0000	152,836.0000	1.239	0	0	0
22/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	26,791.0000	25,093.0000	(6.338)	0	0	0
22/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	955.0000	1,127.0000	18.010	0	0	0
22/08/2006	R207	2007/02/01			Bond Future	8.6340	8.6600	0.301	0.0000	0.0000	0
22/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	68,961.0000	70,582.0000	2.351	0	0	0
22/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	37,754.0000	38,997.0000	3.292	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
22/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	2,745.0000	2,514.0000	(8.415)	0	0	0
22/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	9,775.0000	9,166.0000	(6.230)	0	0	0
22/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	52,261.0000	53,719.0000	2.790	0	0	0
22/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	27,982.0000	29,027.0000	3.735	0	0	0
22/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	5,426.0000	5,032.0000	(7.261)	0	0	0
22/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	16,584.0000	17,322.0000	4.450	0	0	0
22/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	14,722.0000	13,914.0000	(5.488)	0	0	0
22/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	24,808.0000	23,694.0000	(4.490)	0	0	0
22/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	23,746.0000	24,689.0000	3.971	0	0	0
22/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	16,179.0000	15,320.0000	(5.309)	0	0	0
22/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	25,809.0000	26,803.0000	3.851	0	0	0
22/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	19,363.0000	18,401.0000	(4.968)	0	0	0
22/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	21,793.0000	22,684.0000	4.088	0	0	0
22/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	17,726.0000	16,816.0000	(5.134)	0	0	0
22/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	517.0000	460.0000	(11.025)	0	0	0
22/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	127,860.0000	129,689.0000	1.430	0	0	0
22/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	87,394.0000	89,125.0000	1.981	0	0	0
22/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	190.0000	167.0000	(12.105)	0	0	0
22/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	1,257.0000	1,136.0000	(9.626)	0	0	0
22/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	107,133.0000	108,928.0000	1.675	0	0	0
22/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	21,090.0000	20,077.0000	(4.803)	0	0	0
22/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	19,949.0000	20,789.0000	4.211	0	0	0
22/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
22/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	171,594.0000	173,444.0000	1.078	0	0	0
22/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	9,957.0000	10,463.0000	5.082	0	0	0
22/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	35,558.0000	34,212.0000	(3.785)	0	0	0
22/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	149,379.0000	151,223.0000	1.234	0	0	0
22/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	62.0000	53.0000	(14.516)	0	0	0

Grand Total: **1,845**