



Derivatives High/Low Report

High/Low for 25/08/2006

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
25/08/2006	GOVI 2006/11/02			jGovi	235.6890	235.4880	(0.085)	0.0000	0.0000	886
25/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	58,566.0000	56,686.0000	(3.210)	0	0	0
25/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,676.0000	1,806.0000	7.757	0	0	0
25/08/2006	GOVI 2007/02/01			jGovi	240.6980	240.4790	(0.091)	0.0000	0.0000	0
25/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	960.0000	1,029.0000	7.188	0	0	0
25/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	107,940.0000	105,819.0000	(1.965)	0	0	0
25/08/2006	J153 2010/08/31			jSwap	8.9360	8.9320	(0.045)	0.0000	0.0000	0
25/08/2006	J157 2015/09/15			jSwap	8.9760	8.9760	-	0.0000	0.0000	0
25/08/2006	J186 2026/12/21			jSwap	8.7980	8.8290	0.352	0.0000	0.0000	0
25/08/2006	J194 2008/02/28			jSwap	8.4670	8.4530	(0.165)	0.0000	0.0000	0
25/08/2006	J201 2014/12/22			jSwap	9.0700	9.0690	(0.011)	0.0000	0.0000	0
25/08/2006	J203 2017/09/15			jSwap	8.9310	8.9280	(0.034)	0.0000	0.0000	0
25/08/2006	J204 2018/12/21			jSwap	8.9500	8.9550	0.056	0.0000	0.0000	0
25/08/2006	J207 2020/01/15			jSwap	8.9290	8.9410	0.134	0.0000	0.0000	0
25/08/2006	JBAR 2005/12/21			jBar	8.1800	8.1680	(0.147)	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
25/08/2006	JFRA	2006/11/02			jFra	8.5310	8.5300	(0.012)	0.0000	0.0000	0
25/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,742.0000	3,740.0000	(0.053)	0	0	0
25/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	5.0000	5.0000	-	0	0	0
25/08/2006	JFRA	2007/02/01			jFra	8.8740	8.8620	(0.135)	0.0000	0.0000	0
25/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	91.0000	92.0000	1.099	0	0	0
25/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,442.0000	3,414.0000	(0.813)	0	0	0
25/08/2006	JFRA	2007/05/03			jFra	9.0430	9.0230	(0.221)	0.0000	0.0000	0
25/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,925.0000	3,881.0000	(1.121)	0	0	0
25/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	163.0000	167.0000	2.454	0	0	0
25/08/2006	JFRA	2007/08/02			jFra	9.1110	9.0880	(0.252)	0.0000	0.0000	0
25/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,174.0000	4,125.0000	(1.174)	0	0	0
25/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	247.0000	254.0000	2.834	0	0	0
25/08/2006	JFRA	2007/11/01			jFra	9.1900	9.1670	(0.250)	0.0000	0.0000	0
25/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,748.0000	4,696.0000	(1.095)	0	0	0
25/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	320.0000	328.0000	2.500	0	0	0
25/08/2006	JFRA	2008/02/07			jFra	9.1920	9.1710	(0.228)	0.0000	0.0000	0
25/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,011.0000	22,013.0000	0.009	0	0	0
25/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,159.0000	26,111.0000	(0.183)	0	0	0
25/08/2006	JN02	2006/11/02			jNote	9.0470	9.0320	(0.166)	0.0000	0.0000	0
25/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,375.0000	33,105.0000	(0.809)	0	0	0
25/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	600.0000	598.0000	(0.333)	0	0	0
25/08/2006	JN05	2006/11/02			jNote	9.1550	9.1530	(0.022)	0.0000	0.0000	0
25/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	75,891.0000	75,824.0000	(0.088)	0	0	0
25/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0
25/08/2006	JN10	2006/11/02			jNote	8.9950	8.9900	(0.056)	0.0000	0.0000	0
25/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	113,996.0000	113,689.0000	(0.269)	0	0	0
25/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2006	JROD	2006/08/31			jRod	7.3270	7.3260	(0.014)	0.0000	0.0000	0
25/08/2006	JROD	2006/09/29			jRod	7.6020	7.5900	(0.158)	0.0000	0.0000	0
25/08/2006	JROD	2006/10/31			jRod	7.9620	7.9360	(0.327)	0.0000	0.0000	0
25/08/2006	JROD	2006/11/30			jRod	7.7740	7.7600	(0.180)	0.0000	0.0000	0
25/08/2006	JROD	2006/12/29			jRod	8.0040	7.9940	(0.125)	0.0000	0.0000	0
25/08/2006	JROD	2007/01/31			jRod	8.2350	8.2360	0.012	0.0000	0.0000	0
25/08/2006	JROD	2007/02/28			jRod	8.0300	8.0370	0.087	0.0000	0.0000	0
25/08/2006	R153	2006/11/02			Bond Future	8.6370	8.7320	1.100	0.0000	0.0000	468
25/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,579.0000	9,728.0000	(15.986)	0	0	0
25/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,821.0000	12,651.0000	16.912	0	0	0
25/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,668.0000	9,106.0000	18.753	0	0	0
25/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,798.0000	6,340.0000	(18.697)	0	0	0
25/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,724.0000	14,756.0000	15.970	0	0	0
25/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,685.0000	2,814.0000	(23.636)	0	0	0
25/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,208.0000	19,627.0000	14.057	0	0	101
25/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,743.0000	13,674.0000	16.444	0	0	0
25/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,215.0000	4,958.0000	(20.225)	0	0	0
25/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,979.0000	5,621.0000	(19.458)	0	0	0
25/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,462.0000	43,691.0000	7.980	0	0	0
25/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	571.0000	375.0000	(34.326)	0	0	0
25/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,869.0000	34,961.0000	9.702	0	0	0
25/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	40.0000	21.0000	(47.500)	0	0	0
25/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,461.0000	52,731.0000	6.611	0	0	0
25/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	147.0000	87.0000	(40.816)	0	0	0
25/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,622.0000	1,157.0000	(28.668)	0	0	0
25/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,989.0000	26,814.0000	11.776	0	0	0
25/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,795.0000	5,800.0000	20.959	0	0	0
25/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,919.0000	21,295.0000	(10.970)	0	0	0

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25/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
25/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,625.0000	61,909.0000	5.602	0	0	0
25/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,907.0000	3,573.0000	22.910	0	0	0
25/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,297.0000	15,013.0000	(13.205)	0	0	0
25/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,277.0000	80,566.0000	4.256	0	0	0
25/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	67,902.0000	71,190.0000	4.842	0	0	0
25/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2006	R153	2007/02/01			Bond Future	8.6430	8.6690	0.301	0.0000	0.0000	0
25/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,094.0000	18,528.0000	2.399	0	0	0
25/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,493.0000	16,895.0000	2.437	0	0	0
25/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,460.0000	13,016.0000	(3.299)	0	0	0
25/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,788.0000	11,376.0000	(3.495)	0	0	0
25/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,607.0000	12,179.0000	(3.395)	0	0	0
25/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,274.0000	17,693.0000	2.426	0	0	0
25/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,140.0000	16,637.0000	(2.935)	0	0	0
25/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,259.0000	21,689.0000	(2.561)	0	0	0
25/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,693.0000	22,192.0000	2.300	0	0	0
25/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,711.0000	10,988.0000	2.586	0	0	0
25/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,663.0000	14,006.0000	2.510	0	0	0
25/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,805.0000	8,458.0000	(3.941)	0	0	0
25/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,730.0000	5,466.0000	(4.607)	0	0	0
25/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,065.0000	989.0000	(7.136)	0	0	0
25/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,596.0000	48,366.0000	1.618	0	0	0
25/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,446.0000	3,259.0000	(5.427)	0	0	0
25/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,000.0000	33,660.0000	2.000	0	0	0
25/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,858.0000	40,585.0000	1.824	0	0	0
25/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,854.0000	1,735.0000	(6.419)	0	0	0
25/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,913.0000	27,495.0000	2.163	0	0	0
25/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,927.0000	27,301.0000	(2.242)	0	0	0
25/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,717.0000	56,517.0000	1.436	0	0	0
25/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	580.0000	534.0000	(7.931)	0	0	0
25/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,121.0000	64,941.0000	1.279	0	0	0
25/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	298.0000	272.0000	(8.725)	0	0	0
25/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,734.0000	73,567.0000	1.145	0	0	0

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25/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	145.0000	131.0000	(9.655)	0	0	0
25/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,382.0000	8,602.0000	2.625	0	0	0
25/08/2006	R157	2006/11/02			Bond Future	8.7580	8.7680	0.114	0.0000	0.0000	19
25/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,129.0000	25,425.0000	1.178	0	0	0
25/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	198.0000	178.0000	(10.101)	0	0	0
25/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	156,543.0000	157,264.0000	0.461	0	0	0
25/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,212.0000	41,551.0000	(1.566)	0	0	0
25/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	29,498.0000	29,846.0000	1.180	0	0	100
25/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	135,721.0000	136,440.0000	0.530	0	0	0
25/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,221.0000	12,346.0000	1.023	0	0	0
25/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	647.0000	595.0000	(8.037)	0	0	0
25/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,210.0000	4,970.0000	(4.607)	0	0	0
25/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	10,704.0000	10,331.0000	(3.485)	0	0	0
25/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	95,432.0000	96,133.0000	0.735	0	0	0
25/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	76,220.0000	76,889.0000	0.878	0	0	171
25/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	58,363.0000	58,957.0000	1.018	0	0	0
25/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,395.0000	9,049.0000	(3.683)	0	0	0
25/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,079.0000	1,952.0000	(6.109)	0	0	0
25/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,518.0000	28,922.0000	(2.019)	0	0	0
25/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,375.0000	7,435.0000	0.814	0	0	0
25/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,252.0000	27,574.0000	1.182	0	0	0
25/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,349.0000	55,649.0000	(1.242)	0	0	0
25/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	12,129.0000	11,730.0000	(3.290)	0	0	0
25/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,300.0000	4,321.0000	0.488	0	0	0
25/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	42,570.0000	43,051.0000	1.130	0	0	0
25/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,378.0000	70,659.0000	(1.007)	0	0	0
25/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,437.0000	2,439.0000	0.082	0	0	0
25/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
25/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	13,663.0000	13,238.0000	(3.111)	0	0	0
25/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,874.0000	32,249.0000	1.177	0	0	0
25/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,480.0000	19,704.0000	1.150	0	0	0
25/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	51.0000	45.0000	(11.765)	0	0	0
25/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	115,328.0000	116,043.0000	0.620	0	0	0
25/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	18,903.0000	18,405.0000	(2.635)	0	0	0

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25/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	15,304.0000	14,854.0000	(2.940)	0	0	20
25/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,127.0000	23,398.0000	1.172	0	0	20
25/08/2006	R157	2007/02/01			Bond Future	8.7670	8.7900	0.262	0.0000	0.0000	0
25/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,711.0000	1,583.0000	(7.481)	0	0	0
25/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	33,754.0000	34,582.0000	2.453	0	0	0
25/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	21,917.0000	21,126.0000	(3.609)	0	0	0
25/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,629.0000	6,264.0000	(5.506)	0	0	0
25/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,294.0000	3,077.0000	(6.588)	0	0	0
25/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	77,712.0000	79,113.0000	1.803	0	0	0
25/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	62,024.0000	60,732.0000	(2.083)	0	0	0
25/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	95,305.0000	96,795.0000	1.563	0	0	0
25/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,924.0000	16,358.0000	2.725	0	0	0
25/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,227.0000	63,481.0000	2.015	0	0	0
25/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,765.0000	12,092.0000	2.779	0	0	0
25/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,663.0000	8,905.0000	2.793	0	0	0
25/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	18,632.0000	17,912.0000	(3.864)	0	0	0
25/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	49,346.0000	48,161.0000	(2.401)	0	0	0
25/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	37,627.0000	38,526.0000	2.389	0	0	0
25/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	133,410.0000	134,994.0000	1.187	0	0	0
25/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,826.0000	49,907.0000	2.214	0	0	0
25/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	366.0000	332.0000	(9.290)	0	0	0
25/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,422.0000	21,989.0000	2.647	0	0	0
25/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	37,694.0000	36,642.0000	(2.791)	0	0	0
25/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,700.0000	11,162.0000	(4.598)	0	0	0
25/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	75,451.0000	74,075.0000	(1.824)	0	0	0
25/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	15,636.0000	14,989.0000	(4.138)	0	0	150
25/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,100.0000	4,799.0000	(5.902)	0	0	250
25/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	824.0000	754.0000	(8.495)	0	0	0
25/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	113,957.0000	115,506.0000	1.359	0	0	0
25/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	68,184.0000	69,501.0000	1.932	0	0	0
25/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	27,364.0000	26,469.0000	(3.271)	0	0	0
25/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	28,562.0000	29,286.0000	2.535	0	0	0
25/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	64,658.0000	63,347.0000	(2.028)	0	0	0
25/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,665.0000	22,839.0000	(3.490)	0	0	0
25/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	31,943.0000	32,735.0000	2.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	41,843.0000	42,815.0000	2.323	0	0	0
25/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,239.0000	19,483.0000	(3.735)	0	0	0
25/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	35,648.0000	36,512.0000	2.424	0	0	0
25/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,069.0000	11,377.0000	2.783	0	0	150
25/08/2006	R186	2006/11/02			Bond Future	8.5560	8.5710	0.175	0.0000	0.0000	59
25/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	31,965.0000	32,618.0000	2.043	0	0	0
25/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	25,851.0000	24,874.0000	(3.779)	0	0	0
25/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	6,798.0000	6,369.0000	(6.311)	0	0	0
25/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	20,160.0000	20,578.0000	2.073	0	0	0
25/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	14,491.0000	13,788.0000	(4.851)	0	0	0
25/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	69,728.0000	70,929.0000	1.722	0	0	0
25/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	52,358.0000	53,342.0000	1.879	0	0	0
25/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	59,034.0000	57,649.0000	(2.346)	0	0	0
25/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	44,807.0000	45,677.0000	1.942	0	0	0
25/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	260,426.0000	262,055.0000	0.626	0	0	0
25/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	16,453.0000	15,694.0000	(4.613)	0	0	0
25/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	40,970.0000	39,758.0000	(2.958)	0	0	0
25/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	12,644.0000	11,998.0000	(5.109)	0	0	0
25/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,234.0000	12,479.0000	2.003	0	0	0
25/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	224,403.0000	226,032.0000	0.726	0	0	0
25/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	124,757.0000	126,306.0000	1.242	0	0	0
25/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	762.0000	682.0000	(10.499)	0	0	0
25/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
25/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,605.0000	2,392.0000	(8.177)	0	0	0
25/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	48,505.0000	49,431.0000	1.909	0	0	0
25/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	189,720.0000	191,344.0000	0.856	0	0	0
25/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
25/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	157.0000	136.0000	(13.376)	0	0	0
25/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	156,394.0000	158,003.0000	1.029	0	0	0
25/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	95,514.0000	96,931.0000	1.484	0	0	0
25/08/2006	R186	2007/02/01			Bond Future	8.5540	8.5700	0.187	0.0000	0.0000	0
25/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	63,298.0000	64,147.0000	1.341	0	0	0
25/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	51,768.0000	52,484.0000	1.383	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
25/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	35,328.0000	34,449.0000	(2.488)	0	0	0
25/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	45,906.0000	44,893.0000	(2.207)	0	0	0
25/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	32,899.0000	32,055.0000	(2.565)	0	0	0
25/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	66,494.0000	67,378.0000	1.329	0	0	0
25/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	77,432.0000	76,142.0000	(1.666)	0	0	0
25/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	39,988.0000	40,553.0000	1.413	0	0	0
25/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	60,896.0000	59,733.0000	(1.910)	0	0	0
25/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	84,445.0000	85,509.0000	1.260	0	0	0
25/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	258,825.0000	260,521.0000	0.655	0	0	0
25/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	30,554.0000	29,746.0000	(2.644)	0	0	0
25/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	458.0000	425.0000	(7.205)	0	0	0
25/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,008.0000	944.0000	(6.349)	0	0	0
25/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	69,814.0000	70,734.0000	1.318	0	0	0
25/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	105,882.0000	107,124.0000	1.173	0	0	0
25/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	13,771.0000	13,284.0000	(3.536)	0	0	0
25/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	223,642.0000	225,306.0000	0.744	0	0	0
25/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	158,902.0000	160,436.0000	0.965	0	0	0
25/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,794.0000	7,468.0000	(4.183)	0	0	0
25/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	30,675.0000	31,113.0000	1.428	0	0	0
25/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	130,777.0000	132,180.0000	1.073	0	0	0
25/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	22,115.0000	21,450.0000	(3.007)	0	0	0
25/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,057.0000	1,942.0000	(5.591)	0	0	0
25/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,907.0000	3,713.0000	(4.965)	0	0	0
25/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	190,251.0000	191,864.0000	0.848	0	0	0
25/08/2006	R194	2006/11/02			Bond Future	8.7920	8.8170	0.284	0.0000	0.0000	0
25/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,098.0000	16,400.0000	1.876	0	0	0
25/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,606.0000	7,837.0000	3.037	0	0	0
25/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
25/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	910.0000	834.0000	(8.352)	0	0	0
25/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,849.0000	1,726.0000	(6.652)	0	0	0
25/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,169.0000	35,477.0000	0.876	0	0	0
25/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,076.0000	1,944.0000	(6.358)	0	0	0
25/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,380.0000	22,687.0000	1.372	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
25/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,951.0000	32,258.0000	0.961	0	0	0
25/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,449.0000	5,633.0000	3.377	0	0	0
25/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,058.0000	5,234.0000	3.480	0	0	0
25/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,224.0000	19,529.0000	1.587	0	0	0
25/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,746.0000	29,053.0000	1.068	0	0	0
25/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	34.0000	28.0000	(17.647)	0	0	0
25/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,556.0000	25,863.0000	1.201	0	0	0
25/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	131.0000	113.0000	(13.740)	0	0	0
25/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,059.0000	13,349.0000	2.221	0	0	0
25/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	384.0000	344.0000	(10.417)	0	0	0
25/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,189.0000	10,456.0000	2.620	0	0	0
25/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,686.0000	4,852.0000	3.542	0	0	0
25/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,321.0000	2,180.0000	(6.075)	0	0	0
25/08/2006	R194	2007/02/01			Bond Future	8.8510	8.8870	0.407	0.0000	0.0000	0
25/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
25/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,264.0000	8,505.0000	2.916	0	0	0
25/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,578.0000	26,936.0000	1.347	0	0	0
25/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,218.0000	2,099.0000	(5.365)	0	0	0
25/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	42.0000	37.0000	(11.905)	0	0	0
25/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,003.0000	24,358.0000	1.479	0	0	0
25/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,456.0000	21,807.0000	1.636	0	0	0
25/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,205.0000	3,054.0000	(4.711)	0	0	0
25/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,505.0000	16,840.0000	2.030	0	0	0
25/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	280.0000	255.0000	(8.929)	0	0	0
25/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,685.0000	5,869.0000	3.237	0	0	0
25/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,951.0000	19,295.0000	1.815	0	0	0
25/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	83.0000	74.0000	(10.843)	0	0	0
25/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,175.0000	29,534.0000	1.231	0	0	0
25/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,729.0000	6,938.0000	3.106	0	0	0
25/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	157.0000	141.0000	(10.191)	0	0	0
25/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,171.0000	3,995.0000	(4.220)	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
25/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,426.0000	1,337.0000	(6.241)	0	0	0
25/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,002.0000	10,274.0000	2.719	0	0	0
25/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,979.0000	12,278.0000	2.496	0	0	0
25/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	862.0000	801.0000	(7.077)	0	0	0
25/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	478.0000	439.0000	(8.159)	0	0	0
25/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,446.0000	5,624.0000	3.268	0	0	0
25/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,144.0000	14,465.0000	2.270	0	0	0
25/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,917.0000	3,747.0000	(4.340)	0	0	0
25/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,433.0000	4,251.0000	(4.106)	0	0	0
25/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,933.0000	6,123.0000	3.202	0	0	0
25/08/2006	R201	2006/11/02			Bond Future	8.7560	8.7770	0.240	0.0000	0.0000	26
25/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,308.0000	18,879.0000	3.119	0	0	0
25/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	165.0000	141.0000	(14.545)	0	0	0
25/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	12,214.0000	11,583.0000	(5.166)	0	0	0
25/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,693.0000	1,528.0000	(9.746)	0	0	0
25/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,420.0000	15,915.0000	3.210	0	0	0
25/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	46,217.0000	47,254.0000	2.244	0	0	0
25/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,076.0000	14,369.0000	(4.690)	0	0	0
25/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	75,537.0000	76,714.0000	1.558	0	0	0
25/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	43.0000	36.0000	(16.279)	0	0	0
25/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,274.0000	92,468.0000	1.308	0	0	0
25/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	60,339.0000	61,475.0000	1.883	0	0	0
25/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	534.0000	469.0000	(12.172)	0	0	0
25/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
25/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,909.0000	10,317.0000	(5.427)	0	0	0
25/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	107,398.0000	108,598.0000	1.117	0	0	0
25/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	123,853.0000	125,055.0000	0.971	0	0	0
25/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,569.0000	32,567.0000	(2.985)	0	0	0
25/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,787.0000	5,987.0000	3.456	0	0	0
25/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,894.0000	20,504.0000	3.066	0	0	0
25/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,554.0000	8,042.0000	(5.986)	0	0	0
25/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,635.0000	9,962.0000	3.394	0	0	0
25/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,688.0000	9,137.0000	(5.687)	0	0	0
25/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,575.0000	22,225.0000	3.013	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
25/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,353.0000	24,043.0000	2.955	0	0	0
25/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,483.0000	22,608.0000	(3.726)	0	0	0
25/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,715.0000	34,597.0000	2.616	0	0	0
25/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,191.0000	3,871.0000	(7.635)	0	0	0
25/08/2006	R201	2007/02/01			Bond Future	8.7610	8.7840	0.263	0.0000	0.0000	0
25/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,822.0000	7,467.0000	(4.538)	0	0	0
25/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	51,640.0000	52,572.0000	1.805	0	0	0
25/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,459.0000	29,064.0000	2.126	0	0	0
25/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	25,159.0000	24,430.0000	(2.898)	0	0	0
25/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,560.0000	1,456.0000	(6.667)	0	0	0
25/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	90,985.0000	92,169.0000	1.301	0	0	0
25/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	22,216.0000	21,534.0000	(3.070)	0	0	0
25/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,733.0000	2,570.0000	(5.964)	0	0	0
25/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,775.0000	26,334.0000	2.169	0	0	0
25/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	76,680.0000	77,804.0000	1.466	0	0	0
25/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	63,295.0000	64,340.0000	1.651	0	0	0
25/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,549.0000	4,307.0000	(5.320)	0	0	0
25/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	33,286.0000	32,448.0000	(2.518)	0	0	0
25/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,884.0000	30,514.0000	2.108	0	0	0
25/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,398.0000	15,752.0000	2.299	0	0	0
25/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,031.0000	107,257.0000	1.156	0	0	0
25/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	843.0000	781.0000	(7.355)	0	0	0
25/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	18,150.0000	17,542.0000	(3.350)	0	0	0
25/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	42,316.0000	41,382.0000	(2.207)	0	0	0
25/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	20,813.0000	20,156.0000	(3.157)	0	0	0
25/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	121,672.0000	122,924.0000	1.029	0	0	0
25/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	431.0000	396.0000	(8.121)	0	0	0
25/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,012.0000	20,461.0000	2.244	0	0	0
25/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,909.0000	33,588.0000	2.063	0	0	0
25/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,367.0000	32,022.0000	2.088	0	0	0
25/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	19,458.0000	18,825.0000	(3.253)	0	0	0
25/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	41,517.0000	42,323.0000	1.941	0	0	0
25/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	12,360.0000	11,879.0000	(3.892)	0	0	0
25/08/2006	R203	2006/11/02			Bond Future	8.7240	8.7440	0.229	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
25/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	146,979.0000	148,333.0000	0.921	0	0	0
25/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	35,169.0000	36,279.0000	3.156	0	0	0
25/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,466.0000	22,328.0000	4.016	0	0	0
25/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,638.0000	168,991.0000	0.807	0	0	0
25/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,248.0000	6,697.0000	(7.602)	0	0	0
25/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	19,133.0000	19,936.0000	4.197	0	0	0
25/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,130.0000	5,638.0000	(8.026)	0	0	0
25/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,332.0000	2,089.0000	(10.420)	0	0	0
25/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	126,809.0000	128,162.0000	1.067	0	0	0
25/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	107,117.0000	108,469.0000	1.262	0	0	0
25/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	69,260.0000	70,587.0000	1.916	0	0	0
25/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
25/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	163.0000	136.0000	(16.564)	0	0	0
25/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,950.0000	17,694.0000	4.389	0	0	0
25/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
25/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,101.0000	12,310.0000	(6.038)	0	0	0
25/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	87,909.0000	89,256.0000	1.532	0	0	0
25/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	702.0000	609.0000	(13.248)	0	0	0
25/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,342.0000	11,904.0000	4.955	0	0	0
25/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,923.0000	15,606.0000	4.577	0	0	0
25/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	51,455.0000	52,716.0000	2.451	0	0	0
25/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	9,893.0000	9,222.0000	(6.783)	0	0	0
25/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,501.0000	7,890.0000	(7.187)	0	0	0
25/08/2006	R203	2007/02/01			Bond Future	8.7290	8.7520	0.263	0.0000	0.0000	0
25/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,438.0000	26,300.0000	3.389	0	0	0
25/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,939.0000	11,419.0000	4.388	0	0	0
25/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
25/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	28,814.0000	27,758.0000	(3.665)	0	0	0
25/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	125,286.0000	126,809.0000	1.216	0	0	0
25/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,105.0000	11,476.0000	(5.196)	0	0	0
25/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	165,323.0000	166,857.0000	0.928	0	0	0
25/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	28.0000	24.0000	(14.286)	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
25/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	94.0000	83.0000	(11.702)	0	0	0
25/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	145,047.0000	146,577.0000	1.055	0	0	0
25/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,560.0000	28,465.0000	3.284	0	0	0
25/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	13,386.0000	12,713.0000	(5.028)	0	0	0
25/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	87,637.0000	89,101.0000	1.671	0	0	0
25/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	70,142.0000	71,532.0000	1.982	0	0	0
25/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	16,209.0000	15,449.0000	(4.689)	0	0	0
25/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	735.0000	665.0000	(9.524)	0	0	0
25/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	14,753.0000	14,037.0000	(4.853)	0	0	0
25/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,504.0000	22,278.0000	3.599	0	0	0
25/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	106,103.0000	107,607.0000	1.417	0	0	0
25/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,954.0000	6,527.0000	(6.140)	0	0	0
25/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,983.0000	18,669.0000	3.815	0	0	0
25/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,727.0000	1,583.0000	(8.338)	0	0	0
25/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	19,384.0000	18,536.0000	(4.375)	0	0	0
25/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	53,995.0000	55,268.0000	2.358	0	0	0
25/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,419.0000	24,237.0000	3.493	0	0	0
25/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,643.0000	3,381.0000	(7.192)	0	0	0
25/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	39,656.0000	40,763.0000	2.792	0	0	0
25/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	279.0000	249.0000	(10.753)	0	0	0
25/08/2006	R204	2006/11/02			Bond Future	8.7110	8.7260	0.172	0.0000	0.0000	0
25/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,784.0000	14,188.0000	(4.031)	0	0	0
25/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	239.0000	211.0000	(11.715)	0	0	0
25/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,745.0000	23,217.0000	2.075	0	0	0
25/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	92,198.0000	93,238.0000	1.128	0	0	0
25/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	20,180.0000	19,481.0000	(3.464)	0	0	0
25/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	112,481.0000	113,541.0000	0.942	0	0	0
25/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,482.0000	15,850.0000	(3.834)	0	0	0
25/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	62.0000	53.0000	(14.516)	0	0	0
25/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,398.0000	2,217.0000	(7.548)	0	0	0
25/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,845.0000	21,282.0000	2.096	0	0	0
25/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	72,793.0000	73,787.0000	1.366	0	0	0
25/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,405.0000	17,774.0000	2.120	0	0	0
25/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	771.0000	696.0000	(9.728)	0	0	0
25/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	54,992.0000	55,880.0000	1.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	154,978.0000	156,046.0000	0.689	0	0	0
25/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,500.0000	40,230.0000	1.848	0	0	0
25/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,745.0000	10,973.0000	2.122	0	0	0
25/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	177,105.0000	178,173.0000	0.603	0	0	0
25/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
25/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	31,052.0000	30,211.0000	(2.708)	0	0	0
25/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	133,433.0000	134,499.0000	0.799	0	0	0
25/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,838.0000	5,499.0000	(5.807)	0	0	0
25/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	24,767.0000	25,276.0000	2.055	0	0	0
25/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,914.0000	27,459.0000	2.025	0	0	0
25/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	13,191.0000	12,631.0000	(4.245)	0	0	0
25/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,704.0000	11,181.0000	(4.469)	0	0	0
25/08/2006	R204	2007/02/01			Bond Future	8.7130	8.7300	0.195	0.0000	0.0000	0
25/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,462.0000	35,997.0000	1.509	0	0	0
25/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,671.0000	3,498.0000	(4.713)	0	0	0
25/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	33,717.0000	34,230.0000	1.521	0	0	0
25/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	94,641.0000	95,665.0000	1.082	0	0	0
25/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	29,262.0000	28,577.0000	(2.341)	0	0	0
25/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,595.0000	63,423.0000	1.323	0	0	0
25/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	33,048.0000	32,319.0000	(2.206)	0	0	0
25/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	77,411.0000	78,353.0000	1.217	0	0	0
25/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	27,451.0000	26,789.0000	(2.412)	0	0	0
25/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,445.0000	30,913.0000	1.537	0	0	0
25/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,483.0000	10,114.0000	(3.520)	0	0	0
25/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,117.0000	5,862.0000	(4.169)	0	0	0
25/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	113,240.0000	114,327.0000	0.960	0	0	0
25/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	16,443.0000	15,950.0000	(2.998)	0	0	0
25/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	175,181.0000	176,358.0000	0.672	0	0	0
25/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	564.0000	526.0000	(6.738)	0	0	0
25/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	153,675.0000	154,835.0000	0.755	0	0	0
25/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	267.0000	247.0000	(7.491)	0	0	0
25/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,117.0000	1,051.0000	(5.909)	0	0	0
25/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,981.0000	134,112.0000	0.850	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
25/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,085.0000	1,975.0000	(5.276)	0	0	0
25/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	49,854.0000	50,558.0000	1.412	0	0	0
25/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	24,002.0000	23,387.0000	(2.562)	0	0	0
25/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,179.0000	39,761.0000	1.485	0	0	0
25/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,282.0000	37,841.0000	1.499	0	0	0
25/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,444.0000	23,812.0000	1.570	0	0	0
25/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	25,698.0000	25,058.0000	(2.490)	0	0	0
25/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,386.0000	42,557.0000	(1.911)	0	0	0
25/08/2006	R207	2006/11/02			Bond Future	8.6920	8.7050	0.150	0.0000	0.0000	0
25/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	474.0000	410.0000	(13.502)	0	0	0
25/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	19,679.0000	20,396.0000	3.643	0	0	0
25/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	133,216.0000	134,145.0000	0.697	0	0	0
25/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,352.0000	1,448.0000	7.101	0	0	0
25/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,128.0000	1,915.0000	(10.009)	0	0	0
25/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	155,130.0000	156,060.0000	0.599	0	0	0
25/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,800.0000	17,462.0000	3.940	0	0	0
25/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,913.0000	2,646.0000	(9.166)	0	0	0
25/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	23,023.0000	22,190.0000	(3.618)	0	0	0
25/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	51,506.0000	52,428.0000	1.790	0	0	0
25/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,176.0000	9,583.0000	(5.827)	0	0	0
25/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	91,196.0000	92,125.0000	1.019	0	0	0
25/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	5,107.0000	4,714.0000	(7.695)	0	0	0
25/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,038.0000	6,375.0000	5.581	0	0	0
25/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,724.0000	12,261.0000	4.580	0	0	0
25/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	32,890.0000	33,755.0000	2.630	0	0	0
25/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	111,910.0000	112,840.0000	0.831	0	0	0
25/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	40.0000	32.0000	(20.000)	0	0	0
25/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	71,055.0000	71,984.0000	1.307	0	0	0
25/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,564.0000	10,033.0000	4.904	0	0	0
25/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	6,552.0000	6,091.0000	(7.036)	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
25/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	3,899.0000	3,571.0000	(8.412)	0	0	0
25/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	14,141.0000	14,743.0000	4.257	0	0	0
25/08/2006	R207	2007/02/01			Bond Future	8.6930	8.7070	0.161	0.0000	0.0000	0
25/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	153,556.0000	154,544.0000	0.643	0	0	0
25/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	32,499.0000	31,775.0000	(2.228)	0	0	0
25/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	22,276.0000	21,679.0000	(2.680)	0	0	0
25/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,094.0000	11,362.0000	2.416	0	0	0
25/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	175,784.0000	176,775.0000	0.564	0	0	0
25/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,055.0000	28,588.0000	1.900	0	0	0
25/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
25/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	30,344.0000	30,906.0000	1.852	0	0	0
25/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	12,888.0000	12,458.0000	(3.336)	0	0	0
25/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,248.0000	18,642.0000	2.159	0	0	0
25/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,392.0000	8,070.0000	(3.837)	0	0	0
25/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	43.0000	39.0000	(9.302)	0	0	0
25/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	40,567.0000	41,236.0000	1.649	0	0	0
25/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	132,003.0000	132,984.0000	0.743	0	0	0
25/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	138.0000	126.0000	(8.696)	0	0	0
25/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	91,317.0000	92,247.0000	1.018	0	0	0
25/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	14,228.0000	13,770.0000	(3.219)	0	0	0
25/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,177.0000	16,663.0000	(2.992)	0	0	0
25/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	72,635.0000	73,508.0000	1.202	0	0	0
25/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,224.0000	2,105.0000	(5.351)	0	0	0
25/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	23,804.0000	24,281.0000	2.004	0	0	0
25/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	111,202.0000	112,165.0000	0.866	0	0	0
25/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	984.0000	923.0000	(6.199)	0	0	0
25/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,533.0000	4,326.0000	(4.567)	0	0	0
25/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,564.0000	56,349.0000	1.413	0	0	0
25/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	390.0000	362.0000	(7.179)	0	0	0
25/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	15,658.0000	15,171.0000	(3.110)	0	0	0
25/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	25,874.0000	26,380.0000	1.956	0	0	0
25/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	18,787.0000	18,245.0000	(2.885)	0	0	0
25/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	21,843.0000	22,292.0000	2.056	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:										2,420
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