



Derivatives High/Low Report

High/Low for 23/08/2006

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
23/08/2006	GOVI 2006/11/02			jGovi	236.0370	236.1460	0.046	0.0000	0.0000	886
23/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,485.0000	1,363.0000	(8.215)	0	0	0
23/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	61,855.0000	62,823.0000	1.565	0	0	0
23/08/2006	GOVI 2007/02/01			jGovi	241.0440	241.1580	0.047	0.0000	0.0000	0
23/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	111,305.0000	112,392.0000	0.977	0	0	0
23/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	865.0000	812.0000	(6.127)	0	0	0
23/08/2006	J153 2010/08/31			jSwap	8.9120	8.8940	(0.202)	0.0000	0.0000	0
23/08/2006	J157 2015/09/15			jSwap	8.9530	8.9280	(0.279)	0.0000	0.0000	0
23/08/2006	J186 2026/12/21			jSwap	8.7360	8.7740	0.435	0.0000	0.0000	0
23/08/2006	J194 2008/02/28			jSwap	8.4560	8.4470	(0.106)	0.0000	0.0000	0
23/08/2006	J201 2014/12/22			jSwap	9.0450	9.0250	(0.221)	0.0000	0.0000	0
23/08/2006	J203 2017/09/15			jSwap	8.9050	8.8870	(0.202)	0.0000	0.0000	0
23/08/2006	J204 2018/12/21			jSwap	8.9150	8.9090	(0.067)	0.0000	0.0000	0
23/08/2006	J207 2020/01/15			jSwap	8.8880	8.8910	0.034	0.0000	0.0000	0
23/08/2006	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
23/08/2006	JFRA	2006/11/02			jFra	8.5270	8.5340	0.082	0.0000	0.0000	0
23/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,733.0000	3,750.0000	0.455	0	0	0
23/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	6.0000	5.0000	(16.667)	0	0	0
23/08/2006	JFRA	2007/02/01			jFra	8.8590	8.8410	(0.203)	0.0000	0.0000	0
23/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	96.0000	99.0000	3.125	0	0	0
23/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,411.0000	3,370.0000	(1.202)	0	0	0
23/08/2006	JFRA	2007/05/03			jFra	9.0180	8.9990	(0.211)	0.0000	0.0000	0
23/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	172.0000	177.0000	2.907	0	0	0
23/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,874.0000	3,832.0000	(1.084)	0	0	0
23/08/2006	JFRA	2007/08/02			jFra	9.0910	9.0770	(0.154)	0.0000	0.0000	0
23/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	256.0000	260.0000	1.563	0	0	0
23/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,135.0000	4,104.0000	(0.750)	0	0	0
23/08/2006	JFRA	2007/11/01			jFra	9.1510	9.1440	(0.076)	0.0000	0.0000	0
23/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	338.0000	339.0000	0.296	0	0	0
23/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,664.0000	4,648.0000	(0.343)	0	0	0
23/08/2006	JFRA	2008/02/07			jFra	9.1770	9.1500	(0.294)	0.0000	0.0000	0
23/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,074.0000	22,084.0000	0.045	0	0	0
23/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,185.0000	26,128.0000	(0.218)	0	0	0
23/08/2006	JN02	2006/11/02			jNote	9.0270	9.0070	(0.222)	0.0000	0.0000	0
23/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	664.0000	669.0000	0.753	0	0	0
23/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,080.0000	32,725.0000	(1.073)	0	0	0
23/08/2006	JN05	2006/11/02			jNote	9.1220	9.1020	(0.219)	0.0000	0.0000	0
23/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0
23/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,625.0000	73,863.0000	(1.021)	0	0	0
23/08/2006	JN10	2006/11/02			jNote	8.9700	8.9440	(0.290)	0.0000	0.0000	0
23/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,501.0000	110,907.0000	(1.417)	0	0	0

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23/08/2006	JROD	2006/08/31			jRod	7.3300	7.3290	(0.014)	0.0000	0.0000	0
23/08/2006	JROD	2006/09/29			jRod	7.6160	7.6090	(0.092)	0.0000	0.0000	0
23/08/2006	JROD	2006/10/31			jRod	7.9810	7.9700	(0.138)	0.0000	0.0000	0
23/08/2006	JROD	2006/11/30			jRod	7.7820	7.7780	(0.051)	0.0000	0.0000	0
23/08/2006	JROD	2006/12/29			jRod	8.0060	8.0080	0.025	0.0000	0.0000	0
23/08/2006	JROD	2007/01/31			jRod	8.2280	8.2400	0.146	0.0000	0.0000	0
23/08/2006	JROD	2007/02/28			jRod	8.0200	8.0340	0.175	0.0000	0.0000	0
23/08/2006	R153	2006/11/02			Bond Future	8.5950	8.6650	0.814	0.0000	0.0000	443
23/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	8,606.0000	7,432.0000	(13.642)	0	0	0
23/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,171.0000	11,425.0000	12.329	0	0	0
23/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,209.0000	3,476.0000	(17.415)	0	0	0
23/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,740.0000	6,640.0000	(14.212)	0	0	0
23/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,047.0000	12,375.0000	12.021	0	0	0
23/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	12,557.0000	11,101.0000	(11.595)	0	0	0
23/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,275.0000	17,970.0000	10.415	0	0	101
23/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,189.0000	8,161.0000	13.521	0	0	0
23/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,837.0000	24,853.0000	8.828	0	0	0
23/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,927.0000	1,515.0000	(21.380)	0	0	0
23/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,054.0000	41,420.0000	6.058	0	0	0
23/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,981.0000	13,384.0000	11.710	0	0	0
23/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,019.0000	50,428.0000	5.017	0	0	0
23/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,930.0000	5,904.0000	(14.805)	0	0	0
23/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,171.0000	59,594.0000	4.238	0	0	0
23/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
23/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	197.0000	135.0000	(31.472)	0	0	0
23/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	56.0000	36.0000	(35.714)	0	0	0
23/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,554.0000	32,796.0000	7.338	0	0	0
23/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	714.0000	528.0000	(26.050)	0	0	0

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23/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	18,448.0000	16,688.0000	(9.540)	0	0	0
23/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,488.0000	5,157.0000	14.906	0	0	0
23/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,724.0000	3,160.0000	16.006	0	0	0
23/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,819.0000	78,247.0000	3.202	0	0	0
23/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	25,193.0000	23,201.0000	(7.907)	0	0	0
23/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
23/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,445.0000	68,873.0000	3.654	0	0	0
23/08/2006	R153	2007/02/01			Bond Future	8.6000	8.5870	(0.151)	0.0000	0.0000	0
23/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	15,858.0000	15,597.0000	(1.646)	0	0	0
23/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,503.0000	12,651.0000	1.184	0	0	0
23/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,226.0000	14,389.0000	1.146	0	0	0
23/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,615.0000	16,346.0000	(1.619)	0	0	0
23/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,348.0000	13,503.0000	1.161	0	0	0
23/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,408.0000	17,132.0000	(1.585)	0	0	0
23/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,231.0000	23,454.0000	0.960	0	0	0
23/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,126.0000	12,892.0000	(1.783)	0	0	0
23/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,004.0000	18,194.0000	1.055	0	0	0
23/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,899.0000	20,595.0000	(1.455)	0	0	0
23/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,361.0000	70,939.0000	(0.591)	0	0	0
23/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,283.0000	10,082.0000	(1.955)	0	0	0
23/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	172.0000	175.0000	1.744	0	0	0
23/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,412.0000	9,532.0000	1.275	0	0	0
23/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,336.0000	45,932.0000	(0.872)	0	0	0
23/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,198.0000	6,286.0000	1.420	0	0	0
23/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,206.0000	1,227.0000	1.741	0	0	0
23/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	25,980.0000	25,643.0000	(1.297)	0	0	0
23/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,402.0000	53,989.0000	(0.759)	0	0	0
23/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	666.0000	677.0000	1.652	0	0	0
23/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,673.0000	38,285.0000	(1.003)	0	0	0
23/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,934.0000	31,569.0000	(1.143)	0	0	0
23/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,071.0000	2,106.0000	1.690	0	0	0
23/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,781.0000	3,839.0000	1.534	0	0	0
23/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	348.0000	354.0000	1.724	0	0	0
23/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,990.0000	29,244.0000	0.876	0	0	0

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23/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,044.0000	7,874.0000	(2.113)	0	0	0
23/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,770.0000	62,352.0000	(0.666)	0	0	0
23/08/2006	R157	2006/11/02			Bond Future	8.7280	8.7210	(0.080)	0.0000	0.0000	19
23/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,870.0000	5,890.0000	0.341	0	0	0
23/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	93,321.0000	92,811.0000	(0.547)	0	0	0
23/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,064.0000	40,577.0000	(1.186)	0	0	0
23/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,430.0000	2,429.0000	(0.041)	0	0	0
23/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	113,179.0000	112,671.0000	(0.449)	0	0	0
23/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,726.0000	11,426.0000	(2.558)	0	0	0
23/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	253.0000	250.0000	(1.186)	0	0	0
23/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	10,346.0000	10,399.0000	0.512	0	0	0
23/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	56,547.0000	56,040.0000	(0.897)	0	0	0
23/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	68.0000	67.0000	(1.471)	0	0	0
23/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,659.0000	30,206.0000	(1.478)	0	0	0
23/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,473.0000	73,872.0000	0.543	0	0	0
23/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
23/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,190.0000	31,396.0000	0.660	0	0	0
23/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,366.0000	2,259.0000	(4.522)	0	0	0
23/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	133,559.0000	133,052.0000	(0.380)	0	0	0
23/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	154,378.0000	153,871.0000	(0.328)	0	0	0
23/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,091.0000	6,866.0000	(3.173)	0	0	0
23/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,150.0000	3,991.0000	(3.831)	0	0	0
23/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,366.0000	58,713.0000	0.595	0	0	0
23/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,094.0000	44,376.0000	0.640	0	0	0
23/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	22,204.0000	21,799.0000	(1.824)	0	0	20
23/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,229.0000	13,304.0000	0.567	0	0	0
23/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,185.0000	25,754.0000	(1.646)	0	0	0
23/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	16,548.0000	16,649.0000	0.610	0	0	20
23/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	74,199.0000	73,688.0000	(0.689)	0	0	171
23/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,283.0000	20,412.0000	0.636	0	0	0
23/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	793.0000	788.0000	(0.631)	0	0	0
23/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,357.0000	27,914.0000	(1.562)	0	0	100
23/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	14,835.0000	14,923.0000	0.593	0	0	0
23/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,135.0000	23,716.0000	(1.736)	0	0	0

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23/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	11,729.0000	11,793.0000	0.546	0	0	0
23/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	18,694.0000	18,317.0000	(2.017)	0	0	0
23/08/2006	R157	2007/02/01			Bond Future	8.7360	8.7250	(0.126)	0.0000	0.0000	0
23/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	94,576.0000	93,841.0000	(0.777)	0	0	0
23/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	53,745.0000	54,181.0000	0.811	0	0	0
23/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	39,528.0000	38,990.0000	(1.361)	0	0	0
23/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,137.0000	17,796.0000	(1.880)	0	0	0
23/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,168.0000	3,210.0000	1.326	0	0	0
23/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,236.0000	66,729.0000	0.744	0	0	0
23/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,475.0000	10,241.0000	(2.234)	0	0	0
23/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	22,718.0000	22,958.0000	1.056	0	0	0
23/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,404.0000	5,475.0000	1.314	0	0	0
23/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	79,450.0000	79,993.0000	0.683	0	0	0
23/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,791.0000	13,507.0000	(2.059)	0	0	0
23/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	50,241.0000	49,639.0000	(1.198)	0	0	0
23/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	77,635.0000	76,930.0000	(0.908)	0	0	0
23/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	131,774.0000	131,008.0000	(0.581)	0	0	0
23/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,301.0000	15,476.0000	1.144	0	0	0
23/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	112,702.0000	111,948.0000	(0.669)	0	0	0
23/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,755.0000	1,778.0000	1.311	0	0	0
23/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	916.0000	927.0000	1.201	0	0	0
23/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,962.0000	62,303.0000	(1.047)	0	0	0
23/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,550.0000	9,668.0000	1.236	0	0	0
23/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	23,689.0000	23,285.0000	(1.705)	0	0	0
23/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,147.0000	42,520.0000	0.885	0	0	0
23/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,767.0000	26,034.0000	1.036	0	0	0
23/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,213.0000	24,466.0000	1.045	0	0	0
23/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,436.0000	36,912.0000	(1.400)	0	0	0
23/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,381.0000	27,662.0000	1.026	0	0	0
23/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,473.0000	32,977.0000	(1.482)	0	0	0
23/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,418.0000	34,908.0000	(1.440)	0	0	0
23/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	0.0000	19,768.0000	100.000	15,100	15,100	150
23/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	0.0000	69,334.0000	100.000	0	0	0
23/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,801.0000	29,334.0000	(1.567)	0	0	0
23/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	0.0000	43,012.0000	100.000	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
23/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	30,789.0000	31,099.0000	1.007	0	0	0
23/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	12,782.0000	100.000	8,300	8,300	150
23/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	0.0000	7,800.0000	100.000	4,100	4,100	250
23/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	0.0000	67,921.0000	100.000	0	0	0
23/08/2006	R186	2006/11/02			Bond Future	8.5260	8.5150	(0.129)	0.0000	0.0000	59
23/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	27,852.0000	28,249.0000	1.425	0	0	0
23/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	43,109.0000	42,171.0000	(2.176)	0	0	0
23/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	30,697.0000	29,891.0000	(2.626)	0	0	0
23/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	18,024.0000	18,289.0000	1.470	0	0	0
23/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	257,157.0000	255,954.0000	(0.468)	0	0	0
23/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	43,429.0000	44,003.0000	1.322	0	0	0
23/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,349.0000	18,721.0000	(3.246)	0	0	0
23/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	61,829.0000	62,569.0000	1.197	0	0	0
23/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	7,707.0000	7,820.0000	1.466	0	0	0
23/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,759.0000	11,297.0000	(3.929)	0	0	0
23/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	50,436.0000	49,441.0000	(1.973)	0	0	0
23/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	67,368.0000	66,278.0000	(1.618)	0	0	0
23/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	15,951.0000	16,186.0000	1.473	0	0	0
23/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,696.0000	45,728.0000	(2.073)	0	0	0
23/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	13,991.0000	14,198.0000	1.480	0	0	0
23/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	92,708.0000	91,545.0000	(1.254)	0	0	0
23/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,069.0000	3,108.0000	1.271	0	0	0
23/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
23/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	221,136.0000	219,934.0000	(0.544)	0	0	0
23/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	186,464.0000	185,261.0000	(0.645)	0	0	0
23/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46.0000	46.0000	-	0	0	0
23/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	153,175.0000	151,973.0000	(0.785)	0	0	0
23/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	207.0000	208.0000	0.483	0	0	0
23/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	944.0000	953.0000	0.953	0	0	0
23/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	121,669.0000	120,476.0000	(0.981)	0	0	0
23/08/2006	R186	2007/02/01			Bond Future	8.5230	8.5120	(0.129)	0.0000	0.0000	0
23/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	47,911.0000	48,375.0000	0.968	0	0	0
23/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	38,920.0000	38,290.0000	(1.619)	0	0	0

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23/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	50,413.0000	49,681.0000	(1.452)	0	0	0
23/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	29,851.0000	29,316.0000	(1.792)	0	0	0
23/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,684.0000	60,870.0000	(1.320)	0	0	0
23/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	63,188.0000	63,754.0000	0.896	0	0	0
23/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	37,075.0000	37,457.0000	1.030	0	0	0
23/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	79,968.0000	80,629.0000	0.827	0	0	0
23/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	255,535.0000	254,344.0000	(0.466)	0	0	0
23/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	527.0000	533.0000	1.139	0	0	0
23/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	82,415.0000	81,483.0000	(1.131)	0	0	0
23/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	23,445.0000	23,709.0000	1.126	0	0	0
23/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,813.0000	63,978.0000	(1.288)	0	0	0
23/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	68,065.0000	67,210.0000	(1.256)	0	0	0
23/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	32,165.0000	32,506.0000	1.060	0	0	0
23/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	34,578.0000	34,940.0000	1.047	0	0	0
23/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	14,754.0000	14,931.0000	1.200	0	0	0
23/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	103,505.0000	102,487.0000	(0.984)	0	0	0
23/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,143.0000	1,156.0000	1.137	0	0	0
23/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	220,416.0000	219,234.0000	(0.536)	0	0	0
23/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,299.0000	2,328.0000	1.261	0	0	0
23/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	155,942.0000	154,804.0000	(0.730)	0	0	0
23/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	187,132.0000	185,966.0000	(0.623)	0	0	0
23/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,458.0000	8,566.0000	1.277	0	0	0
23/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,308.0000	4,366.0000	1.346	0	0	0
23/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,082.0000	126,994.0000	(0.849)	0	0	0
23/08/2006	R194	2006/11/02			Bond Future	8.7500	8.7350	(0.171)	0.0000	0.0000	0
23/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,577.0000	12,397.0000	(1.431)	0	0	0
23/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,711.0000	18,527.0000	(0.983)	0	0	0
23/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,781.0000	4,646.0000	(2.824)	0	0	0
23/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
23/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,315.0000	2,365.0000	2.160	0	0	0
23/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,865.0000	21,680.0000	(0.846)	0	0	0
23/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,039.0000	24,855.0000	(0.735)	0	0	0
23/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	165.0000	170.0000	3.030	0	0	0
23/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	46.0000	47.0000	2.174	0	0	0

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23/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,752.0000	9,578.0000	(1.784)	0	0	0
23/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	463.0000	474.0000	2.376	0	0	0
23/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,594.0000	15,410.0000	(1.180)	0	0	0
23/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,054.0000	1,079.0000	2.372	0	0	0
23/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,233.0000	7,074.0000	(2.198)	0	0	0
23/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,072.0000	2,117.0000	2.172	0	0	0
23/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,576.0000	2,630.0000	2.096	0	0	0
23/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,155.0000	5,016.0000	(2.696)	0	0	0
23/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,424.0000	4,294.0000	(2.939)	0	0	0
23/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,434.0000	31,250.0000	(0.585)	0	0	0
23/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,230.0000	28,045.0000	(0.655)	0	0	0
23/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,653.0000	34,468.0000	(0.534)	0	0	0
23/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R194	2007/02/01			Bond Future	8.8030	8.7830	(0.227)	0.0000	0.0000	0
23/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	181.0000	187.0000	3.315	0	0	0
23/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,423.0000	4,502.0000	1.786	0	0	0
23/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,494.0000	18,300.0000	(1.049)	0	0	0
23/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	956.0000	981.0000	2.615	0	0	0
23/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,456.0000	5,335.0000	(2.218)	0	0	0
23/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,591.0000	11,416.0000	(1.510)	0	0	0
23/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,724.0000	13,539.0000	(1.348)	0	0	0
23/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,653.0000	9,490.0000	(1.689)	0	0	0
23/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	539.0000	555.0000	2.968	0	0	0
23/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	98.0000	101.0000	3.061	0	0	0
23/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,558.0000	1,595.0000	2.375	0	0	0
23/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,990.0000	20,792.0000	(0.943)	0	0	0
23/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,393.0000	2,445.0000	2.173	0	0	0
23/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,958.0000	7,809.0000	(1.872)	0	0	0
23/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,064.0000	15,873.0000	(1.189)	0	0	0
23/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	320.0000	330.0000	3.125	0	0	0
23/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,102.0000	25,902.0000	(0.766)	0	0	0
23/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,466.0000	6,333.0000	(2.057)	0	0	0

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23/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
23/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,423.0000	3,490.0000	1.957	0	0	0
23/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,530.0000	23,331.0000	(0.846)	0	0	0
23/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,225.0000	5,107.0000	(2.258)	0	0	0
23/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
23/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,695.0000	5,571.0000	(2.177)	0	0	0
23/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,696.0000	28,496.0000	(0.697)	0	0	0
23/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,693.0000	4,776.0000	1.769	0	0	0
23/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,160.0000	4,237.0000	1.851	0	0	0
23/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
23/08/2006	R201	2006/11/02			Bond Future	8.7260	8.7140	(0.138)	0.0000	0.0000	26
23/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,731.0000	20,219.0000	(2.470)	0	0	0
23/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,065.0000	35,513.0000	1.278	0	0	0
23/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	10,564.0000	10,741.0000	1.676	0	0	0
23/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,563.0000	5,322.0000	(4.332)	0	0	0
23/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	122,134.0000	121,445.0000	(0.564)	0	0	0
23/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,780.0000	44,124.0000	(1.465)	0	0	0
23/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,107.0000	18,614.0000	(2.580)	0	0	0
23/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	212.0000	214.0000	0.943	0	0	0
23/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,798.0000	14,363.0000	(2.940)	0	0	0
23/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,371.0000	9,530.0000	1.697	0	0	0
23/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,244.0000	8,910.0000	(3.613)	0	0	0
23/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	89,569.0000	88,880.0000	(0.769)	0	0	0
23/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	11,842.0000	12,038.0000	1.655	0	0	0
23/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	73,863.0000	73,176.0000	(0.930)	0	0	0
23/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,174.0000	16,429.0000	1.577	0	0	0
23/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	24,812.0000	25,168.0000	1.435	0	0	0
23/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	58.0000	58.0000	-	0	0	0
23/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,578.0000	17,104.0000	(2.697)	0	0	0
23/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	13,204.0000	13,419.0000	1.628	0	0	0
23/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,450.0000	21,920.0000	(2.361)	0	0	0
23/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
23/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	105,682.0000	104,993.0000	(0.652)	0	0	0
23/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,976.0000	2,009.0000	1.670	0	0	0

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23/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	654.0000	663.0000	1.376	0	0	0
23/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,523.0000	31,917.0000	(1.863)	0	0	0
23/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,719.0000	4,801.0000	1.738	0	0	0
23/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	58,738.0000	58,059.0000	(1.156)	0	0	0
23/08/2006	R201	2007/02/01			Bond Future	8.7310	8.7190	(0.137)	0.0000	0.0000	0
23/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,131.0000	28,695.0000	(1.497)	0	0	0
23/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	43,599.0000	43,980.0000	0.874	0	0	0
23/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,742.0000	21,980.0000	1.095	0	0	0
23/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,998.0000	14,706.0000	(1.947)	0	0	0
23/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	120,046.0000	119,378.0000	(0.556)	0	0	0
23/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,581.0000	30,134.0000	(1.462)	0	0	0
23/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,354.0000	20,580.0000	1.110	0	0	0
23/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,176.0000	23,426.0000	1.079	0	0	0
23/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	487.0000	493.0000	1.232	0	0	0
23/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,343.0000	8,454.0000	1.330	0	0	0
23/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	104,447.0000	103,786.0000	(0.633)	0	0	0
23/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,737.0000	27,313.0000	(1.529)	0	0	0
23/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,478.0000	49,916.0000	(1.113)	0	0	0
23/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	940.0000	953.0000	1.383	0	0	0
23/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,115.0000	24,714.0000	(1.597)	0	0	0
23/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,527.0000	40,014.0000	(1.266)	0	0	0
23/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,910.0000	4,980.0000	1.426	0	0	0
23/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,181.0000	26,454.0000	1.043	0	0	0
23/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,052.0000	13,213.0000	1.234	0	0	0
23/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,013.0000	19,229.0000	1.136	0	0	0
23/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,244.0000	74,614.0000	(0.837)	0	0	0
23/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	34,450.0000	34,779.0000	0.955	0	0	0
23/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	19,494.0000	19,149.0000	(1.770)	0	0	0
23/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,719.0000	1,744.0000	1.454	0	0	0
23/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,980.0000	3,023.0000	1.443	0	0	0
23/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,089.0000	31,631.0000	(1.427)	0	0	0
23/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,973.0000	61,370.0000	(0.973)	0	0	0
23/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	89,463.0000	88,813.0000	(0.727)	0	0	0
23/08/2006	R203	2006/11/02			Bond Future	8.6990	8.6880	(0.126)	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
23/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,704.0000	2,776.0000	2.663	0	0	0
23/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
23/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,845.0000	33,169.0000	(1.997)	0	0	0
23/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	105,423.0000	104,675.0000	(0.710)	0	0	0
23/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	49,911.0000	49,185.0000	(1.455)	0	0	0
23/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,189.0000	14,519.0000	2.326	0	0	0
23/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	125,113.0000	124,366.0000	(0.597)	0	0	0
23/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,840.0000	7,015.0000	2.558	0	0	0
23/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,480.0000	19,908.0000	(2.793)	0	0	0
23/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	854.0000	875.0000	2.459	0	0	0
23/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	40.0000	40.0000	-	0	0	0
23/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	210.0000	214.0000	1.905	0	0	0
23/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,117.0000	15,603.0000	(3.189)	0	0	0
23/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,734.0000	10,317.0000	(3.885)	0	0	0
23/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	67,612.0000	66,868.0000	(1.100)	0	0	0
23/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,034.0000	8,237.0000	2.527	0	0	0
23/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	86,224.0000	85,477.0000	(0.866)	0	0	0
23/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,167.0000	13,683.0000	(3.416)	0	0	0
23/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,832.0000	11,096.0000	2.437	0	0	0
23/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,223.0000	17,678.0000	(2.991)	0	0	0
23/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,363.0000	9,596.0000	2.489	0	0	0
23/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,942.0000	165,195.0000	(0.450)	0	0	0
23/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	145,284.0000	144,536.0000	(0.515)	0	0	0
23/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R203	2007/02/01			Bond Future	8.7040	8.6930	(0.126)	0.0000	0.0000	0
23/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,482.0000	7,632.0000	2.005	0	0	0
23/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	104,475.0000	103,745.0000	(0.699)	0	0	0
23/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,513.0000	37,926.0000	(1.524)	0	0	0
23/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,657.0000	52,005.0000	(1.238)	0	0	0
23/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	322.0000	330.0000	2.484	0	0	0
23/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,865.0000	13,102.0000	1.842	0	0	0
23/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,916.0000	1,959.0000	2.244	0	0	0
23/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	68,659.0000	67,966.0000	(1.009)	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
23/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,648.0000	26,148.0000	(1.876)	0	0	0
23/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,061.0000	85,344.0000	(0.833)	0	0	0
23/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,485.0000	10,192.0000	(2.794)	0	0	0
23/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,113.0000	17,410.0000	1.736	0	0	0
23/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,030.0000	30,474.0000	1.479	0	0	0
23/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,976.0000	4,061.0000	2.138	0	0	0
23/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	831.0000	850.0000	2.286	0	0	0
23/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	123,632.0000	122,898.0000	(0.594)	0	0	0
23/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,604.0000	22,144.0000	(2.035)	0	0	0
23/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	143,381.0000	142,645.0000	(0.513)	0	0	0
23/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,736.0000	20,297.0000	(2.117)	0	0	0
23/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	34.0000	35.0000	2.941	0	0	0
23/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	20,382.0000	20,721.0000	1.663	0	0	0
23/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	111.0000	114.0000	2.703	0	0	0
23/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,310.0000	16,912.0000	(2.299)	0	0	0
23/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
23/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,193.0000	14,450.0000	1.811	0	0	0
23/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	163,654.0000	162,917.0000	(0.450)	0	0	0
23/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,574.0000	24,094.0000	(1.953)	0	0	0
23/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,609.0000	15,886.0000	1.775	0	0	0
23/08/2006	R204	2006/11/02			Bond Future	8.6810	8.6700	(0.127)	0.0000	0.0000	0
23/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,852.0000	25,256.0000	(2.305)	0	0	0
23/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
23/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	12,785.0000	12,976.0000	1.494	0	0	0
23/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	152,837.0000	152,049.0000	(0.516)	0	0	0
23/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,010.0000	16,244.0000	1.462	0	0	0
23/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	174,962.0000	174,175.0000	(0.450)	0	0	0
23/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,997.0000	19,468.0000	(2.645)	0	0	0
23/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,296.0000	130,508.0000	(0.600)	0	0	0
23/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	17,776.0000	18,034.0000	1.451	0	0	0
23/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	19.0000	19.0000	-	0	0	0
23/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,827.0000	21,275.0000	(2.529)	0	0	0
23/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	305.0000	306.0000	0.328	0	0	0
23/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,788.0000	2,828.0000	1.435	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
23/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	70,818.0000	70,042.0000	(1.096)	0	0	0
23/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	21,607.0000	21,911.0000	1.407	0	0	0
23/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	939.0000	950.0000	1.171	0	0	0
23/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	53,240.0000	52,493.0000	(1.403)	0	0	0
23/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,778.0000	23,204.0000	(2.414)	0	0	0
23/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	14,345.0000	14,558.0000	1.485	0	0	0
23/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,689.0000	16,206.0000	(2.894)	0	0	0
23/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,305.0000	9,939.0000	(3.552)	0	0	0
23/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	32,755.0000	33,176.0000	1.285	0	0	0
23/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	38,070.0000	37,382.0000	(1.807)	0	0	0
23/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,551.0000	6,650.0000	1.511	0	0	0
23/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,360.0000	109,572.0000	(0.714)	0	0	0
23/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	90,120.0000	89,335.0000	(0.871)	0	0	0
23/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	83.0000	83.0000	-	0	0	0
23/08/2006	R204	2007/02/01			Bond Future	8.6830	8.6720	(0.127)	0.0000	0.0000	0
23/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,514.0000	30,811.0000	0.973	0	0	0
23/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	637.0000	644.0000	1.099	0	0	0
23/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	173,102.0000	172,327.0000	(0.448)	0	0	0
23/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,556.0000	34,062.0000	(1.430)	0	0	0
23/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	151,631.0000	150,860.0000	(0.508)	0	0	0
23/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,190.0000	37,669.0000	(1.364)	0	0	0
23/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,131.0000	25,388.0000	1.023	0	0	0
23/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	306.0000	309.0000	0.980	0	0	0
23/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,851.0000	32,370.0000	(1.464)	0	0	0
23/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	130,993.0000	130,229.0000	(0.583)	0	0	0
23/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	28,663.0000	28,947.0000	0.991	0	0	0
23/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,247.0000	1,261.0000	1.123	0	0	0
23/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	61,168.0000	60,522.0000	(1.056)	0	0	0
23/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,298.0000	2,326.0000	1.218	0	0	0
23/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	111,335.0000	110,585.0000	(0.674)	0	0	0
23/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,335.0000	35,827.0000	(1.398)	0	0	0
23/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	26,869.0000	27,139.0000	1.005	0	0	0
23/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,377.0000	34,701.0000	0.942	0	0	0
23/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,889.0000	45,279.0000	0.869	0	0	0
23/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,355.0000	17,547.0000	1.106	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
23/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,648.0000	48,061.0000	(1.207)	0	0	0
23/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,656.0000	29,202.0000	(1.531)	0	0	0
23/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	22,829.0000	22,441.0000	(1.700)	0	0	0
23/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,774.0000	75,080.0000	(0.916)	0	0	0
23/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,599.0000	6,682.0000	1.258	0	0	0
23/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,001.0000	4,051.0000	1.250	0	0	0
23/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	92,853.0000	92,125.0000	(0.784)	0	0	0
23/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,174.0000	11,307.0000	1.190	0	0	0
23/08/2006	R207	2006/11/02			Bond Future	8.6600	8.6490	(0.127)	0.0000	0.0000	0
23/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	6,128.0000	6,410.0000	4.602	0	0	0
23/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	10,451.0000	9,943.0000	(4.861)	0	0	0
23/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	11,680.0000	12,130.0000	3.853	0	0	0
23/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	68,762.0000	67,972.0000	(1.149)	0	0	0
23/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,248.0000	4,908.0000	(6.479)	0	0	0
23/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	658.0000	698.0000	6.079	0	0	0
23/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	88,902.0000	88,111.0000	(0.890)	0	0	0
23/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,780.0000	30,029.0000	(2.440)	0	0	0
23/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	109,616.0000	108,826.0000	(0.721)	0	0	0
23/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	130,921.0000	130,131.0000	(0.603)	0	0	0
23/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,698.0000	2,841.0000	5.300	0	0	0
23/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	49,235.0000	48,449.0000	(1.596)	0	0	0
23/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	17,955.0000	17,308.0000	(3.603)	0	0	0
23/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	63.0000	67.0000	6.349	0	0	0
23/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	8,455.0000	8,002.0000	(5.358)	0	0	0
23/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,622.0000	3,806.0000	5.080	0	0	0
23/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	15,215.0000	14,609.0000	(3.983)	0	0	0
23/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,760.0000	4,991.0000	4.853	0	0	0
23/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,736.0000	8,074.0000	4.369	0	0	0
23/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	12,708.0000	12,148.0000	(4.407)	0	0	0
23/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,127.0000	1,015.0000	(9.938)	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
23/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	152,836.0000	152,046.0000	(0.517)	0	0	0
23/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	25,093.0000	25,771.0000	2.702	0	0	0
23/08/2006	R207	2007/02/01			Bond Future	8.6600	8.6490	(0.127)	0.0000	0.0000	0
23/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	129,689.0000	128,909.0000	(0.601)	0	0	0
23/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,684.0000	22,215.0000	(2.068)	0	0	0
23/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	108,928.0000	108,156.0000	(0.709)	0	0	0
23/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	18,401.0000	18,715.0000	1.706	0	0	0
23/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,514.0000	2,569.0000	2.188	0	0	0
23/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	460.0000	471.0000	2.391	0	0	0
23/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,032.0000	5,135.0000	2.047	0	0	0
23/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	70,582.0000	69,854.0000	(1.031)	0	0	0
23/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	29,027.0000	28,495.0000	(1.833)	0	0	0
23/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,322.0000	16,919.0000	(2.327)	0	0	0
23/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,136.0000	1,161.0000	2.201	0	0	0
23/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	167.0000	170.0000	1.796	0	0	0
23/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,914.0000	14,166.0000	1.811	0	0	0
23/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	23,694.0000	24,074.0000	1.604	0	0	0
23/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,125.0000	88,367.0000	(0.850)	0	0	0
23/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,166.0000	9,343.0000	1.931	0	0	0
23/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	53,719.0000	53,040.0000	(1.264)	0	0	0
23/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	38,997.0000	38,391.0000	(1.554)	0	0	0
23/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	20,077.0000	20,413.0000	1.674	0	0	0
23/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,789.0000	20,341.0000	(2.155)	0	0	0
23/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,689.0000	24,198.0000	(1.989)	0	0	0
23/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	16,816.0000	17,108.0000	1.736	0	0	0
23/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,320.0000	15,592.0000	1.775	0	0	0
23/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	26,803.0000	26,292.0000	(1.907)	0	0	0
23/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,463.0000	10,169.0000	(2.810)	0	0	0
23/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
23/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	173,444.0000	172,661.0000	(0.451)	0	0	0
23/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	151,223.0000	150,441.0000	(0.517)	0	0	0
23/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	34,212.0000	34,700.0000	1.426	0	0	0
23/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	53.0000	55.0000	3.774	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
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Grand Total:										2,395
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