



# Derivatives High/Low Report

High/Low for 24/08/2006

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
24/08/2006	GOVI 2006/11/02			jGovi	236.1460	235.6890	(0.194)	0.0000	0.0000	886
24/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	62,823.0000	58,566.0000	(6.776)	0	0	0
24/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,363.0000	1,676.0000	22.964	0	0	0
24/08/2006	GOVI 2007/02/01			jGovi	241.1580	240.6980	(0.191)	0.0000	0.0000	0
24/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	112,392.0000	107,940.0000	(3.961)	0	0	0
24/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	812.0000	960.0000	18.227	0	0	0
24/08/2006	J153 2010/08/31			jSwap	8.8940	8.9360	0.472	0.0000	0.0000	0
24/08/2006	J157 2015/09/15			jSwap	8.9280	8.9760	0.538	0.0000	0.0000	0
24/08/2006	J186 2026/12/21			jSwap	8.7740	8.7980	0.274	0.0000	0.0000	0
24/08/2006	J194 2008/02/28			jSwap	8.4470	8.4670	0.237	0.0000	0.0000	0
24/08/2006	J201 2014/12/22			jSwap	9.0250	9.0700	0.499	0.0000	0.0000	0
24/08/2006	J203 2017/09/15			jSwap	8.8870	8.9310	0.495	0.0000	0.0000	0
24/08/2006	J204 2018/12/21			jSwap	8.9090	8.9500	0.460	0.0000	0.0000	0
24/08/2006	J207 2020/01/15			jSwap	8.8910	8.9290	0.427	0.0000	0.0000	0
24/08/2006	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
24/08/2006	JFRA	2006/11/02			jFra	8.5340	8.5310	(0.035)	0.0000	0.0000	0
24/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	5.0000	5.0000	-	0	0	0
24/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,750.0000	3,742.0000	(0.213)	0	0	0
24/08/2006	JFRA	2007/02/01			jFra	8.8410	8.8740	0.373	0.0000	0.0000	0
24/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,370.0000	3,442.0000	2.136	0	0	0
24/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	99.0000	91.0000	(8.081)	0	0	0
24/08/2006	JFRA	2007/05/03			jFra	8.9990	9.0430	0.489	0.0000	0.0000	0
24/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	177.0000	163.0000	(7.910)	0	0	0
24/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,832.0000	3,925.0000	2.427	0	0	0
24/08/2006	JFRA	2007/08/02			jFra	9.0770	9.1110	0.375	0.0000	0.0000	0
24/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,104.0000	4,174.0000	1.706	0	0	0
24/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	260.0000	247.0000	(5.000)	0	0	0
24/08/2006	JFRA	2007/11/01			jFra	9.1440	9.1900	0.503	0.0000	0.0000	0
24/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,648.0000	4,748.0000	2.151	0	0	0
24/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	339.0000	320.0000	(5.605)	0	0	0
24/08/2006	JFRA	2008/02/07			jFra	9.1500	9.1920	0.459	0.0000	0.0000	0
24/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,084.0000	22,011.0000	(0.331)	0	0	0
24/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,128.0000	26,159.0000	0.119	0	0	0
24/08/2006	JN02	2006/11/02			jNote	9.0070	9.0470	0.444	0.0000	0.0000	0
24/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	669.0000	600.0000	(10.314)	0	0	0
24/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,725.0000	33,375.0000	1.986	0	0	0
24/08/2006	JN05	2006/11/02			jNote	9.1020	9.1550	0.582	0.0000	0.0000	0
24/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0
24/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,863.0000	75,891.0000	2.746	0	0	0
24/08/2006	JN10	2006/11/02			jNote	8.9440	8.9950	0.570	0.0000	0.0000	0
24/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	110,907.0000	113,996.0000	2.785	0	0	0

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24/08/2006	JROD	2006/08/31			jRod	7.3290	7.3270	(0.027)	0.0000	0.0000	0
24/08/2006	JROD	2006/09/29			jRod	7.6090	7.6020	(0.092)	0.0000	0.0000	0
24/08/2006	JROD	2006/10/31			jRod	7.9700	7.9620	(0.100)	0.0000	0.0000	0
24/08/2006	JROD	2006/11/30			jRod	7.7780	7.7740	(0.051)	0.0000	0.0000	0
24/08/2006	JROD	2006/12/29			jRod	8.0080	8.0040	(0.050)	0.0000	0.0000	0
24/08/2006	JROD	2007/01/31			jRod	8.2400	8.2350	(0.061)	0.0000	0.0000	0
24/08/2006	JROD	2007/02/28			jRod	8.0340	8.0300	(0.050)	0.0000	0.0000	0
24/08/2006	R153	2006/11/02			Bond Future	8.6650	8.6370	(0.323)	8.7100	8.7100	468
24/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,101.0000	11,579.0000	4.306	0	0	0
24/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,432.0000	7,798.0000	4.925	0	0	0
24/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,161.0000	7,668.0000	(6.041)	0	0	0
24/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,425.0000	10,821.0000	(5.287)	0	0	0
24/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,640.0000	6,979.0000	5.105	0	0	0
24/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,375.0000	11,743.0000	(5.107)	0	0	0
24/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	5,904.0000	6,215.0000	5.268	0	0	0
24/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,970.0000	17,208.0000	(4.240)	0	0	101
24/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
24/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,420.0000	40,462.0000	(2.313)	0	0	0
24/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	135.0000	147.0000	8.889	0	0	0
24/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,476.0000	3,685.0000	6.013	0	0	0
24/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,384.0000	12,724.0000	(4.931)	0	0	0
24/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,515.0000	1,622.0000	7.063	0	0	0
24/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,796.0000	31,869.0000	(2.827)	0	0	0
24/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,853.0000	23,989.0000	(3.476)	0	0	0
24/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	528.0000	571.0000	8.144	0	0	0
24/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	36.0000	40.0000	11.111	0	0	0
24/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,428.0000	49,461.0000	(1.918)	0	0	0
24/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,594.0000	58,625.0000	(1.626)	0	0	0

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24/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,873.0000	67,902.0000	(1.410)	0	0	0
24/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,247.0000	77,277.0000	(1.240)	0	0	0
24/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,160.0000	2,907.0000	(8.006)	0	0	0
24/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,201.0000	23,919.0000	3.095	0	0	0
24/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	16,688.0000	17,297.0000	3.649	0	0	0
24/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,157.0000	4,795.0000	(7.020)	0	0	0
24/08/2006	R153	2007/02/01			Bond Future	8.5870	8.6430	0.652	0.0000	0.0000	0
24/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,651.0000	11,788.0000	(6.822)	0	0	0
24/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,132.0000	18,094.0000	5.615	0	0	0
24/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,503.0000	12,607.0000	(6.636)	0	0	0
24/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,346.0000	17,274.0000	5.677	0	0	0
24/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	15,597.0000	16,493.0000	5.745	0	0	0
24/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,389.0000	13,460.0000	(6.456)	0	0	0
24/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,532.0000	8,805.0000	(7.627)	0	0	0
24/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,454.0000	22,259.0000	(5.095)	0	0	0
24/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,286.0000	5,730.0000	(8.845)	0	0	0
24/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,082.0000	10,711.0000	6.239	0	0	0
24/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,227.0000	1,065.0000	(13.203)	0	0	0
24/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,194.0000	17,140.0000	(5.793)	0	0	0
24/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,285.0000	39,858.0000	4.109	0	0	0
24/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	25,643.0000	26,913.0000	4.953	0	0	0
24/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,839.0000	3,446.0000	(10.237)	0	0	0
24/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,892.0000	13,663.0000	5.980	0	0	0
24/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,106.0000	1,854.0000	(11.966)	0	0	0
24/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,595.0000	21,693.0000	5.331	0	0	0
24/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,569.0000	33,000.0000	4.533	0	0	0
24/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,932.0000	47,596.0000	3.623	0	0	0
24/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	677.0000	580.0000	(14.328)	0	0	0
24/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,989.0000	55,717.0000	3.201	0	0	0
24/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,874.0000	8,382.0000	6.452	0	0	0
24/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,244.0000	27,927.0000	(4.503)	0	0	0
24/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,352.0000	64,121.0000	2.837	0	0	0
24/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	354.0000	298.0000	(15.819)	0	0	0

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24/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,939.0000	72,734.0000	2.530	0	0	0
24/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	175.0000	145.0000	(17.143)	0	0	0
24/08/2006	R157	2006/11/02			Bond Future	8.7210	8.7580	0.424	0.0000	0.0000	19
24/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,396.0000	29,518.0000	(5.982)	0	0	0
24/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,376.0000	42,212.0000	(4.877)	0	0	0
24/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,426.0000	12,221.0000	6.958	0	0	0
24/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	250.0000	198.0000	(20.800)	0	0	0
24/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	10,399.0000	9,395.0000	(9.655)	0	0	0
24/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	67.0000	51.0000	(23.881)	0	0	0
24/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	112,671.0000	115,328.0000	2.358	0	0	0
24/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,429.0000	2,079.0000	(14.409)	0	0	0
24/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	92,811.0000	95,432.0000	2.824	0	0	0
24/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,713.0000	56,349.0000	(4.026)	0	0	0
24/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	788.0000	647.0000	(17.893)	0	0	0
24/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	56,040.0000	58,363.0000	4.145	0	0	0
24/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,991.0000	4,300.0000	7.742	0	0	0
24/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	73,688.0000	76,220.0000	3.436	0	0	171
24/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	21,799.0000	23,127.0000	6.092	0	0	20
24/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,872.0000	71,378.0000	(3.376)	0	0	0
24/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,914.0000	29,498.0000	5.675	0	0	100
24/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	16,649.0000	15,304.0000	(8.079)	0	0	20
24/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,259.0000	2,437.0000	7.880	0	0	0
24/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	11,793.0000	10,704.0000	(9.234)	0	0	0
24/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	14,923.0000	13,663.0000	(8.443)	0	0	0
24/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,866.0000	7,375.0000	7.413	0	0	0
24/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	133,052.0000	135,721.0000	2.006	0	0	0
24/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,890.0000	5,210.0000	(11.545)	0	0	0
24/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,206.0000	31,874.0000	5.522	0	0	0
24/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	40,577.0000	42,570.0000	4.912	0	0	0
24/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	153,871.0000	156,543.0000	1.737	0	0	0
24/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	23,716.0000	25,129.0000	5.958	0	0	0
24/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
24/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,412.0000	18,903.0000	(7.393)	0	0	0
24/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,304.0000	12,129.0000	(8.832)	0	0	0

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24/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,754.0000	27,252.0000	5.817	0	0	0
24/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	18,317.0000	19,480.0000	6.349	0	0	0
24/08/2006	R157	2007/02/01			Bond Future	8.7250	8.7670	0.481	0.0000	0.0000	0
24/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	111,948.0000	113,957.0000	1.795	0	0	0
24/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	22,958.0000	18,632.0000	(18.843)	0	0	0
24/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,778.0000	824.0000	(53.656)	0	0	0
24/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,507.0000	11,765.0000	(12.897)	0	0	0
24/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	76,930.0000	77,712.0000	1.017	0	0	0
24/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,729.0000	62,024.0000	(7.051)	0	0	0
24/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	23,285.0000	21,422.0000	(8.001)	0	0	0
24/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	93,841.0000	95,305.0000	1.560	0	0	0
24/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	79,993.0000	75,451.0000	(5.678)	0	0	0
24/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,476.0000	11,700.0000	(24.399)	0	0	0
24/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,990.0000	37,627.0000	(3.496)	0	0	0
24/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,241.0000	8,663.0000	(15.409)	0	0	0
24/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,520.0000	37,694.0000	(11.350)	0	0	0
24/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	17,796.0000	15,924.0000	(10.519)	0	0	0
24/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,639.0000	48,826.0000	(1.638)	0	0	0
24/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,475.0000	3,294.0000	(39.836)	0	0	0
24/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,181.0000	49,346.0000	(8.924)	0	0	0
24/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,210.0000	1,711.0000	(46.698)	0	0	0
24/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	131,008.0000	133,410.0000	1.833	0	0	0
24/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,908.0000	33,754.0000	(3.306)	0	0	0
24/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	67,921.0000	68,184.0000	0.387	0	0	0
24/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,668.0000	6,629.0000	(31.434)	0	0	0
24/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,303.0000	62,227.0000	(0.122)	0	0	0
24/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	7,800.0000	5,100.0000	(34.615)	0	0	250
24/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	927.0000	366.0000	(60.518)	0	0	0
24/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	43,012.0000	41,843.0000	(2.718)	0	0	0
24/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,034.0000	21,917.0000	(15.814)	0	0	0
24/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	69,334.0000	64,658.0000	(6.744)	0	0	0
24/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,662.0000	23,665.0000	(14.449)	0	0	0
24/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,977.0000	31,943.0000	(3.136)	0	0	0
24/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	12,782.0000	11,069.0000	(13.402)	0	0	150
24/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	19,768.0000	15,636.0000	(20.902)	0	0	150

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
24/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,912.0000	35,648.0000	(3.424)	0	0	0
24/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,466.0000	20,239.0000	(17.277)	0	0	0
24/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,334.0000	28,562.0000	(2.632)	0	0	0
24/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,099.0000	27,364.0000	(12.010)	0	0	0
24/08/2006	R186	2006/11/02			Bond Future	8.5150	8.5560	0.482	8.5600	8.5600	59
24/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	29,891.0000	31,965.0000	6.939	0	0	0
24/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	18,289.0000	16,453.0000	(10.039)	0	0	0
24/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,171.0000	44,807.0000	6.251	0	0	0
24/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	28,249.0000	25,851.0000	(8.489)	0	0	0
24/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	62,569.0000	59,034.0000	(5.650)	0	0	0
24/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	255,954.0000	260,426.0000	1.747	0	0	0
24/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,297.0000	12,234.0000	8.294	0	0	0
24/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	7,820.0000	6,798.0000	(13.069)	0	0	0
24/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
24/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	66,278.0000	69,728.0000	5.205	0	0	0
24/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	16,186.0000	14,491.0000	(10.472)	0	0	0
24/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	49,441.0000	52,358.0000	5.900	0	0	0
24/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	953.0000	762.0000	(20.042)	0	0	0
24/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46.0000	33.0000	(28.261)	0	0	0
24/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,721.0000	20,160.0000	7.687	0	0	0
24/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	14,198.0000	12,644.0000	(10.945)	0	0	0
24/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	120,476.0000	124,757.0000	3.553	0	0	0
24/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	44,003.0000	40,970.0000	(6.893)	0	0	0
24/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	219,934.0000	224,403.0000	2.032	0	0	0
24/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	45,728.0000	48,505.0000	6.073	0	0	0
24/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	185,261.0000	189,720.0000	2.407	0	0	0
24/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	151,973.0000	156,394.0000	2.909	0	0	0
24/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,108.0000	2,605.0000	(16.184)	0	0	0
24/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	91,545.0000	95,514.0000	4.336	0	0	0
24/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	208.0000	157.0000	(24.519)	0	0	0
24/08/2006	R186	2007/02/01			Bond Future	8.5120	8.5540	0.493	0.0000	0.0000	0
24/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	60,870.0000	63,298.0000	3.989	0	0	0
24/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	48,375.0000	45,906.0000	(5.104)	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
24/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	49,681.0000	51,768.0000	4.201	0	0	0
24/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	34,940.0000	32,899.0000	(5.841)	0	0	0
24/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	37,457.0000	35,328.0000	(5.684)	0	0	0
24/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	14,931.0000	13,771.0000	(7.769)	0	0	0
24/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	63,978.0000	66,494.0000	3.933	0	0	0
24/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	32,506.0000	30,554.0000	(6.005)	0	0	0
24/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	102,487.0000	105,882.0000	3.313	0	0	0
24/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	533.0000	458.0000	(14.071)	0	0	0
24/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	63,754.0000	60,896.0000	(4.483)	0	0	0
24/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	29,316.0000	30,675.0000	4.636	0	0	0
24/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	80,629.0000	77,432.0000	(3.965)	0	0	0
24/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,210.0000	69,814.0000	3.874	0	0	0
24/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	38,290.0000	39,988.0000	4.435	0	0	0
24/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	23,709.0000	22,115.0000	(6.723)	0	0	0
24/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	81,483.0000	84,445.0000	3.635	0	0	0
24/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,366.0000	3,907.0000	(10.513)	0	0	0
24/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	254,344.0000	258,825.0000	1.762	0	0	0
24/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	185,966.0000	190,251.0000	2.304	0	0	0
24/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,328.0000	2,057.0000	(11.641)	0	0	0
24/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	154,804.0000	158,902.0000	2.647	0	0	0
24/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,156.0000	1,008.0000	(12.803)	0	0	0
24/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,566.0000	7,794.0000	(9.012)	0	0	0
24/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	126,994.0000	130,777.0000	2.979	0	0	0
24/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	219,234.0000	223,642.0000	2.011	0	0	0
24/08/2006	R194	2006/11/02			Bond Future	8.7350	8.7920	0.653	0.0000	0.0000	0
24/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,468.0000	35,169.0000	2.034	0	0	0
24/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,646.0000	5,058.0000	8.868	0	0	0
24/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,079.0000	910.0000	(15.663)	0	0	0
24/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,527.0000	19,224.0000	3.762	0	0	0
24/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,250.0000	31,951.0000	2.243	0	0	0
24/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,074.0000	7,606.0000	7.520	0	0	0
24/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
24/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,365.0000	2,076.0000	(12.220)	0	0	0



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24/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,045.0000	28,746.0000	2.500	0	0	0
24/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	474.0000	384.0000	(18.987)	0	0	0
24/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,680.0000	22,380.0000	3.229	0	0	0
24/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,578.0000	10,189.0000	6.379	0	0	0
24/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	47.0000	34.0000	(27.660)	0	0	0
24/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,410.0000	16,098.0000	4.465	0	0	0
24/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,855.0000	25,556.0000	2.820	0	0	0
24/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	170.0000	131.0000	(22.941)	0	0	0
24/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,397.0000	13,059.0000	5.340	0	0	0
24/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,016.0000	5,449.0000	8.632	0	0	0
24/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,117.0000	1,849.0000	(12.659)	0	0	0
24/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,630.0000	2,321.0000	(11.749)	0	0	0
24/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,294.0000	4,686.0000	9.129	0	0	0
24/08/2006	R194	2007/02/01			Bond Future	8.7830	8.8510	0.774	0.0000	0.0000	0
24/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,331.0000	24,003.0000	2.880	0	0	0
24/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,335.0000	5,685.0000	6.560	0	0	0
24/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,792.0000	21,456.0000	3.194	0	0	0
24/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,873.0000	16,505.0000	3.982	0	0	0
24/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	981.0000	862.0000	(12.130)	0	0	0
24/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,809.0000	8,264.0000	5.827	0	0	0
24/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,416.0000	11,979.0000	4.932	0	0	0
24/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
24/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,445.0000	2,218.0000	(9.284)	0	0	0
24/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,502.0000	4,171.0000	(7.352)	0	0	0
24/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,300.0000	18,951.0000	3.557	0	0	0
24/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,902.0000	26,578.0000	2.610	0	0	0
24/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,490.0000	10,002.0000	5.395	0	0	0
24/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	330.0000	280.0000	(15.152)	0	0	0
24/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	52.0000	42.0000	(19.231)	0	0	0
24/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,595.0000	1,426.0000	(10.596)	0	0	0
24/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	101.0000	83.0000	(17.822)	0	0	0
24/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	26.0000	20.0000	(23.077)	0	0	0

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24/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,496.0000	29,175.0000	2.383	0	0	0
24/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	187.0000	157.0000	(16.043)	0	0	0
24/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,490.0000	3,205.0000	(8.166)	0	0	0
24/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,539.0000	14,144.0000	4.469	0	0	0
24/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,571.0000	5,933.0000	6.498	0	0	0
24/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	555.0000	478.0000	(13.874)	0	0	0
24/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,237.0000	3,917.0000	(7.553)	0	0	0
24/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,333.0000	6,729.0000	6.253	0	0	0
24/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,107.0000	5,446.0000	6.638	0	0	0
24/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,776.0000	4,433.0000	(7.182)	0	0	0
24/08/2006	R201	2006/11/02			Bond Future	8.7140	8.7560	0.482	0.0000	0.0000	26
24/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	13,419.0000	12,214.0000	(8.980)	0	0	0
24/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,429.0000	15,076.0000	(8.235)	0	0	0
24/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,363.0000	15,420.0000	7.359	0	0	0
24/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,219.0000	21,575.0000	6.707	0	0	0
24/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	10,741.0000	9,688.0000	(9.804)	0	0	0
24/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,104.0000	18,308.0000	7.039	0	0	0
24/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,038.0000	10,909.0000	(9.379)	0	0	0
24/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	663.0000	534.0000	(19.457)	0	0	0
24/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,801.0000	4,191.0000	(12.706)	0	0	0
24/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	58,059.0000	60,339.0000	3.927	0	0	0
24/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,614.0000	19,894.0000	6.877	0	0	0
24/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,009.0000	1,693.0000	(15.729)	0	0	0
24/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	31,917.0000	33,715.0000	5.633	0	0	0
24/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,124.0000	46,217.0000	4.743	0	0	0
24/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,910.0000	9,635.0000	8.137	0	0	0
24/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,513.0000	33,569.0000	(5.474)	0	0	0
24/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	121,445.0000	123,853.0000	1.983	0	0	0
24/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	88,880.0000	91,274.0000	2.694	0	0	0
24/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,168.0000	23,483.0000	(6.695)	0	0	0
24/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,322.0000	5,787.0000	8.737	0	0	0
24/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	214.0000	165.0000	(22.897)	0	0	0
24/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	58.0000	43.0000	(25.862)	0	0	0
24/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,530.0000	8,554.0000	(10.241)	0	0	0

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24/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	73,176.0000	75,537.0000	3.226	0	0	0
24/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	104,993.0000	107,398.0000	2.291	0	0	0
24/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	21,920.0000	23,353.0000	6.537	0	0	0
24/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
24/08/2006	R201	2007/02/01			Bond Future	8.7190	8.7610	0.482	0.0000	0.0000	0
24/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,580.0000	19,458.0000	(5.452)	0	0	0
24/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,134.0000	31,367.0000	4.092	0	0	0
24/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	24,714.0000	25,775.0000	4.293	0	0	0
24/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,454.0000	25,159.0000	(4.895)	0	0	0
24/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,426.0000	22,216.0000	(5.165)	0	0	0
24/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,313.0000	28,459.0000	4.196	0	0	0
24/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,370.0000	63,295.0000	3.137	0	0	0
24/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,980.0000	4,549.0000	(8.655)	0	0	0
24/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	74,614.0000	76,680.0000	2.769	0	0	0
24/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,023.0000	2,733.0000	(9.593)	0	0	0
24/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,744.0000	1,560.0000	(10.550)	0	0	0
24/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,916.0000	51,640.0000	3.454	0	0	0
24/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,014.0000	41,517.0000	3.756	0	0	0
24/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	43,980.0000	42,316.0000	(3.784)	0	0	0
24/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	119,378.0000	121,672.0000	1.922	0	0	0
24/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	19,149.0000	20,012.0000	4.507	0	0	0
24/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	493.0000	431.0000	(12.576)	0	0	0
24/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,454.0000	7,822.0000	(7.476)	0	0	0
24/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	88,813.0000	90,985.0000	2.446	0	0	0
24/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	34,779.0000	33,286.0000	(4.293)	0	0	0
24/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,213.0000	12,360.0000	(6.456)	0	0	0
24/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,706.0000	15,398.0000	4.706	0	0	0
24/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,229.0000	18,150.0000	(5.611)	0	0	0
24/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	953.0000	843.0000	(11.542)	0	0	0
24/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,631.0000	32,909.0000	4.040	0	0	0
24/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	103,786.0000	106,031.0000	2.163	0	0	0
24/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,980.0000	20,813.0000	(5.309)	0	0	0
24/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	28,695.0000	29,884.0000	4.144	0	0	0
24/08/2006	R203	2006/11/02			Bond Future	8.6880	8.7240	0.414	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
24/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
24/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	19,908.0000	21,466.0000	7.826	0	0	0
24/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,519.0000	13,101.0000	(9.767)	0	0	0
24/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	104,675.0000	107,117.0000	2.333	0	0	0
24/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,015.0000	6,130.0000	(12.616)	0	0	0
24/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	144,536.0000	146,979.0000	1.690	0	0	0
24/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	875.0000	702.0000	(19.771)	0	0	0
24/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	214.0000	163.0000	(23.832)	0	0	0
24/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,776.0000	2,332.0000	(15.994)	0	0	0
24/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	66,868.0000	69,260.0000	3.577	0	0	0
24/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	49,185.0000	51,455.0000	4.615	0	0	0
24/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,195.0000	167,638.0000	1.479	0	0	0
24/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,169.0000	35,169.0000	6.030	0	0	0
24/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	124,366.0000	126,809.0000	1.964	0	0	0
24/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	85,477.0000	87,909.0000	2.845	0	0	0
24/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,317.0000	11,342.0000	9.935	0	0	0
24/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
24/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,237.0000	7,248.0000	(12.007)	0	0	0
24/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,683.0000	14,923.0000	9.062	0	0	0
24/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,096.0000	9,893.0000	(10.842)	0	0	0
24/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,603.0000	16,950.0000	8.633	0	0	0
24/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,596.0000	8,501.0000	(11.411)	0	0	0
24/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,678.0000	19,133.0000	8.231	0	0	0
24/08/2006	R203	2007/02/01			Bond Future	8.6930	8.7290	0.414	0.0000	0.0000	0
24/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	162,917.0000	165,323.0000	1.477	0	0	0
24/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	103,745.0000	106,103.0000	2.273	0	0	0
24/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	114.0000	94.0000	(17.544)	0	0	0
24/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
24/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	330.0000	279.0000	(15.455)	0	0	0
24/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
24/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	37,926.0000	39,656.0000	4.562	0	0	0
24/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	850.0000	735.0000	(13.529)	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
24/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,632.0000	6,954.0000	(8.884)	0	0	0
24/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	142,645.0000	145,047.0000	1.684	0	0	0
24/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,192.0000	10,939.0000	7.329	0	0	0
24/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,061.0000	3,643.0000	(10.293)	0	0	0
24/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,474.0000	28,814.0000	(5.447)	0	0	0
24/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	122,898.0000	125,286.0000	1.943	0	0	0
24/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,148.0000	27,560.0000	5.400	0	0	0
24/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	85,344.0000	87,637.0000	2.687	0	0	0
24/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,102.0000	12,105.0000	(7.610)	0	0	0
24/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,959.0000	1,727.0000	(11.843)	0	0	0
24/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	67,966.0000	70,142.0000	3.202	0	0	0
24/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,912.0000	17,983.0000	6.333	0	0	0
24/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,005.0000	53,995.0000	3.827	0	0	0
24/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,094.0000	25,438.0000	5.578	0	0	0
24/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,297.0000	21,504.0000	5.947	0	0	0
24/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,450.0000	13,386.0000	(7.363)	0	0	0
24/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,410.0000	16,209.0000	(6.898)	0	0	0
24/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,144.0000	23,419.0000	5.758	0	0	0
24/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,886.0000	14,753.0000	(7.132)	0	0	0
24/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	20,721.0000	19,384.0000	(6.452)	0	0	0
24/08/2006	R204	2006/11/02			Bond Future	8.6700	8.7110	0.473	0.0000	0.0000	0
24/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,468.0000	20,845.0000	7.073	0	0	0
24/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,034.0000	16,482.0000	(8.606)	0	0	0
24/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	12,976.0000	11,704.0000	(9.803)	0	0	0
24/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,275.0000	22,745.0000	6.910	0	0	0
24/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	16,244.0000	14,784.0000	(8.988)	0	0	0
24/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	950.0000	771.0000	(18.842)	0	0	0
24/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	70,042.0000	72,793.0000	3.928	0	0	0
24/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	152,049.0000	154,978.0000	1.926	0	0	0
24/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,382.0000	39,500.0000	5.666	0	0	0
24/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	306.0000	239.0000	(21.895)	0	0	0
24/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,650.0000	5,838.0000	(12.211)	0	0	0
24/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	83.0000	62.0000	(25.301)	0	0	0
24/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,256.0000	26,914.0000	6.565	0	0	0
24/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,939.0000	10,745.0000	8.109	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
24/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	52,493.0000	54,992.0000	4.761	0	0	0
24/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,204.0000	24,767.0000	6.736	0	0	0
24/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	109,572.0000	112,481.0000	2.655	0	0	0
24/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	89,335.0000	92,198.0000	3.205	0	0	0
24/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	21,911.0000	20,180.0000	(7.900)	0	0	0
24/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,828.0000	2,398.0000	(15.205)	0	0	0
24/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	14,558.0000	13,191.0000	(9.390)	0	0	0
24/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,206.0000	17,405.0000	7.398	0	0	0
24/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,176.0000	31,052.0000	(6.402)	0	0	0
24/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	19.0000	13.0000	(31.579)	0	0	0
24/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	174,175.0000	177,105.0000	1.682	0	0	0
24/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	130,508.0000	133,433.0000	2.241	0	0	0
24/08/2006	R204	2007/02/01			Bond Future	8.6720	8.7130	0.473	0.0000	0.0000	0
24/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,811.0000	29,262.0000	(5.027)	0	0	0
24/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,062.0000	35,462.0000	4.110	0	0	0
24/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,370.0000	33,717.0000	4.161	0	0	0
24/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	28,947.0000	27,451.0000	(5.168)	0	0	0
24/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,669.0000	39,179.0000	4.009	0	0	0
24/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,388.0000	24,002.0000	(5.459)	0	0	0
24/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,326.0000	2,085.0000	(10.361)	0	0	0
24/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,080.0000	77,411.0000	3.105	0	0	0
24/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	110,585.0000	113,240.0000	2.401	0	0	0
24/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,522.0000	62,595.0000	3.425	0	0	0
24/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,307.0000	10,483.0000	(7.288)	0	0	0
24/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,547.0000	16,443.0000	(6.292)	0	0	0
24/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,682.0000	6,117.0000	(8.456)	0	0	0
24/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	172,327.0000	175,181.0000	1.656	0	0	0
24/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,061.0000	49,854.0000	3.731	0	0	0
24/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,051.0000	3,671.0000	(9.380)	0	0	0
24/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	92,125.0000	94,641.0000	2.731	0	0	0
24/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	45,279.0000	43,386.0000	(4.181)	0	0	0
24/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,139.0000	25,698.0000	(5.310)	0	0	0
24/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,827.0000	37,282.0000	4.061	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
24/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,202.0000	30,445.0000	4.257	0	0	0
24/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	150,860.0000	153,675.0000	1.866	0	0	0
24/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	22,441.0000	23,444.0000	4.469	0	0	0
24/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	309.0000	267.0000	(13.592)	0	0	0
24/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,701.0000	33,048.0000	(4.764)	0	0	0
24/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	644.0000	564.0000	(12.422)	0	0	0
24/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	130,229.0000	132,981.0000	2.113	0	0	0
24/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,261.0000	1,117.0000	(11.420)	0	0	0
24/08/2006	R207	2006/11/02			Bond Future	8.6490	8.6920	0.497	0.0000	0.0000	0
24/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,908.0000	6,038.0000	23.024	0	0	0
24/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	88,111.0000	91,196.0000	3.501	0	0	0
24/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	12,130.0000	10,176.0000	(16.109)	0	0	0
24/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,806.0000	2,913.0000	(23.463)	0	0	0
24/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	48,449.0000	51,506.0000	6.310	0	0	0
24/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	25,771.0000	23,023.0000	(10.663)	0	0	0
24/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,015.0000	1,352.0000	33.202	0	0	0
24/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	67.0000	40.0000	(40.299)	0	0	0
24/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	130,131.0000	133,216.0000	2.371	0	0	0
24/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	14,609.0000	16,800.0000	14.998	0	0	0
24/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	6,410.0000	5,107.0000	(20.328)	0	0	0
24/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	152,046.0000	155,130.0000	2.028	0	0	0
24/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,841.0000	2,128.0000	(25.097)	0	0	0
24/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	108,826.0000	111,910.0000	2.834	0	0	0
24/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	67,972.0000	71,055.0000	4.536	0	0	0
24/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,943.0000	11,724.0000	17.912	0	0	0
24/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	698.0000	474.0000	(32.092)	0	0	0
24/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,029.0000	32,890.0000	9.527	0	0	0
24/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	17,308.0000	19,679.0000	13.699	0	0	0
24/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	12,148.0000	14,141.0000	16.406	0	0	0
24/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,991.0000	3,899.0000	(21.879)	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
24/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	8,074.0000	6,552.0000	(18.851)	0	0	0
24/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	8,002.0000	9,564.0000	19.520	0	0	0
24/08/2006	R207	2007/02/01			Bond Future	8.6490	8.6930	0.509	0.0000	0.0000	0
24/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	170.0000	138.0000	(18.824)	0	0	0
24/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,169.0000	11,094.0000	9.096	0	0	0
24/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,919.0000	18,248.0000	7.855	0	0	0
24/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	172,661.0000	175,784.0000	1.809	0	0	0
24/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	34,700.0000	32,499.0000	(6.343)	0	0	0
24/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,569.0000	2,224.0000	(13.429)	0	0	0
24/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
24/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	128,909.0000	132,003.0000	2.400	0	0	0
24/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	150,441.0000	153,556.0000	2.071	0	0	0
24/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,135.0000	4,533.0000	(11.723)	0	0	0
24/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,161.0000	984.0000	(15.245)	0	0	0
24/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	53,040.0000	55,564.0000	4.759	0	0	0
24/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	88,367.0000	91,317.0000	3.338	0	0	0
24/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	108,156.0000	111,202.0000	2.816	0	0	0
24/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	471.0000	390.0000	(17.197)	0	0	0
24/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	69,854.0000	72,635.0000	3.981	0	0	0
24/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
24/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	38,391.0000	40,567.0000	5.668	0	0	0
24/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,343.0000	8,392.0000	(10.179)	0	0	0
24/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	18,715.0000	17,177.0000	(8.218)	0	0	0
24/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	28,495.0000	30,344.0000	6.489	0	0	0
24/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,166.0000	12,888.0000	(9.022)	0	0	0
24/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,215.0000	23,804.0000	7.153	0	0	0
24/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	24,074.0000	22,276.0000	(7.469)	0	0	0
24/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	17,108.0000	15,658.0000	(8.476)	0	0	0
24/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,341.0000	21,843.0000	7.384	0	0	0
24/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	20,413.0000	18,787.0000	(7.966)	0	0	0
24/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,198.0000	25,874.0000	6.926	0	0	0
24/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,592.0000	14,228.0000	(8.748)	0	0	0
24/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	26,292.0000	28,055.0000	6.705	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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<b>Grand Total:</b>										<b>2,420</b>
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