



Derivatives High/Low Report

High/Low for 28/08/2006

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
28/08/2006	GOVI 2006/11/02			jGovi	235.4880	235.8780	0.166	0.0000	0.0000	886
28/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,806.0000	1,346.0000	(25.471)	0	0	0
28/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	56,686.0000	60,126.0000	6.069	0	0	0
28/08/2006	GOVI 2007/02/01			jGovi	240.4790	240.8990	0.175	0.0000	0.0000	0
28/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	105,819.0000	109,816.0000	3.777	0	0	0
28/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,029.0000	826.0000	(19.728)	0	0	0
28/08/2006	J153 2010/08/31			jSwap	8.9320	8.9400	0.090	0.0000	0.0000	0
28/08/2006	J157 2015/09/15			jSwap	8.9760	8.9790	0.033	0.0000	0.0000	0
28/08/2006	J186 2026/12/21			jSwap	8.8290	8.8100	(0.215)	0.0000	0.0000	0
28/08/2006	J194 2008/02/28			jSwap	8.4530	8.4640	0.130	0.0000	0.0000	0
28/08/2006	J201 2014/12/22			jSwap	9.0690	9.0750	0.066	0.0000	0.0000	0
28/08/2006	J203 2017/09/15			jSwap	8.9280	8.9350	0.078	0.0000	0.0000	0
28/08/2006	J204 2018/12/21			jSwap	8.9550	8.9570	0.022	0.0000	0.0000	0
28/08/2006	J207 2020/01/15			jSwap	8.9410	8.9380	(0.034)	0.0000	0.0000	0
28/08/2006	JBAR 2005/12/21			jBar	8.1680	8.2180	0.612	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
28/08/2006	JFRA	2006/11/02			jFra	8.5300	8.5190	(0.129)	0.0000	0.0000	0
28/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,740.0000	3,712.0000	(0.749)	0	0	0
28/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
28/08/2006	JFRA	2007/02/01			jFra	8.8620	8.8650	0.034	0.0000	0.0000	0
28/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,414.0000	3,418.0000	0.117	0	0	0
28/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	92.0000	88.0000	(4.348)	0	0	0
28/08/2006	JFRA	2007/05/03			jFra	9.0230	9.0270	0.044	0.0000	0.0000	0
28/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	167.0000	163.0000	(2.395)	0	0	0
28/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,881.0000	3,886.0000	0.129	0	0	0
28/08/2006	JFRA	2007/08/02			jFra	9.0880	9.1280	0.440	0.0000	0.0000	0
28/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,125.0000	4,205.0000	1.939	0	0	0
28/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	254.0000	237.0000	(6.693)	0	0	0
28/08/2006	JFRA	2007/11/01			jFra	9.1670	9.1690	0.022	0.0000	0.0000	0
28/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	328.0000	324.0000	(1.220)	0	0	0
28/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,696.0000	4,697.0000	0.021	0	0	0
28/08/2006	JFRA	2008/02/07			jFra	9.1710	9.1920	0.229	0.0000	0.0000	0
28/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,111.0000	26,068.0000	(0.165)	0	0	0
28/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,013.0000	21,922.0000	(0.413)	0	0	0
28/08/2006	JN02	2006/11/02			jNote	9.0320	9.0380	0.066	0.0000	0.0000	0
28/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,105.0000	33,148.0000	0.130	0	0	0
28/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	598.0000	534.0000	(10.702)	0	0	0
28/08/2006	JN05	2006/11/02			jNote	9.1530	9.1590	0.066	0.0000	0.0000	0
28/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
28/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	75,824.0000	76,053.0000	0.302	0	0	0
28/08/2006	JN10	2006/11/02			jNote	8.9900	8.9980	0.089	0.0000	0.0000	0
28/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	113,689.0000	114,178.0000	0.430	0	0	0
28/08/2006	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
28/08/2006	JROD	2006/08/31			jRod	7.3260	7.3250	(0.014)	0.0000	0.0000	0
28/08/2006	JROD	2006/09/29			jRod	7.5900	7.5920	0.026	0.0000	0.0000	0
28/08/2006	JROD	2006/10/31			jRod	7.9360	7.9560	0.252	0.0000	0.0000	0
28/08/2006	JROD	2006/11/30			jRod	7.7600	7.7760	0.206	0.0000	0.0000	0
28/08/2006	JROD	2006/12/29			jRod	7.9940	8.0080	0.175	0.0000	0.0000	0
28/08/2006	JROD	2007/01/31			jRod	8.2360	8.2360	-	0.0000	0.0000	0
28/08/2006	JROD	2007/02/28			jRod	8.0370	8.0270	(0.124)	0.0000	0.0000	0
28/08/2006	R153	2006/11/02			Bond Future	8.7320	8.7085	(0.269)	8.7200	8.7000	443
28/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	5,621.0000	5,734.0000	2.010	0	0	0
28/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,106.0000	8,511.0000	(6.534)	0	0	0
28/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	6,340.0000	6,471.0000	2.066	0	0	0
28/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	9,728.0000	9,945.0000	2.231	0	0	0
28/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,674.0000	12,975.0000	(5.112)	0	0	0
28/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,651.0000	11,970.0000	(5.383)	0	0	0
28/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,814.0000	2,855.0000	1.457	0	0	0
28/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,756.0000	14,039.0000	(4.859)	0	0	0
28/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	61,909.0000	61,096.0000	(1.313)	0	0	0
28/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
28/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
28/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	52,731.0000	51,917.0000	(1.544)	0	0	0
28/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	4,958.0000	5,054.0000	1.936	0	0	0
28/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	43,691.0000	42,875.0000	(1.868)	0	0	0
28/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,814.0000	26,005.0000	(3.017)	0	0	0
28/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,157.0000	1,162.0000	0.432	0	0	0
28/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,627.0000	18,854.0000	(3.938)	0	0	101
28/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	87.0000	83.0000	(4.598)	0	0	0
28/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	375.0000	369.0000	(1.600)	0	0	0
28/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	34,961.0000	34,143.0000	(2.340)	0	0	0

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28/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	15,013.0000	15,351.0000	2.251	0	0	0
28/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,800.0000	5,325.0000	(8.190)	0	0	0
28/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,295.0000	21,751.0000	2.141	0	0	0
28/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	80,566.0000	79,753.0000	(1.009)	0	0	0
28/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,573.0000	3,216.0000	(9.992)	0	0	0
28/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	71,190.0000	70,378.0000	(1.141)	0	0	0
28/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/08/2006	R153	2007/02/01			Bond Future	8.6690	8.6290	(0.461)	0.0000	0.0000	0
28/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,895.0000	16,068.0000	(4.895)	0	0	0
28/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,016.0000	13,491.0000	3.649	0	0	0
28/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,006.0000	13,265.0000	(5.291)	0	0	0
28/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,637.0000	17,197.0000	3.366	0	0	0
28/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,528.0000	17,657.0000	(4.701)	0	0	0
28/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,376.0000	11,807.0000	3.789	0	0	0
28/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,693.0000	16,844.0000	(4.799)	0	0	0
28/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,179.0000	12,632.0000	3.720	0	0	0
28/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,988.0000	10,351.0000	(5.797)	0	0	0
28/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,941.0000	63,654.0000	(1.982)	0	0	0
28/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,689.0000	22,354.0000	3.066	0	0	0
28/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,192.0000	21,236.0000	(4.308)	0	0	0
28/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,458.0000	8,804.0000	4.091	0	0	0
28/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,466.0000	5,713.0000	4.519	0	0	0
28/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,495.0000	26,440.0000	(3.837)	0	0	0
28/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	56,517.0000	55,244.0000	(2.252)	0	0	0
28/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	272.0000	287.0000	5.515	0	0	0
28/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	534.0000	563.0000	5.431	0	0	0
28/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	131.0000	138.0000	5.344	0	0	0
28/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	989.0000	1,043.0000	5.460	0	0	0
28/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,660.0000	32,519.0000	(3.390)	0	0	0
28/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,259.0000	3,421.0000	4.971	0	0	0
28/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,567.0000	72,271.0000	(1.762)	0	0	0
28/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	48,366.0000	47,118.0000	(2.580)	0	0	0
28/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,735.0000	1,830.0000	5.476	0	0	0
28/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	40,585.0000	39,377.0000	(2.976)	0	0	0

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28/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,301.0000	28,061.0000	2.784	0	0	0
28/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,602.0000	8,060.0000	(6.301)	0	0	0
28/08/2006	R157	2006/11/02			Bond Future	8.7680	8.7450	(0.262)	8.7900	8.7900	14
28/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	45.0000	41.0000	(8.889)	0	0	0
28/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	58,957.0000	57,298.0000	(2.814)	0	0	0
28/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	96,133.0000	94,466.0000	(1.734)	0	0	0
28/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	116,043.0000	114,380.0000	(1.433)	0	0	0
28/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,346.0000	11,358.0000	(8.003)	0	0	0
28/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	43,051.0000	41,456.0000	(3.705)	0	0	0
28/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	9,049.0000	9,219.0000	1.879	0	0	0
28/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	4,970.0000	5,034.0000	1.288	0	0	0
28/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	178.0000	170.0000	(4.494)	0	0	0
28/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,249.0000	30,759.0000	(4.620)	0	0	0
28/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	70,659.0000	71,977.0000	1.865	0	0	0
28/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,952.0000	1,953.0000	0.051	0	0	0
28/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	14,854.0000	15,178.0000	2.181	0	0	20
28/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
28/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,398.0000	22,063.0000	(5.706)	0	0	20
28/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	28,922.0000	29,594.0000	2.323	0	0	0
28/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,439.0000	2,098.0000	(13.981)	0	0	0
28/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	76,889.0000	75,218.0000	(2.173)	0	0	171
28/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	136,440.0000	134,780.0000	(1.217)	0	0	0
28/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	10,331.0000	10,535.0000	1.975	0	0	0
28/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	157,264.0000	155,604.0000	(1.056)	0	0	0
28/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	13,238.0000	13,520.0000	2.130	0	0	0
28/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,435.0000	6,700.0000	(9.886)	0	0	0
28/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	595.0000	584.0000	(1.849)	0	0	0
28/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,321.0000	3,807.0000	(11.895)	0	0	0
28/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,425.0000	24,047.0000	(5.420)	0	0	0
28/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,704.0000	18,461.0000	(6.308)	0	0	0
28/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	55,649.0000	56,794.0000	2.058	0	0	0
28/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	29,846.0000	28,391.0000	(4.875)	0	0	100
28/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	41,551.0000	42,476.0000	2.226	0	0	0
28/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	18,405.0000	18,822.0000	2.266	0	0	0

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28/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,574.0000	26,156.0000	(5.143)	0	0	0
28/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	11,730.0000	11,971.0000	2.055	0	0	0
28/08/2006	R157	2007/02/01			Bond Future	8.7900	8.7490	(0.466)	0.0000	0.0000	0
28/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	63,481.0000	60,993.0000	(3.919)	0	0	0
28/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	96,795.0000	94,024.0000	(2.863)	0	0	0
28/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	48,161.0000	49,884.0000	3.578	0	0	0
28/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,264.0000	6,664.0000	6.386	0	0	0
28/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	60,732.0000	62,680.0000	3.208	0	0	0
28/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,526.0000	36,543.0000	(5.147)	0	0	0
28/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,583.0000	1,699.0000	7.328	0	0	0
28/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,358.0000	15,193.0000	(7.122)	0	0	0
28/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	754.0000	810.0000	7.427	0	0	0
28/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	74,075.0000	76,213.0000	2.886	0	0	0
28/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,912.0000	18,816.0000	5.047	0	0	0
28/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,905.0000	8,156.0000	(8.411)	0	0	0
28/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	36,642.0000	38,109.0000	4.004	0	0	0
28/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,092.0000	11,152.0000	(7.774)	0	0	0
28/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	79,113.0000	76,446.0000	(3.371)	0	0	0
28/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	134,994.0000	132,131.0000	(2.121)	0	0	0
28/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,077.0000	3,297.0000	7.150	0	0	0
28/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,989.0000	20,568.0000	(6.462)	0	0	0
28/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	115,506.0000	112,675.0000	(2.451)	0	0	0
28/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	332.0000	356.0000	7.229	0	0	0
28/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,162.0000	11,796.0000	5.680	0	0	0
28/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	42,815.0000	40,720.0000	(4.893)	0	0	0
28/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,907.0000	47,653.0000	(4.516)	0	0	0
28/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	63,347.0000	65,336.0000	3.140	0	0	0
28/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,377.0000	10,478.0000	(7.902)	0	0	150
28/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,735.0000	30,922.0000	(5.538)	0	0	0
28/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	22,839.0000	23,914.0000	4.707	0	0	0
28/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,989.0000	15,782.0000	5.291	0	0	150
28/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,512.0000	34,584.0000	(5.280)	0	0	0
28/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	19,483.0000	20,444.0000	4.933	0	0	0
28/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,582.0000	32,712.0000	(5.407)	0	0	0
28/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	21,126.0000	22,144.0000	4.819	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
28/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	69,501.0000	66,934.0000	(3.693)	0	0	0
28/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,799.0000	5,119.0000	6.668	0	0	250
28/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	26,469.0000	27,658.0000	4.492	0	0	0
28/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,286.0000	27,587.0000	(5.801)	0	0	0
28/08/2006	R186	2006/11/02			Bond Future	8.5710	8.5350	(0.420)	0.0000	0.0000	59
28/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	24,874.0000	26,124.0000	5.025	0	0	0
28/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	15,694.0000	16,511.0000	5.206	0	0	0
28/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	45,677.0000	42,578.0000	(6.785)	0	0	0
28/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	11,998.0000	12,628.0000	5.251	0	0	0
28/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	32,618.0000	29,951.0000	(8.176)	0	0	0
28/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	13,788.0000	14,509.0000	5.229	0	0	0
28/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	49,431.0000	46,236.0000	(6.464)	0	0	0
28/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	262,055.0000	258,138.0000	(1.495)	0	0	0
28/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	39,758.0000	41,596.0000	4.623	0	0	0
28/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	70,929.0000	67,345.0000	(5.053)	0	0	0
28/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	20,578.0000	18,499.0000	(10.103)	0	0	0
28/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	6,369.0000	6,702.0000	5.228	0	0	0
28/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	57,649.0000	60,045.0000	4.156	0	0	0
28/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	53,342.0000	50,056.0000	(6.160)	0	0	0
28/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,479.0000	10,958.0000	(12.188)	0	0	0
28/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,392.0000	2,505.0000	4.724	0	0	0
28/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	96,931.0000	93,126.0000	(3.925)	0	0	0
28/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	226,032.0000	222,115.0000	(1.733)	0	0	0
28/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
28/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	191,344.0000	187,427.0000	(2.047)	0	0	0
28/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	158,003.0000	154,088.0000	(2.478)	0	0	0
28/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
28/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	136.0000	138.0000	1.471	0	0	0
28/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	126,306.0000	122,413.0000	(3.082)	0	0	0
28/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	682.0000	706.0000	3.519	0	0	0
28/08/2006	R186	2007/02/01			Bond Future	8.5700	8.5320	(0.443)	0.0000	0.0000	0
28/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	64,147.0000	61,356.0000	(4.351)	0	0	0
28/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	34,449.0000	35,770.0000	3.835	0	0	0

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28/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	44,893.0000	46,500.0000	3.580	0	0	0
28/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	52,484.0000	49,980.0000	(4.771)	0	0	0
28/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	40,553.0000	38,401.0000	(5.307)	0	0	0
28/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	31,113.0000	29,294.0000	(5.846)	0	0	0
28/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	29,746.0000	30,925.0000	3.964	0	0	0
28/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,733.0000	61,693.0000	3.281	0	0	0
28/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	70,734.0000	67,802.0000	(4.145)	0	0	0
28/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	76,142.0000	78,434.0000	3.010	0	0	0
28/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	21,450.0000	22,360.0000	4.242	0	0	0
28/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	260,521.0000	256,430.0000	(1.570)	0	0	0
28/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	32,055.0000	33,304.0000	3.896	0	0	0
28/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	67,378.0000	64,516.0000	(4.248)	0	0	0
28/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	425.0000	445.0000	4.706	0	0	0
28/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	85,509.0000	82,307.0000	(3.745)	0	0	0
28/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	13,284.0000	13,894.0000	4.592	0	0	0
28/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	107,124.0000	103,622.0000	(3.269)	0	0	0
28/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,942.0000	2,043.0000	5.201	0	0	0
28/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	160,436.0000	156,521.0000	(2.440)	0	0	0
28/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,713.0000	3,909.0000	5.279	0	0	0
28/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	944.0000	992.0000	5.085	0	0	0
28/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	191,864.0000	187,854.0000	(2.090)	0	0	0
28/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	225,306.0000	221,242.0000	(1.804)	0	0	0
28/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	132,180.0000	128,438.0000	(2.831)	0	0	0
28/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,468.0000	7,837.0000	4.941	0	0	0
28/08/2006	R194	2006/11/02			Bond Future	8.8170	8.7760	(0.465)	0.0000	0.0000	0
28/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	344.0000	364.0000	5.814	0	0	0
28/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	113.0000	119.0000	5.310	0	0	0
28/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,400.0000	15,897.0000	(3.067)	0	0	0
28/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,687.0000	22,183.0000	(2.222)	0	0	0
28/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,944.0000	2,056.0000	5.761	0	0	0
28/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	28.0000	29.0000	3.571	0	0	0
28/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,349.0000	12,851.0000	(3.731)	0	0	0
28/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,234.0000	4,842.0000	(7.489)	0	0	0
28/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0

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28/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,837.0000	7,384.0000	(5.780)	0	0	0
28/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,529.0000	19,025.0000	(2.581)	0	0	0
28/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,456.0000	9,973.0000	(4.619)	0	0	0
28/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,863.0000	25,359.0000	(1.949)	0	0	0
28/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	834.0000	885.0000	6.115	0	0	0
28/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,053.0000	28,549.0000	(1.735)	0	0	0
28/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,477.0000	34,973.0000	(1.421)	0	0	0
28/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,258.0000	31,754.0000	(1.562)	0	0	0
28/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,726.0000	1,827.0000	5.852	0	0	0
28/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,633.0000	5,230.0000	(7.154)	0	0	0
28/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,852.0000	4,472.0000	(7.832)	0	0	0
28/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,180.0000	2,304.0000	5.688	0	0	0
28/08/2006	R194	2007/02/01			Bond Future	8.8870	8.8280	(0.664)	0.0000	0.0000	0
28/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	439.0000	478.0000	8.884	0	0	0
28/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,995.0000	4,215.0000	5.507	0	0	0
28/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,465.0000	13,914.0000	(3.809)	0	0	0
28/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,869.0000	5,499.0000	(6.304)	0	0	0
28/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,807.0000	21,224.0000	(2.673)	0	0	0
28/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	801.0000	866.0000	8.115	0	0	0
28/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	141.0000	155.0000	9.929	0	0	0
28/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,505.0000	8,053.0000	(5.315)	0	0	0
28/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,099.0000	2,238.0000	6.622	0	0	0
28/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,295.0000	18,718.0000	(2.990)	0	0	0
28/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,840.0000	16,273.0000	(3.367)	0	0	0
28/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,274.0000	9,782.0000	(4.789)	0	0	0
28/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,337.0000	1,436.0000	7.405	0	0	0
28/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	255.0000	278.0000	9.020	0	0	0
28/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,278.0000	11,752.0000	(4.284)	0	0	0
28/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	74.0000	82.0000	10.811	0	0	0
28/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	18.0000	20.0000	11.111	0	0	0
28/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,358.0000	23,771.0000	(2.410)	0	0	0

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28/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	37.0000	41.0000	10.811	0	0	0
28/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,936.0000	26,347.0000	(2.187)	0	0	0
28/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,534.0000	28,944.0000	(1.998)	0	0	0
28/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,747.0000	3,958.0000	5.631	0	0	0
28/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
28/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,054.0000	3,237.0000	5.992	0	0	0
28/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,938.0000	6,531.0000	(5.866)	0	0	0
28/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,123.0000	5,744.0000	(6.190)	0	0	0
28/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,251.0000	4,481.0000	5.410	0	0	0
28/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,624.0000	5,263.0000	(6.419)	0	0	0
28/08/2006	R201	2006/11/02			Bond Future	8.7770	8.7390	(0.433)	0.0000	0.0000	26
28/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	32,567.0000	33,960.0000	4.277	0	0	0
28/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	14,369.0000	15,130.0000	5.296	0	0	0
28/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,987.0000	5,204.0000	(13.078)	0	0	0
28/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	125,055.0000	122,879.0000	(1.740)	0	0	0
28/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	11,583.0000	12,218.0000	5.482	0	0	0
28/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,915.0000	14,499.0000	(8.897)	0	0	0
28/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,879.0000	17,338.0000	(8.163)	0	0	0
28/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	92,468.0000	90,292.0000	(2.353)	0	0	0
28/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	469.0000	491.0000	4.691	0	0	0
28/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,225.0000	20,565.0000	(7.469)	0	0	0
28/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	36.0000	36.0000	-	0	0	0
28/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,137.0000	9,652.0000	5.636	0	0	0
28/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,714.0000	74,542.0000	(2.831)	0	0	0
28/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	141.0000	145.0000	2.837	0	0	0
28/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
28/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,504.0000	18,902.0000	(7.813)	0	0	0
28/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,598.0000	106,422.0000	(2.004)	0	0	0
28/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,475.0000	59,322.0000	(3.502)	0	0	0
28/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,317.0000	10,891.0000	5.564	0	0	0
28/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,043.0000	22,327.0000	(7.137)	0	0	0
28/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,871.0000	4,098.0000	5.864	0	0	0
28/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,042.0000	8,502.0000	5.720	0	0	0
28/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	22,608.0000	23,697.0000	4.817	0	0	0

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28/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,528.0000	1,614.0000	5.628	0	0	0
28/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	47,254.0000	45,164.0000	(4.423)	0	0	0
28/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	34,597.0000	32,649.0000	(5.631)	0	0	0
28/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,962.0000	8,874.0000	(10.922)	0	0	0
28/08/2006	R201	2007/02/01			Bond Future	8.7840	8.7430	(0.467)	0.0000	0.0000	0
28/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,382.0000	42,687.0000	3.154	0	0	0
28/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	32,022.0000	30,495.0000	(4.769)	0	0	0
28/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,752.0000	14,760.0000	(6.298)	0	0	0
28/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	18,825.0000	19,594.0000	4.085	0	0	0
28/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	122,924.0000	120,649.0000	(1.851)	0	0	0
28/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,514.0000	29,026.0000	(4.876)	0	0	0
28/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	29,064.0000	27,616.0000	(4.982)	0	0	0
28/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	396.0000	417.0000	5.303	0	0	0
28/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	21,534.0000	22,382.0000	3.938	0	0	0
28/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	24,430.0000	25,357.0000	3.795	0	0	0
28/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,340.0000	62,278.0000	(3.205)	0	0	0
28/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	20,156.0000	20,964.0000	4.009	0	0	0
28/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,456.0000	1,537.0000	5.563	0	0	0
28/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,334.0000	24,964.0000	(5.202)	0	0	0
28/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,570.0000	2,713.0000	5.564	0	0	0
28/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	42,323.0000	40,569.0000	(4.144)	0	0	0
28/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	11,879.0000	12,420.0000	4.554	0	0	0
28/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	77,804.0000	75,650.0000	(2.768)	0	0	0
28/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	52,572.0000	50,649.0000	(3.658)	0	0	0
28/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	781.0000	824.0000	5.506	0	0	0
28/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	107,257.0000	105,003.0000	(2.101)	0	0	0
28/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	92,169.0000	89,953.0000	(2.404)	0	0	0
28/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,307.0000	4,541.0000	5.433	0	0	0
28/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,467.0000	7,840.0000	4.995	0	0	0
28/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,461.0000	19,286.0000	(5.743)	0	0	0
28/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	17,542.0000	18,272.0000	4.161	0	0	0
28/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,588.0000	32,022.0000	(4.662)	0	0	0
28/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	32,448.0000	33,569.0000	3.455	0	0	0
28/08/2006	R203	2006/11/02			Bond Future	8.7440	8.7070	(0.423)	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
28/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	108,469.0000	105,963.0000	(2.310)	0	0	0
28/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,089.0000	2,298.0000	10.005	0	0	0
28/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	36,279.0000	33,982.0000	(6.331)	0	0	0
28/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	128,162.0000	125,656.0000	(1.955)	0	0	0
28/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
28/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	52,716.0000	50,267.0000	(4.646)	0	0	0
28/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,638.0000	6,181.0000	9.631	0	0	0
28/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	22,328.0000	20,364.0000	(8.796)	0	0	0
28/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	609.0000	667.0000	9.524	0	0	0
28/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	136.0000	147.0000	8.088	0	0	0
28/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	70,587.0000	68,092.0000	(3.535)	0	0	0
28/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
28/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	19,936.0000	18,063.0000	(9.395)	0	0	0
28/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	89,256.0000	86,751.0000	(2.807)	0	0	0
28/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,697.0000	7,331.0000	9.467	0	0	0
28/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	12,310.0000	13,368.0000	8.595	0	0	0
28/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,904.0000	10,456.0000	(12.164)	0	0	0
28/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	168,991.0000	166,485.0000	(1.483)	0	0	0
28/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,694.0000	15,919.0000	(10.032)	0	0	0
28/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,890.0000	8,622.0000	9.278	0	0	0
28/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,606.0000	13,936.0000	(10.701)	0	0	0
28/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	9,222.0000	10,057.0000	9.054	0	0	0
28/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	148,333.0000	145,827.0000	(1.689)	0	0	0
28/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R203	2007/02/01			Bond Future	8.7520	8.7120	(0.457)	0.0000	0.0000	0
28/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	107,607.0000	104,962.0000	(2.458)	0	0	0
28/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	249.0000	274.0000	10.040	0	0	0
28/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,419.0000	10,344.0000	(9.414)	0	0	0
28/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	27,758.0000	29,354.0000	5.750	0	0	0
28/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	28,465.0000	26,636.0000	(6.425)	0	0	0
28/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,583.0000	1,731.0000	9.349	0	0	0
28/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,527.0000	7,056.0000	8.105	0	0	0
28/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	71,532.0000	69,010.0000	(3.526)	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
28/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,381.0000	3,679.0000	8.814	0	0	0
28/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,476.0000	12,318.0000	7.337	0	0	0
28/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	55,268.0000	52,895.0000	(4.294)	0	0	0
28/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	40,763.0000	38,622.0000	(5.252)	0	0	0
28/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	89,101.0000	86,496.0000	(2.924)	0	0	0
28/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,536.0000	19,748.0000	6.539	0	0	0
28/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,669.0000	17,211.0000	(7.810)	0	0	0
28/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	665.0000	730.0000	9.774	0	0	0
28/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	126,809.0000	124,147.0000	(2.099)	0	0	0
28/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,300.0000	24,542.0000	(6.684)	0	0	0
28/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	146,577.0000	143,909.0000	(1.820)	0	0	0
28/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,713.0000	13,626.0000	7.182	0	0	0
28/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	24.0000	27.0000	12.500	0	0	0
28/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	83.0000	91.0000	9.639	0	0	0
28/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
28/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,237.0000	22,552.0000	(6.952)	0	0	0
28/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	166,857.0000	164,187.0000	(1.600)	0	0	0
28/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	15,449.0000	16,509.0000	6.861	0	0	0
28/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	14,037.0000	15,023.0000	7.024	0	0	0
28/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,278.0000	20,667.0000	(7.231)	0	0	0
28/08/2006	R204	2006/11/02			Bond Future	8.7260	8.6900	(0.413)	0.0000	0.0000	0
28/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,459.0000	25,485.0000	(7.189)	0	0	0
28/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	156,046.0000	153,478.0000	(1.646)	0	0	0
28/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,181.0000	11,774.0000	5.304	0	0	0
28/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,188.0000	14,924.0000	5.187	0	0	0
28/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	178,173.0000	175,605.0000	(1.441)	0	0	0
28/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	73,787.0000	71,249.0000	(3.440)	0	0	0
28/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	15,850.0000	16,661.0000	5.117	0	0	0
28/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	113,541.0000	110,973.0000	(2.262)	0	0	0
28/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,481.0000	20,447.0000	4.959	0	0	0
28/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	696.0000	726.0000	4.310	0	0	0
28/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,774.0000	16,172.0000	(9.013)	0	0	0
28/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	21,282.0000	19,525.0000	(8.256)	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
28/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
28/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	23,217.0000	21,385.0000	(7.891)	0	0	0
28/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	134,499.0000	131,931.0000	(1.909)	0	0	0
28/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	53.0000	53.0000	-	0	0	0
28/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	55,880.0000	53,427.0000	(4.390)	0	0	0
28/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,217.0000	2,332.0000	5.187	0	0	0
28/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	211.0000	216.0000	2.370	0	0	0
28/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	93,238.0000	90,675.0000	(2.749)	0	0	0
28/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,973.0000	9,761.0000	(11.045)	0	0	0
28/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,631.0000	13,295.0000	5.257	0	0	0
28/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	40,230.0000	37,961.0000	(5.640)	0	0	0
28/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,499.0000	5,798.0000	5.437	0	0	0
28/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	30,211.0000	31,567.0000	4.488	0	0	0
28/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,276.0000	23,371.0000	(7.537)	0	0	0
28/08/2006	R204	2007/02/01			Bond Future	8.7300	8.6910	(0.447)	0.0000	0.0000	0
28/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,577.0000	29,642.0000	3.727	0	0	0
28/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	526.0000	552.0000	4.943	0	0	0
28/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,913.0000	29,324.0000	(5.140)	0	0	0
28/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	176,358.0000	173,620.0000	(1.553)	0	0	0
28/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,319.0000	33,480.0000	3.592	0	0	0
28/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,835.0000	152,111.0000	(1.759)	0	0	0
28/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	34,230.0000	32,545.0000	(4.923)	0	0	0
28/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	247.0000	259.0000	4.858	0	0	0
28/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,761.0000	37,931.0000	(4.602)	0	0	0
28/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	134,112.0000	131,416.0000	(2.010)	0	0	0
28/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,789.0000	27,806.0000	3.796	0	0	0
28/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,665.0000	93,097.0000	(2.684)	0	0	0
28/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	23,387.0000	24,307.0000	3.934	0	0	0
28/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,498.0000	3,680.0000	5.203	0	0	0
28/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,997.0000	34,264.0000	(4.814)	0	0	0
28/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,051.0000	1,105.0000	5.138	0	0	0
28/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,327.0000	111,679.0000	(2.316)	0	0	0
28/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,975.0000	2,077.0000	5.165	0	0	0
28/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	63,423.0000	61,149.0000	(3.585)	0	0	0
28/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,558.0000	48,495.0000	(4.080)	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
28/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	15,950.0000	16,637.0000	4.307	0	0	0
28/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	42,557.0000	43,952.0000	3.278	0	0	0
28/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,862.0000	6,162.0000	5.118	0	0	0
28/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,812.0000	22,458.0000	(5.686)	0	0	0
28/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,353.0000	75,903.0000	(3.127)	0	0	0
28/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	25,058.0000	26,027.0000	3.867	0	0	0
28/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,114.0000	10,589.0000	4.696	0	0	0
28/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,841.0000	36,059.0000	(4.709)	0	0	0
28/08/2006	R207	2006/11/02			Bond Future	8.7050	8.6680	(0.425)	0.0000	0.0000	0
28/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	92,125.0000	89,476.0000	(2.875)	0	0	0
28/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,915.0000	2,314.0000	20.836	0	0	0
28/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	12,261.0000	10,452.0000	(14.754)	0	0	0
28/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	20,396.0000	18,146.0000	(11.032)	0	0	0
28/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	71,984.0000	69,335.0000	(3.680)	0	0	0
28/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	410.0000	508.0000	23.902	0	0	0
28/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	33,755.0000	31,204.0000	(7.557)	0	0	0
28/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	32.0000	40.0000	25.000	0	0	0
28/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	52,428.0000	49,786.0000	(5.039)	0	0	0
28/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	17,462.0000	15,338.0000	(12.164)	0	0	0
28/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	3,571.0000	4,245.0000	18.874	0	0	0
28/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	14,743.0000	12,767.0000	(13.403)	0	0	0
28/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	9,583.0000	10,993.0000	14.714	0	0	0
28/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,646.0000	3,171.0000	19.841	0	0	0
28/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	112,840.0000	110,191.0000	(2.348)	0	0	0
28/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,375.0000	5,136.0000	(19.435)	0	0	0
28/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	134,145.0000	131,496.0000	(1.975)	0	0	0
28/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	4,714.0000	5,555.0000	17.840	0	0	0
28/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	6,091.0000	7,114.0000	16.795	0	0	0
28/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,033.0000	8,407.0000	(16.207)	0	0	0
28/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,448.0000	1,027.0000	(29.075)	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
28/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	156,060.0000	153,411.0000	(1.697)	0	0	0
28/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	22,190.0000	24,419.0000	10.045	0	0	0
28/08/2006	R207	2007/02/01			Bond Future	8.7070	8.6680	(0.448)	0.0000	0.0000	0
28/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	92,247.0000	89,564.0000	(2.908)	0	0	0
28/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	126.0000	138.0000	9.524	0	0	0
28/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	362.0000	396.0000	9.392	0	0	0
28/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	56,349.0000	53,935.0000	(4.284)	0	0	0
28/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	73,508.0000	70,924.0000	(3.515)	0	0	0
28/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,326.0000	4,678.0000	8.137	0	0	0
28/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	132,984.0000	130,229.0000	(2.072)	0	0	0
28/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,105.0000	2,287.0000	8.646	0	0	0
28/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	41,236.0000	39,076.0000	(5.238)	0	0	0
28/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	112,165.0000	109,433.0000	(2.436)	0	0	0
28/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,070.0000	8,676.0000	7.509	0	0	0
28/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,281.0000	22,604.0000	(6.907)	0	0	0
28/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	16,663.0000	17,752.0000	6.535	0	0	0
28/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	30,906.0000	29,007.0000	(6.144)	0	0	0
28/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	923.0000	1,006.0000	8.992	0	0	0
28/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	12,458.0000	13,325.0000	6.959	0	0	0
28/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	13,770.0000	14,710.0000	6.826	0	0	0
28/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	15,171.0000	16,185.0000	6.684	0	0	0
28/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,642.0000	17,198.0000	(7.746)	0	0	0
28/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	21,679.0000	23,001.0000	6.098	0	0	0
28/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,380.0000	24,627.0000	(6.645)	0	0	0
28/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	22,292.0000	20,692.0000	(7.177)	0	0	0
28/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	18,245.0000	19,411.0000	6.391	0	0	0
28/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,588.0000	26,762.0000	(6.387)	0	0	0
28/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,362.0000	10,304.0000	(9.312)	0	0	0
28/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
28/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	176,775.0000	174,009.0000	(1.565)	0	0	0
28/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	154,544.0000	151,781.0000	(1.788)	0	0	0
28/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	31,775.0000	33,484.0000	5.378	0	0	0
28/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	39.0000	43.0000	10.256	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:										2,390
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