

Derivatives High/Low Report

High/Low for 13/09/2006

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
13/09/2006	GOVI 2006/11/02			jGovi	233.9260	234.7800	0.365	0.0000	0.0000	901
13/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	41,686.0000	49,230.0000	18.097	0	0	0
13/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,426.0000	1,430.0000	(41.055)	0	0	0
13/09/2006	GOVI 2007/02/01			jGovi	239.4380	239.8070	0.154	0.0000	0.0000	0
13/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	95,534.0000	99,042.0000	3.672	0	0	0
13/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,154.0000	972.0000	(15.771)	0	0	0
13/09/2006	GOVI 2007/05/03			jGovi	244.7620	245.1240	0.148	0.0000	0.0000	0
13/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	100,945.0000	104,219.0000	3.243	0	0	0
13/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	3,325.0000	2,979.0000	(10.406)	0	0	0
13/09/2006	GOVI 2007/08/02			jGovi	250.2820	250.6180	0.134	0.0000	0.0000	0
13/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	104,140.0000	107,032.0000	2.777	0	0	0
13/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	6,320.0000	5,852.0000	(7.405)	0	0	0
13/09/2006	J153 2010/08/31			jSwap	9.3860	9.3580	(0.298)	0.0000	0.0000	0
13/09/2006	J157 2015/09/15			jSwap	9.1110	9.0830	(0.307)	0.0000	0.0000	0
13/09/2006	J186 2026/12/21			jSwap	9.0010	8.9730	(0.311)	0.0000	0.0000	0
13/09/2006	J194 2008/02/28			jSwap	9.2160	9.2160	-	0.0000	0.0000	0
13/09/2006	J201 2014/12/22			jSwap	9.2120	9.1870	(0.271)	0.0000	0.0000	0

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13/09/2006	J203	2017/09/15			jSwap	9.0750	9.0400	(0.386)	0.0000	0.0000	0
13/09/2006	J204	2018/12/21			jSwap	9.1120	9.0780	(0.373)	0.0000	0.0000	0
13/09/2006	J207	2020/01/15			jSwap	9.1030	9.0710	(0.352)	0.0000	0.0000	0
13/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2630	0.523	0.0000	0.0000	0
13/09/2006	JFRA	2006/11/02			jFra	8.6860	8.7520	0.760	0.0000	0.0000	0
13/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,115.0000	4,275.0000	3.888	0	0	0
13/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/09/2006	JFRA	2007/02/01			jFra	9.1920	9.1880	(0.044)	0.0000	0.0000	0
13/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,155.0000	4,145.0000	(0.241)	0	0	0
13/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	31.0000	30.0000	(3.226)	0	0	0
13/09/2006	JFRA	2007/05/03			jFra	9.4250	9.4270	0.021	0.0000	0.0000	0
13/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,759.0000	4,763.0000	0.084	0	0	0
13/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	70.0000	69.0000	(1.429)	0	0	0
13/09/2006	JFRA	2007/08/02			jFra	9.4340	9.4200	(0.148)	0.0000	0.0000	0
13/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	141.0000	143.0000	1.418	0	0	0
13/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,852.0000	4,820.0000	(0.660)	0	0	0
13/09/2006	JFRA	2007/11/01			jFra	9.4940	9.4640	(0.316)	0.0000	0.0000	0
13/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,423.0000	5,352.0000	(1.309)	0	0	0
13/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	202.0000	210.0000	3.960	0	0	0
13/09/2006	JFRA	2008/02/07			jFra	9.4060	9.4240	0.191	0.0000	0.0000	0
13/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,996.0000	25,994.0000	(0.008)	0	0	0
13/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,329.0000	21,287.0000	(0.197)	0	0	0
13/09/2006	JN02	2006/11/02			jNote	9.3080	9.3090	0.011	0.0000	0.0000	0
13/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	139.0000	130.0000	(6.475)	0	0	0

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13/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,564.0000	37,570.0000	0.016	0	0	0
13/09/2006	JN02	2007/02/01			jNote	9.4080	9.3920	(0.170)	0.0000	0.0000	0
13/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,448.0000	16,235.0000	(1.295)	0	0	0
13/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,043.0000	9,120.0000	0.851	0	0	0
13/09/2006	JN02	2007/05/03			jNote	9.4380	9.4140	(0.254)	0.0000	0.0000	0
13/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,671.0000	17,409.0000	(1.483)	0	0	0
13/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,263.0000	14,436.0000	1.213	0	0	0
13/09/2006	JN02	2007/08/02			jNote	9.4360	9.4020	(0.360)	0.0000	0.0000	0
13/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,494.0000	20,147.0000	(1.693)	0	0	0
13/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,122.0000	17,391.0000	1.571	0	0	0
13/09/2006	JN05	2006/11/02			jNote	9.3260	9.2960	(0.322)	0.0000	0.0000	0
13/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	82,292.0000	81,141.0000	(1.399)	0	0	0
13/09/2006	JN05	2007/02/01			jNote	9.3580	9.3220	(0.385)	0.0000	0.0000	0
13/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	14,667.0000	13,856.0000	(5.529)	0	0	0
13/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	10,395.0000	11,007.0000	5.887	0	0	0
13/09/2006	JN05	2007/05/03			jNote	9.3570	9.3190	(0.406)	0.0000	0.0000	0
13/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	13,877.0000	14,553.0000	4.871	0	0	0
13/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	18,107.0000	17,282.0000	(4.556)	0	0	0
13/09/2006	JN05	2007/08/02			jNote	9.3400	9.3000	(0.428)	0.0000	0.0000	0
13/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	17,033.0000	17,772.0000	4.339	0	0	0
13/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	20,591.0000	19,750.0000	(4.084)	0	0	0
13/09/2006	JN10	2006/11/02			jNote	9.1460	9.1090	(0.405)	0.0000	0.0000	0
13/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	122,974.0000	120,732.0000	(1.823)	0	0	0
13/09/2006	JN10	2007/02/01			jNote	9.1560	9.1150	(0.448)	0.0000	0.0000	0
13/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	18,081.0000	16,438.0000	(9.087)	0	0	0

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13/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	7,977.0000	8,978.0000	12.549	0	0	0
13/09/2006	JN10	2007/05/03			jNote	9.1460	9.1030	(0.470)	0.0000	0.0000	0
13/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	21,036.0000	19,414.0000	(7.711)	0	0	0
13/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	11,579.0000	12,731.0000	9.949	0	0	0
13/09/2006	JN10	2007/08/02			jNote	9.1260	9.0810	(0.493)	0.0000	0.0000	0
13/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	23,081.0000	21,460.0000	(7.023)	0	0	0
13/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	14,914.0000	16,201.0000	8.629	0	0	0
13/09/2006	JROD	2006/09/29			jRod	7.5190	7.5180	(0.013)	0.0000	0.0000	0
13/09/2006	JROD	2006/10/31			jRod	7.8120	7.8200	0.102	0.0000	0.0000	0
13/09/2006	JROD	2006/11/30			jRod	8.0840	8.1080	0.297	0.0000	0.0000	0
13/09/2006	JROD	2006/12/29			jRod	7.9600	7.9790	0.239	0.0000	0.0000	0
13/09/2006	JROD	2007/01/31			jRod	8.2550	8.2830	0.339	0.0000	0.0000	0
13/09/2006	JROD	2007/02/28			jRod	8.4850	8.5210	0.424	0.0000	0.0000	0
13/09/2006	JROD	2007/03/30			jRod	8.3100	8.3420	0.385	0.0000	0.0000	0
13/09/2006	JROD	2007/04/30			jRod	8.5340	8.5780	0.516	0.0000	0.0000	0
13/09/2006	JROD	2007/05/31			jRod	8.7200	8.7810	0.700	0.0000	0.0000	0
13/09/2006	R153	2006/11/02			Bond Future	8.8620	8.8500	(0.135)	0.0000	0.0000	418
13/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,567.0000	5,671.0000	1.868	0	0	0
13/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,426.0000	9,118.0000	(3.268)	0	0	0
13/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,150.0000	10,329.0000	1.764	0	0	0
13/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,058.0000	3,115.0000	1.864	0	0	0
13/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,418.0000	5,184.0000	(4.319)	0	0	0
13/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,851.0000	13,494.0000	(2.577)	0	0	0

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13/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	15,115.0000	14,749.0000	(2.421)	0	0	0
13/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,127.0000	16,379.0000	1.563	0	0	0
13/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	57,193.0000	56,780.0000	(0.722)	0	0	0
13/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	85,046.0000	84,634.0000	(0.484)	0	0	0
13/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	58.0000	57.0000	(1.724)	0	0	0
13/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,885.0000	2,725.0000	(5.546)	0	0	0
13/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,581.0000	2,628.0000	1.821	0	0	0
13/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
13/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	66,386.0000	65,973.0000	(0.622)	0	0	0
13/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	22,254.0000	21,856.0000	(1.788)	0	0	101
13/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	961.0000	975.0000	1.457	0	0	0
13/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	16,438.0000	16,064.0000	(2.275)	0	0	0
13/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,159.0000	2,197.0000	1.760	0	0	0
13/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	48,096.0000	47,683.0000	(0.859)	0	0	0
13/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	75,670.0000	75,258.0000	(0.544)	0	0	0
13/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	39,125.0000	38,712.0000	(1.056)	0	0	0
13/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	276.0000	278.0000	0.725	0	0	0
13/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	30,414.0000	30,003.0000	(1.351)	0	0	0
13/09/2006	R153	2007/02/01			Bond Future	8.8210	8.7800	(0.465)	0.0000	0.0000	0
13/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,105.0000	11,704.0000	5.394	0	0	0
13/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,405.0000	12,677.0000	(5.431)	0	0	0
13/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,885.0000	9,293.0000	(5.989)	0	0	0
13/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,910.0000	16,071.0000	(4.962)	0	0	0
13/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,101.0000	8,588.0000	6.012	0	0	0
13/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	15,657.0000	16,391.0000	4.688	0	0	0
13/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,598.0000	4,925.0000	7.112	0	0	0
13/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	44,464.0000	43,207.0000	(2.827)	0	0	0
13/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,262.0000	22,262.0000	(4.299)	0	0	0
13/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	52,635.0000	51,345.0000	(2.451)	0	0	0
13/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,881.0000	17,986.0000	(4.740)	0	0	0
13/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,435.0000	7,895.0000	6.187	0	0	0

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13/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,799.0000	7,231.0000	6.354	0	0	0
13/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	328.0000	364.0000	10.976	0	0	0
13/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,880.0000	17,012.0000	(4.855)	0	0	0
13/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	684.0000	754.0000	10.234	0	0	0
13/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	78,389.0000	77,065.0000	(1.689)	0	0	0
13/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	36,658.0000	35,455.0000	(3.282)	0	0	0
13/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,327.0000	1,451.0000	9.344	0	0	0
13/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	60.0000	68.0000	13.333	0	0	0
13/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,608.0000	2,821.0000	8.167	0	0	0
13/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	69,660.0000	68,340.0000	(1.895)	0	0	0
13/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	29,567.0000	28,453.0000	(3.768)	0	0	0
13/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,220.0000	6,749.0000	(6.524)	0	0	0
13/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	20,988.0000	21,845.0000	4.083	0	0	0
13/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	61,059.0000	59,750.0000	(2.144)	0	0	0
13/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	23.0000	26.0000	13.043	0	0	0
13/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	146.0000	163.0000	11.644	0	0	0
13/09/2006	R153	2007/05/03			Bond Future	8.7990	8.7570	(0.477)	0.0000	0.0000	0
13/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,128.0000	15,750.0000	4.112	0	0	0
13/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	16,683.0000	15,990.0000	(4.154)	0	0	0
13/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	15,097.0000	14,445.0000	(4.319)	0	0	0
13/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	13,677.0000	14,258.0000	4.248	0	0	0
13/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,391.0000	14,992.0000	4.176	0	0	0
13/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	15,877.0000	15,205.0000	(4.233)	0	0	0
13/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	12,230.0000	11,660.0000	(4.661)	0	0	0
13/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,050.0000	11,551.0000	4.534	0	0	0
13/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	20,162.0000	19,389.0000	(3.834)	0	0	0
13/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	18,303.0000	19,006.0000	3.841	0	0	0
13/09/2006	R153	2007/08/02			Bond Future	8.7560	8.7160	(0.457)	0.0000	0.0000	0
13/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	18,309.0000	17,729.0000	(3.168)	0	0	0
13/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	18,841.0000	19,405.0000	2.993	0	0	0
13/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,140.0000	18,690.0000	3.032	0	0	0
13/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	17,599.0000	17,033.0000	(3.216)	0	0	0
13/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	19,038.0000	18,443.0000	(3.125)	0	0	0
13/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,455.0000	17,991.0000	3.071	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
13/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	21,808.0000	22,427.0000	2.838	0	0	0
13/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	22,139.0000	21,489.0000	(2.936)	0	0	0
13/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	14,878.0000	15,359.0000	3.233	0	0	0
13/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	14,943.0000	14,432.0000	(3.420)	0	0	0
13/09/2006	R157	2006/11/02			Bond Future	8.7125	8.8500	1.578	0.0000	0.0000	14
13/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	72,570.0000	82,303.0000	13.412	0	0	171
13/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	54,179.0000	63,478.0000	17.163	0	0	0
13/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,541.0000	33,702.0000	26.981	0	0	0
13/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,667.0000	25,761.0000	30.986	0	0	0
13/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,183.0000	581.0000	(50.888)	0	0	0
13/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,976.0000	6,536.0000	(34.483)	0	0	0
13/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	92,007.0000	101,869.0000	10.719	0	0	0
13/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	8,596.0000	5,512.0000	(35.877)	0	0	0
13/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,350.0000	4,610.0000	(37.279)	0	0	0
13/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	285.0000	118.0000	(58.596)	0	0	0
13/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,844.0000	5,735.0000	49.194	0	0	0
13/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	11,489.0000	7,682.0000	(33.136)	0	0	0
13/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	61.0000	21.0000	(65.574)	0	0	0
13/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	57,085.0000	48,175.0000	(15.608)	0	0	0
13/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	21,811.0000	28,272.0000	29.623	0	0	0
13/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	132,424.0000	142,324.0000	7.476	0	0	0
13/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,102.0000	30,919.0000	28.284	0	0	100
13/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	737.0000	1,209.0000	64.043	0	0	0
13/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,747.0000	2,739.0000	56.783	0	0	0
13/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	28,234.0000	21,565.0000	(23.620)	0	0	0
13/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	72,966.0000	63,536.0000	(12.924)	0	0	0
13/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	153,254.0000	163,155.0000	6.461	0	0	0
13/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	7,649.0000	10,881.0000	42.254	0	0	0
13/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	41,969.0000	33,959.0000	(19.086)	0	0	0
13/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	37,667.0000	46,014.0000	22.160	0	0	0
13/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,818.0000	11,889.0000	(29.308)	0	0	0
13/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,594.0000	2,041.0000	(43.211)	0	0	0
13/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	13,135.0000	8,955.0000	(31.823)	0	0	20
13/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	112,000.0000	121,893.0000	8.833	0	0	0
13/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	17,669.0000	23,391.0000	32.384	0	0	20
13/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	14,107.0000	19,080.0000	35.252	0	0	0
13/09/2006	R157	2007/02/01			Bond Future	8.8800	8.8440	(0.405)	0.0000	0.0000	0
13/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	42,725.0000	44,289.0000	3.661	0	0	0
13/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	9,128.0000	9,698.0000	6.245	0	0	0
13/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,330.0000	1,447.0000	8.797	0	0	0
13/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	14,837.0000	15,649.0000	5.473	0	0	0
13/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	102,851.0000	100,449.0000	(2.335)	0	0	0
13/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	54,882.0000	56,649.0000	3.220	0	0	0
13/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	41,759.0000	40,053.0000	(4.085)	0	0	0
13/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	68,703.0000	66,552.0000	(3.131)	0	0	0
13/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,550.0000	11,799.0000	(5.984)	0	0	0
13/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	67,914.0000	69,852.0000	2.854	0	0	0
13/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	141,246.0000	138,756.0000	(1.763)	0	0	0
13/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	84,952.0000	82,644.0000	(2.717)	0	0	0
13/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,607.0000	2,817.0000	8.055	0	0	0
13/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,053.0000	8,472.0000	(6.418)	0	0	0
13/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	37,396.0000	35,794.0000	(4.284)	0	0	0
13/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,179.0000	5,545.0000	7.067	0	0	0
13/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	276.0000	303.0000	9.783	0	0	0
13/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	17,633.0000	18,548.0000	5.189	0	0	0
13/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	39,535.0000	37,880.0000	(4.186)	0	0	0
13/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	46,474.0000	44,668.0000	(3.886)	0	0	0
13/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	16,199.0000	17,062.0000	5.327	0	0	0
13/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	75,003.0000	72,783.0000	(2.960)	0	0	0
13/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	3,993.0000	4,291.0000	7.463	0	0	250
13/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	54,181.0000	52,233.0000	(3.595)	0	0	0
13/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	57,425.0000	59,229.0000	3.141	0	0	0
13/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	22,362.0000	23,435.0000	4.798	0	0	0
13/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	17,230.0000	16,275.0000	(5.543)	0	0	0
13/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	630.0000	689.0000	9.365	0	0	0
13/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	35,343.0000	33,792.0000	(4.388)	0	0	0
13/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	121,690.0000	119,231.0000	(2.021)	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
13/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,763.0000	11,048.0000	(6.078)	0	0	150
13/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	31,487.0000	30,041.0000	(4.592)	0	0	0
13/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	12,340.0000	13,052.0000	5.770	0	0	150
13/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	23,452.0000	22,263.0000	(5.070)	0	0	0
13/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	19,139.0000	20,106.0000	5.053	0	0	0
13/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	31,797.0000	33,127.0000	4.183	0	0	0
13/09/2006	R157	2007/05/03			Bond Future	8.8720	8.8360	(0.406)	0.0000	0.0000	0
13/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	47,827.0000	46,274.0000	(3.247)	0	0	0
13/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	39,451.0000	38,056.0000	(3.536)	0	0	0
13/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	22,080.0000	22,989.0000	4.117	0	0	0
13/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	29,148.0000	30,255.0000	3.798	0	0	0
13/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	37,515.0000	36,161.0000	(3.609)	0	0	0
13/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	27,633.0000	28,700.0000	3.861	0	0	0
13/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	37,478.0000	38,787.0000	3.493	0	0	0
13/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	35,643.0000	34,329.0000	(3.687)	0	0	0
13/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	28,778.0000	27,626.0000	(4.003)	0	0	0
13/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	30,714.0000	31,861.0000	3.734	0	0	0
13/09/2006	R157	2007/08/02			Bond Future	8.8550	8.8200	(0.395)	0.0000	0.0000	0
13/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	36,547.0000	37,635.0000	2.977	0	0	0
13/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	43,580.0000	42,330.0000	(2.868)	0	0	0
13/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	45,430.0000	44,149.0000	(2.820)	0	0	0
13/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	35,031.0000	36,088.0000	3.017	0	0	0
13/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	53,348.0000	51,943.0000	(2.634)	0	0	0
13/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	29,359.0000	30,293.0000	3.181	0	0	0
13/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	44,711.0000	45,956.0000	2.785	0	0	0
13/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	35,085.0000	33,991.0000	(3.118)	0	0	0
13/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	26,677.0000	25,454.0000	(4.584)	0	0	0
13/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	23,000.0000	24,115.0000	4.848	0	0	0
13/09/2006	R186	2006/11/02			Bond Future	8.6460	8.6140	(0.370)	0.0000	0.0000	59
13/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	15,394.0000	16,590.0000	7.769	0	0	0
13/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	31,234.0000	28,986.0000	(7.197)	0	0	0
13/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	6,536.0000	7,156.0000	9.486	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
13/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,203.0000	8,181.0000	(11.105)	0	0	0
13/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,646.0000	16,044.0000	(9.079)	0	0	0
13/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	5,377.0000	5,904.0000	9.801	0	0	0
13/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	46,277.0000	48,700.0000	5.236	0	0	0
13/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	28,731.0000	30,572.0000	6.408	0	0	0
13/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	270,150.0000	266,707.0000	(1.274)	0	0	0
13/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	74,857.0000	71,657.0000	(4.275)	0	0	0
13/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,201.0000	2,445.0000	11.086	0	0	0
13/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	50,275.0000	47,451.0000	(5.617)	0	0	0
13/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	234,123.0000	230,680.0000	(1.471)	0	0	0
13/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	94.0000	107.0000	13.830	0	0	0
13/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	46,004.0000	43,283.0000	(5.915)	0	0	0
13/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	7,925.0000	8,648.0000	9.123	0	0	0
13/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	54,816.0000	51,900.0000	(5.320)	0	0	0
13/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	133,814.0000	130,383.0000	(2.564)	0	0	0
13/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	199,414.0000	195,970.0000	(1.727)	0	0	0
13/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
13/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
13/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	165,976.0000	162,534.0000	(2.074)	0	0	0
13/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	546.0000	615.0000	12.637	0	0	0
13/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	103,180.0000	99,805.0000	(3.271)	0	0	0
13/09/2006	R186	2007/02/01			Bond Future	8.6450	8.6120	(0.382)	0.0000	0.0000	0
13/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	47,288.0000	45,244.0000	(4.322)	0	0	0
13/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	45,375.0000	47,244.0000	4.119	0	0	0
13/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	31,647.0000	33,134.0000	4.699	0	0	0
13/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,246.0000	32,583.0000	(4.856)	0	0	0
13/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,116.0000	64,604.0000	(3.743)	0	0	0
13/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	83,833.0000	81,038.0000	(3.334)	0	0	0
13/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	24,526.0000	23,211.0000	(5.362)	0	0	0
13/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	11,724.0000	12,460.0000	6.278	0	0	0
13/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	268,214.0000	264,690.0000	(1.314)	0	0	0
13/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	63,319.0000	60,882.0000	(3.849)	0	0	0
13/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	59,804.0000	57,444.0000	(3.946)	0	0	0
13/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	67.0000	75.0000	11.940	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
13/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	19,946.0000	21,040.0000	5.485	0	0	0
13/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	61,504.0000	63,720.0000	3.603	0	0	0
13/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	232,615.0000	229,104.0000	(1.509)	0	0	0
13/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	202.0000	223.0000	10.396	0	0	0
13/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	22,055.0000	23,228.0000	5.319	0	0	0
13/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	18,077.0000	19,096.0000	5.637	0	0	0
13/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	166,080.0000	162,664.0000	(2.057)	0	0	0
13/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,306.0000	1,422.0000	8.882	0	0	0
13/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	2,847.0000	3,081.0000	8.219	0	0	0
13/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	135,610.0000	132,312.0000	(2.432)	0	0	0
13/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	198,515.0000	195,035.0000	(1.753)	0	0	0
13/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	542.0000	594.0000	9.594	0	0	0
13/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	108,086.0000	104,998.0000	(2.857)	0	0	0
13/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	6,195.0000	6,640.0000	7.183	0	0	0
13/09/2006	R186	2007/05/03			Bond Future	8.6350	8.6020	(0.382)	0.0000	0.0000	0
13/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	55,551.0000	53,676.0000	(3.375)	0	0	0
13/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	46,461.0000	48,103.0000	3.534	0	0	0
13/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	56,729.0000	58,606.0000	3.309	0	0	0
13/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	44,602.0000	42,963.0000	(3.675)	0	0	0
13/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	44,073.0000	45,656.0000	3.592	0	0	0
13/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	75,289.0000	73,065.0000	(2.954)	0	0	0
13/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	58,559.0000	56,626.0000	(3.301)	0	0	0
13/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	41,758.0000	43,282.0000	3.650	0	0	0
13/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	33,241.0000	34,533.0000	3.887	0	0	0
13/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	61,680.0000	59,687.0000	(3.231)	0	0	0
13/09/2006	R186	2007/08/02			Bond Future	8.6210	8.5890	(0.371)	0.0000	0.0000	0
13/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	65,180.0000	67,012.0000	2.811	0	0	0
13/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	51,644.0000	50,081.0000	(3.026)	0	0	0
13/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	62,535.0000	60,776.0000	(2.813)	0	0	0
13/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	81,795.0000	79,743.0000	(2.509)	0	0	0
13/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	41,488.0000	42,832.0000	3.239	0	0	0
13/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	54,981.0000	56,618.0000	2.977	0	0	0
13/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	68,557.0000	66,700.0000	(2.709)	0	0	0
13/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	50,237.0000	51,776.0000	3.063	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
13/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	52,579.0000	54,166.0000	3.018	0	0	0
13/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	65,497.0000	63,689.0000	(2.760)	0	0	0
13/09/2006	R194	2006/11/02			Bond Future	9.0200	8.9760	(0.488)	0.0000	0.0000	0
13/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	686.0000	776.0000	13.120	0	0	0
13/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,466.0000	6,017.0000	(6.944)	0	0	0
13/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,864.0000	18,325.0000	(2.857)	0	0	0
13/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,749.0000	34,210.0000	(1.551)	0	0	0
13/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	565.0000	642.0000	13.628	0	0	0
13/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,353.0000	27,814.0000	(1.901)	0	0	0
13/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,963.0000	6,501.0000	(6.635)	0	0	0
13/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,646.0000	12,115.0000	(4.199)	0	0	0
13/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,544.0000	31,005.0000	(1.709)	0	0	0
13/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,677.0000	9,168.0000	(5.260)	0	0	0
13/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	43.0000	51.0000	18.605	0	0	0
13/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	183.0000	213.0000	16.393	0	0	0
13/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,987.0000	5,552.0000	(7.266)	0	0	0
13/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,176.0000	24,637.0000	(2.141)	0	0	0
13/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,968.0000	37,429.0000	(1.420)	0	0	0
13/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
13/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,013.0000	21,474.0000	(2.449)	0	0	0
13/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	824.0000	928.0000	12.621	0	0	0
13/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,733.0000	15,195.0000	(3.420)	0	0	0
13/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/09/2006	R194	2007/02/01			Bond Future	9.1260	9.0630	(0.690)	0.0000	0.0000	0
13/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,953.0000	7,489.0000	(5.834)	0	0	0
13/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	70.0000	82.0000	17.143	0	0	0
13/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
13/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,135.0000	23,509.0000	(2.594)	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
13/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,308.0000	28,680.0000	(2.143)	0	0	0
13/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
13/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,807.0000	9,292.0000	(5.251)	0	0	0
13/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,556.0000	15,951.0000	(3.654)	0	0	0
13/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,714.0000	26,087.0000	(2.347)	0	0	0
13/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,193.0000	2,391.0000	9.029	0	0	0
13/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	142.0000	165.0000	16.197	0	0	0
13/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,914.0000	31,286.0000	(1.968)	0	0	0
13/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,012.0000	1,126.0000	11.265	0	0	0
13/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	272.0000	313.0000	15.074	0	0	0
13/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,681.0000	1,845.0000	9.756	0	0	0
13/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,880.0000	11,323.0000	(4.689)	0	0	0
13/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	555.0000	627.0000	12.973	0	0	0
13/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,957.0000	6,527.0000	(6.181)	0	0	0
13/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
13/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,043.0000	18,427.0000	(3.235)	0	0	0
13/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,383.0000	2,592.0000	8.770	0	0	0
13/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,645.0000	6,226.0000	(6.305)	0	0	0
13/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	32.0000	38.0000	18.750	0	0	0
13/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,583.0000	2,803.0000	8.517	0	0	0
13/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,574.0000	20,952.0000	(2.883)	0	0	0
13/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,137.0000	13,549.0000	(4.159)	0	0	0
13/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,343.0000	5,935.0000	(6.432)	0	0	0
13/09/2006	R194	2007/05/03			Bond Future	9.1450	9.0710	(0.809)	0.0000	0.0000	0
13/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,908.0000	6,564.0000	(4.980)	0	0	0
13/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,689.0000	4,950.0000	5.566	0	0	0
13/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,811.0000	5,500.0000	(5.352)	0	0	0
13/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	6,021.0000	5,704.0000	(5.265)	0	0	0
13/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,846.0000	4,075.0000	5.954	0	0	0
13/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,511.0000	4,766.0000	5.653	0	0	0
13/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,641.0000	5,937.0000	5.247	0	0	0
13/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,830.0000	4,553.0000	(5.735)	0	0	0
13/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,870.0000	5,139.0000	5.524	0	0	0
13/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,605.0000	5,301.0000	(5.424)	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
13/09/2006	R194	2007/08/02			Bond Future	9.1040	9.0240	(0.879)	0.0000	0.0000	0
13/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,733.0000	6,501.0000	(3.446)	0	0	0
13/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,393.0000	5,584.0000	3.542	0	0	0
13/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,913.0000	5,699.0000	(3.619)	0	0	0
13/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,897.0000	6,099.0000	3.425	0	0	0
13/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	7,319.0000	7,074.0000	(3.347)	0	0	0
13/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,592.0000	6,362.0000	(3.489)	0	0	0
13/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,705.0000	6,925.0000	3.281	0	0	0
13/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,027.0000	6,232.0000	3.401	0	0	0
13/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,452.0000	6,226.0000	(3.503)	0	0	0
13/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,159.0000	6,367.0000	3.377	0	0	0
13/09/2006	R201	2006/11/02			Bond Future	8.8650	8.8320	(0.372)	0.0000	0.0000	26
13/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	110.0000	124.0000	12.727	0	0	0
13/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	66,131.0000	64,268.0000	(2.817)	0	0	0
13/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
13/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	81,610.0000	79,736.0000	(2.296)	0	0	0
13/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	487.0000	545.0000	11.910	0	0	0
13/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	51,229.0000	49,409.0000	(3.553)	0	0	0
13/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	97,451.0000	95,575.0000	(1.925)	0	0	0
13/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
13/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	130,069.0000	128,192.0000	(1.443)	0	0	0
13/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,768.0000	14,585.0000	(7.503)	0	0	0
13/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	9,207.0000	9,901.0000	7.538	0	0	0
13/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,307.0000	4,693.0000	8.962	0	0	0
13/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,633.0000	1,803.0000	10.410	0	0	0
13/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	19,262.0000	17,947.0000	(6.827)	0	0	0
13/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	23,197.0000	21,761.0000	(6.190)	0	0	0
13/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	6,951.0000	7,513.0000	8.085	0	0	0
13/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,093.0000	5,534.0000	8.659	0	0	0
13/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	16,749.0000	17,781.0000	6.162	0	0	0
13/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,117.0000	8,273.0000	(9.257)	0	0	0
13/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	37,374.0000	35,668.0000	(4.565)	0	0	0
13/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	113,606.0000	111,729.0000	(1.652)	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
13/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	25,323.0000	23,832.0000	(5.888)	0	0	0
13/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	21,175.0000	19,799.0000	(6.498)	0	0	0
13/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,888.0000	4,343.0000	(11.150)	0	0	0
13/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	5,973.0000	6,473.0000	8.371	0	0	0
13/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	26,453.0000	27,784.0000	5.032	0	0	0
13/09/2006	R201	2007/02/01			Bond Future	8.8730	8.8380	(0.394)	0.0000	0.0000	0
13/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	17,308.0000	18,141.0000	4.813	0	0	0
13/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	24,174.0000	23,059.0000	(4.612)	0	0	0
13/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	81,162.0000	79,299.0000	(2.295)	0	0	0
13/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,930.0000	2,086.0000	8.083	0	0	0
13/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	53,930.0000	52,258.0000	(3.100)	0	0	0
13/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	66,924.0000	65,133.0000	(2.676)	0	0	0
13/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	3,863.0000	4,139.0000	7.145	0	0	0
13/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,256.0000	26,058.0000	(4.395)	0	0	0
13/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	966.0000	1,051.0000	8.799	0	0	0
13/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	14,765.0000	15,514.0000	5.073	0	0	0
13/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	75.0000	83.0000	10.667	0	0	0
13/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,970.0000	12,246.0000	(5.582)	0	0	0
13/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,837.0000	16,926.0000	(5.107)	0	0	0
13/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	127,565.0000	125,626.0000	(1.520)	0	0	0
13/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	11,385.0000	12,011.0000	5.498	0	0	0
13/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	24,862.0000	25,899.0000	4.171	0	0	0
13/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	111,629.0000	109,701.0000	(1.727)	0	0	0
13/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	192.0000	211.0000	9.896	0	0	0
13/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,392.0000	31,071.0000	(4.078)	0	0	0
13/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	13,580.0000	14,287.0000	5.206	0	0	0
13/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	42,362.0000	40,850.0000	(3.569)	0	0	0
13/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	448.0000	490.0000	9.375	0	0	0
13/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	6,956.0000	7,391.0000	6.254	0	0	0
13/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,611.0000	29,330.0000	(4.185)	0	0	0
13/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	96,122.0000	94,217.0000	(1.982)	0	0	0
13/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	12,453.0000	13,119.0000	5.348	0	0	0
13/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	28,900.0000	27,660.0000	(4.291)	0	0	0
13/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	33,639.0000	34,862.0000	3.636	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
13/09/2006	R201	2007/05/03			Bond Future	8.8670	8.8310	(0.406)	0.0000	0.0000	0
13/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	25,090.0000	26,006.0000	3.651	0	0	0
13/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	28,740.0000	27,697.0000	(3.629)	0	0	0
13/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	23,290.0000	22,374.0000	(3.933)	0	0	0
13/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	38,385.0000	37,155.0000	(3.204)	0	0	0
13/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	23,839.0000	24,724.0000	3.712	0	0	0
13/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	30,224.0000	29,150.0000	(3.553)	0	0	0
13/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	30,485.0000	31,528.0000	3.421	0	0	0
13/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	31,758.0000	30,652.0000	(3.483)	0	0	0
13/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	22,628.0000	23,481.0000	3.770	0	0	0
13/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	18,178.0000	18,908.0000	4.016	0	0	0
13/09/2006	R201	2007/08/02			Bond Future	8.8540	8.8190	(0.395)	0.0000	0.0000	0
13/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	29,612.0000	30,505.0000	3.016	0	0	0
13/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	22,674.0000	23,416.0000	3.272	0	0	0
13/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	32,486.0000	31,518.0000	(2.980)	0	0	0
13/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	35,396.0000	34,377.0000	(2.879)	0	0	0
13/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	41,714.0000	40,594.0000	(2.685)	0	0	0
13/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	27,158.0000	26,291.0000	(3.192)	0	0	0
13/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	34,878.0000	35,873.0000	2.853	0	0	0
13/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	33,921.0000	32,926.0000	(2.933)	0	0	0
13/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	27,170.0000	28,012.0000	3.099	0	0	0
13/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	28,374.0000	29,242.0000	3.059	0	0	0
13/09/2006	R203	2006/11/02			Bond Future	8.8180	8.7860	(0.363)	0.0000	0.0000	0
13/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	813.0000	940.0000	15.621	0	0	0
13/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	4,665.0000	5,230.0000	12.111	0	0	0
13/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	173,978.0000	171,826.0000	(1.237)	0	0	0
13/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	12,832.0000	11,550.0000	(9.991)	0	0	0
13/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	21,998.0000	20,322.0000	(7.619)	0	0	0
13/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	153,320.0000	151,168.0000	(1.404)	0	0	0
13/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	19,456.0000	17,868.0000	(8.162)	0	0	0
13/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	3,772.0000	4,248.0000	12.619	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
13/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	17,075.0000	15,584.0000	(8.732)	0	0	0
13/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	8,251.0000	9,121.0000	10.544	0	0	0
13/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	5,704.0000	6,365.0000	11.588	0	0	0
13/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	94,222.0000	92,070.0000	(2.284)	0	0	0
13/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,014.0000	3,411.0000	13.172	0	0	0
13/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	24,691.0000	22,935.0000	(7.112)	0	0	0
13/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	113,453.0000	111,301.0000	(1.897)	0	0	0
13/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	133,149.0000	130,997.0000	(1.616)	0	0	0
13/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	39,990.0000	37,965.0000	(5.064)	0	0	0
13/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	75,458.0000	73,310.0000	(2.847)	0	0	0
13/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	21.0000	25.0000	19.048	0	0	0
13/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	156.0000	184.0000	17.949	0	0	0
13/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	57,250.0000	55,125.0000	(3.712)	0	0	0
13/09/2006	R203	2007/02/01			Bond Future	8.8260	8.7910	(0.397)	0.0000	0.0000	0
13/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	23,646.0000	25,031.0000	5.857	0	0	0
13/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	171,767.0000	169,447.0000	(1.351)	0	0	0
13/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,220.0000	11,286.0000	(7.643)	0	0	0
13/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	131,673.0000	129,358.0000	(1.758)	0	0	0
13/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	28,375.0000	26,822.0000	(5.473)	0	0	0
13/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	9,874.0000	10,641.0000	7.768	0	0	0
13/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	151,476.0000	149,157.0000	(1.531)	0	0	0
13/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	11,037.0000	11,869.0000	7.538	0	0	0
13/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	32.0000	37.0000	15.625	0	0	0
13/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	8,800.0000	9,503.0000	7.989	0	0	0
13/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
13/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	93,698.0000	91,423.0000	(2.428)	0	0	0
13/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	24,034.0000	22,613.0000	(5.912)	0	0	0
13/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	26,152.0000	24,663.0000	(5.694)	0	0	0
13/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	30,703.0000	29,086.0000	(5.267)	0	0	0
13/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	113.0000	129.0000	14.159	0	0	0
13/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	43,806.0000	41,912.0000	(4.324)	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
13/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	4,655.0000	5,082.0000	9.173	0	0	0
13/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	347.0000	392.0000	12.968	0	0	0
13/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	12,291.0000	13,190.0000	7.314	0	0	0
13/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,209.0000	2,439.0000	10.412	0	0	0
13/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	112,386.0000	110,082.0000	(2.050)	0	0	0
13/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	75,797.0000	73,585.0000	(2.918)	0	0	0
13/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	15,074.0000	16,111.0000	6.879	0	0	0
13/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	59,010.0000	56,920.0000	(3.542)	0	0	0
13/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	933.0000	1,042.0000	11.683	0	0	0
13/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,122.0000	18,838.0000	(6.381)	0	0	0
13/09/2006	R203	2007/05/03			Bond Future	8.8180	8.7830	(0.397)	0.0000	0.0000	0
13/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	16,372.0000	15,422.0000	(5.803)	0	0	0
13/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	34,242.0000	32,755.0000	(4.343)	0	0	0
13/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	18,324.0000	19,338.0000	5.534	0	0	0
13/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	24,243.0000	23,022.0000	(5.037)	0	0	0
13/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	26,072.0000	24,796.0000	(4.894)	0	0	0
13/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	19,788.0000	20,857.0000	5.402	0	0	0
13/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	13,173.0000	13,976.0000	6.096	0	0	0
13/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	28,162.0000	29,501.0000	4.755	0	0	0
13/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	22,500.0000	21,334.0000	(5.182)	0	0	0
13/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	21,324.0000	22,447.0000	5.266	0	0	0
13/09/2006	R203	2007/08/02			Bond Future	8.8030	8.7690	(0.386)	0.0000	0.0000	0
13/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	24,752.0000	25,807.0000	4.262	0	0	0
13/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	17,910.0000	18,754.0000	4.712	0	0	0
13/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	28,176.0000	27,037.0000	(4.042)	0	0	0
13/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	29,940.0000	28,757.0000	(3.951)	0	0	0
13/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	26,483.0000	25,386.0000	(4.142)	0	0	0
13/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	37,702.0000	36,352.0000	(3.581)	0	0	0
13/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	23,271.0000	24,283.0000	4.349	0	0	0
13/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	26,290.0000	27,387.0000	4.173	0	0	0
13/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	32,989.0000	34,256.0000	3.841	0	0	0
13/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	20,403.0000	19,475.0000	(4.548)	0	0	0
13/09/2006	R204	2006/11/02			Bond Future	8.8000	8.7680	(0.364)	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
13/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	34.0000	38.0000	11.765	0	0	0
13/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	98,310.0000	96,049.0000	(2.300)	0	0	0
13/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
13/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	757.0000	843.0000	11.361	0	0	0
13/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	59,669.0000	57,491.0000	(3.650)	0	0	0
13/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	42,473.0000	40,458.0000	(4.744)	0	0	0
13/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	172.0000	194.0000	12.791	0	0	0
13/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,446.0000	8,535.0000	(9.644)	0	0	0
13/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,494.0000	2,743.0000	9.984	0	0	0
13/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	78,512.0000	76,269.0000	(2.857)	0	0	0
13/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	23,436.0000	24,790.0000	5.777	0	0	0
13/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	183,422.0000	181,157.0000	(1.235)	0	0	0
13/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	23,065.0000	21,498.0000	(6.794)	0	0	0
13/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,850.0000	19,363.0000	(7.132)	0	0	0
13/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,426.0000	23,781.0000	(6.470)	0	0	0
13/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,930.0000	26,211.0000	(6.155)	0	0	0
13/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	6,403.0000	6,949.0000	8.527	0	0	0
13/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	7,533.0000	8,153.0000	8.230	0	0	0
13/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	161,293.0000	159,029.0000	(1.404)	0	0	0
13/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	139,738.0000	137,473.0000	(1.621)	0	0	0
13/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	10,169.0000	10,946.0000	7.641	0	0	0
13/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	118,742.0000	116,478.0000	(1.907)	0	0	0
13/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	8,787.0000	9,485.0000	7.944	0	0	0
13/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,856.0000	15,535.0000	(7.837)	0	0	0
13/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	13,314.0000	14,258.0000	7.090	0	0	0
13/09/2006	R204	2007/02/01			Bond Future	8.8040	8.7700	(0.386)	0.0000	0.0000	0
13/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	98,889.0000	96,636.0000	(2.278)	0	0	0
13/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	28,149.0000	26,862.0000	(4.572)	0	0	0
13/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,534.0000	1,659.0000	8.149	0	0	0
13/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	5,843.0000	6,231.0000	6.640	0	0	0
13/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	24,367.0000	25,459.0000	4.481	0	0	0
13/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	64,340.0000	62,349.0000	(3.094)	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
13/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	2,993.0000	3,219.0000	7.551	0	0	0
13/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,026.0000	48,244.0000	(3.562)	0	0	0
13/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	80,672.0000	78,519.0000	(2.669)	0	0	0
13/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,702.0000	19,658.0000	(5.043)	0	0	0
13/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	34,258.0000	35,594.0000	3.900	0	0	0
13/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	46.0000	51.0000	10.870	0	0	0
13/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	10,230.0000	10,827.0000	5.836	0	0	0
13/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	127.0000	140.0000	10.236	0	0	0
13/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	16,337.0000	17,175.0000	5.129	0	0	0
13/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	181,346.0000	178,972.0000	(1.309)	0	0	0
13/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	19,338.0000	20,277.0000	4.856	0	0	0
13/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	138,566.0000	136,217.0000	(1.695)	0	0	0
13/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	159,624.0000	157,258.0000	(1.482)	0	0	0
13/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	33,734.0000	32,295.0000	(4.266)	0	0	0
13/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	17,802.0000	18,690.0000	4.988	0	0	0
13/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,772.0000	34,282.0000	(4.165)	0	0	0
13/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,899.0000	36,359.0000	(4.063)	0	0	0
13/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	727.0000	791.0000	8.803	0	0	0
13/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	317.0000	347.0000	9.464	0	0	0
13/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	118,267.0000	115,952.0000	(1.957)	0	0	0
13/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	31,785.0000	30,397.0000	(4.367)	0	0	0
13/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	20,945.0000	21,935.0000	4.727	0	0	0
13/09/2006	R204	2007/05/03			Bond Future	8.7980	8.7630	(0.398)	0.0000	0.0000	0
13/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	34,320.0000	35,515.0000	3.482	0	0	0
13/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	34,181.0000	32,954.0000	(3.590)	0	0	0
13/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	41,363.0000	42,713.0000	3.264	0	0	0
13/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	27,546.0000	26,475.0000	(3.888)	0	0	0
13/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	37,881.0000	36,576.0000	(3.445)	0	0	0
13/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	31,078.0000	32,195.0000	3.594	0	0	0
13/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	35,999.0000	34,733.0000	(3.517)	0	0	0
13/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	46,064.0000	44,605.0000	(3.167)	0	0	0
13/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	32,675.0000	33,831.0000	3.538	0	0	0
13/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	25,171.0000	26,134.0000	3.826	0	0	0
13/09/2006	R204	2007/08/02			Bond Future	8.7850	8.7520	(0.376)	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
13/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	47,016.0000	48,274.0000	2.676	0	0	0
13/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	50,677.0000	49,367.0000	(2.585)	0	0	0
13/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	30,927.0000	31,875.0000	3.065	0	0	0
13/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	38,484.0000	39,587.0000	2.866	0	0	0
13/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	32,474.0000	31,473.0000	(3.082)	0	0	0
13/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	36,893.0000	37,965.0000	2.906	0	0	0
13/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	42,726.0000	41,540.0000	(2.776)	0	0	0
13/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	40,880.0000	39,724.0000	(2.828)	0	0	0
13/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	39,089.0000	37,965.0000	(2.875)	0	0	0
13/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	40,113.0000	41,248.0000	2.830	0	0	0
13/09/2006	R207	2006/11/02			Bond Future	8.7780	8.7470	(0.353)	0.0000	0.0000	0
13/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	5,804.0000	6,800.0000	17.161	0	0	0
13/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	1,534.0000	1,901.0000	23.924	0	0	0
13/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	17,901.0000	16,067.0000	(10.245)	0	0	0
13/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,792.0000	6,587.0000	(15.465)	0	0	0
13/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,599.0000	1,213.0000	(24.140)	0	0	0
13/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	2,238.0000	2,734.0000	22.163	0	0	0
13/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	24,329.0000	22,308.0000	(8.307)	0	0	0
13/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	3,166.0000	3,813.0000	20.436	0	0	0
13/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	12,304.0000	10,749.0000	(12.638)	0	0	0
13/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,017.0000	1,279.0000	25.762	0	0	0
13/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	139,341.0000	137,140.0000	(1.580)	0	0	0
13/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	21,029.0000	19,090.0000	(9.221)	0	0	0
13/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	161,256.0000	159,054.0000	(1.366)	0	0	0
13/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	77.0000	104.0000	35.065	0	0	0
13/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	14,981.0000	13,275.0000	(11.388)	0	0	0
13/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	17,146.0000	18,961.0000	10.586	0	0	0
13/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	652.0000	832.0000	27.607	0	0	0
13/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	118,036.0000	115,834.0000	(1.866)	0	0	0
13/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	38,618.0000	36,443.0000	(5.632)	0	0	0
13/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	77,179.0000	74,977.0000	(2.853)	0	0	0
13/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	57,593.0000	55,393.0000	(3.820)	0	0	0
13/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	97,321.0000	95,120.0000	(2.262)	0	0	0
13/09/2006	R207	2007/02/01			Bond Future	8.7800	8.7470	(0.376)	0.0000	0.0000	0
13/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	44,201.0000	42,361.0000	(4.163)	0	0	0
13/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	52.0000	59.0000	13.462	0	0	0
13/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	28,339.0000	26,848.0000	(5.261)	0	0	0
13/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	9,604.0000	10,308.0000	7.330	0	0	0
13/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,068.0000	11,186.0000	(7.309)	0	0	0
13/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	33,199.0000	31,582.0000	(4.871)	0	0	0
13/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
13/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	13,312.0000	14,209.0000	6.738	0	0	0
13/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	181,914.0000	179,593.0000	(1.276)	0	0	0
13/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	27,334.0000	28,774.0000	5.268	0	0	0
13/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	138,056.0000	135,742.0000	(1.676)	0	0	0
13/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	10,748.0000	11,515.0000	7.136	0	0	0
13/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	159,665.0000	157,346.0000	(1.452)	0	0	0
13/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	26,077.0000	24,652.0000	(5.465)	0	0	0
13/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	14,735.0000	15,699.0000	6.542	0	0	0
13/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
13/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	30,713.0000	29,158.0000	(5.063)	0	0	0
13/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	5,888.0000	6,369.0000	8.169	0	0	0
13/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	173.0000	195.0000	12.717	0	0	0
13/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	11,984.0000	12,814.0000	6.926	0	0	0
13/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	117,124.0000	114,824.0000	(1.964)	0	0	0
13/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	23,929.0000	22,571.0000	(5.675)	0	0	0
13/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	2,909.0000	3,178.0000	9.247	0	0	0
13/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	96,974.0000	94,710.0000	(2.335)	0	0	0
13/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	503.0000	561.0000	11.531	0	0	0
13/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,285.0000	1,418.0000	10.350	0	0	0
13/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	60,079.0000	58,026.0000	(3.417)	0	0	0
13/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	77,835.0000	75,646.0000	(2.812)	0	0	0
13/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	19,978.0000	18,757.0000	(6.112)	0	0	0
13/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	17,868.0000	18,968.0000	6.156	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
13/09/2006	R207	2007/05/03				Bond Future	8.7750	8.7410	(0.387)	0.0000	0.0000	0
13/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	17,546.0000	16,594.0000	(5.426)	0	0	0	
13/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	16,465.0000	17,358.0000	5.424	0	0	0	
13/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	25,577.0000	26,787.0000	4.731	0	0	0	
13/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	35,892.0000	34,415.0000	(4.115)	0	0	0	
13/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	23,839.0000	22,678.0000	(4.870)	0	0	0	
13/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	33,022.0000	34,441.0000	4.297	0	0	0	
13/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	22,261.0000	23,364.0000	4.955	0	0	0	
13/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	27,503.0000	26,234.0000	(4.614)	0	0	0	
13/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	23,884.0000	25,041.0000	4.844	0	0	0	
13/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	25,627.0000	24,412.0000	(4.741)	0	0	0	
13/09/2006	R207	2007/08/02				Bond Future	8.7640	8.7310	(0.377)	0.0000	0.0000	0
13/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	20,630.0000	21,548.0000	4.450	0	0	0	
13/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	39,103.0000	37,739.0000	(3.488)	0	0	0	
13/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	29,854.0000	31,033.0000	3.949	0	0	0	
13/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	37,143.0000	38,494.0000	3.637	0	0	0	
13/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	27,375.0000	26,273.0000	(4.026)	0	0	0	
13/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	21,058.0000	20,129.0000	(4.412)	0	0	0	
13/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	30,978.0000	29,789.0000	(3.838)	0	0	0	
13/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	26,547.0000	27,639.0000	4.113	0	0	0	
13/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	28,172.0000	29,307.0000	4.029	0	0	0	
13/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	29,139.0000	27,993.0000	(3.933)	0	0	0	

Grand Total: **2,380**