



Derivatives High/Low Report

High/Low for 15/09/2006

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
15/09/2006	GOVI 2006/11/02			jGovi	235.0860	235.4280	0.145	0.0000	0.0000	901
15/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	51,996.0000	55,149.0000	6.064	0	0	0
15/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,136.0000	869.0000	(23.504)	0	0	0
15/09/2006	GOVI 2007/02/01			jGovi	240.1340	240.4820	0.145	0.0000	0.0000	0
15/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	829.0000	698.0000	(15.802)	0	0	0
15/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	102,169.0000	105,518.0000	3.278	0	0	0
15/09/2006	GOVI 2007/05/03			jGovi	245.4570	245.7970	0.139	0.0000	0.0000	0
15/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	107,254.0000	110,379.0000	2.914	0	0	0
15/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	2,684.0000	2,409.0000	(10.246)	0	0	0
15/09/2006	GOVI 2007/08/02			jGovi	250.9440	251.2650	0.128	0.0000	0.0000	0
15/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	109,864.0000	112,677.0000	2.560	0	0	0
15/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	5,424.0000	5,027.0000	(7.319)	0	0	0
15/09/2006	J153 2010/08/31			jSwap	9.3920	9.3710	(0.224)	0.0000	0.0000	0
15/09/2006	J157 2015/09/15			jSwap	9.1080	9.2350	1.394	0.0000	0.0000	0
15/09/2006	J186 2026/12/21			jSwap	9.0120	8.9450	(0.743)	0.0000	0.0000	0
15/09/2006	J194 2008/02/28			jSwap	9.2410	9.2200	(0.227)	0.0000	0.0000	0
15/09/2006	J201 2014/12/22			jSwap	9.2100	9.1850	(0.271)	0.0000	0.0000	0

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15/09/2006	J203	2017/09/15			jSwap	9.0620	9.1820	1.324	0.0000	0.0000	0
15/09/2006	J204	2018/12/21			jSwap	9.1040	9.0850	(0.209)	0.0000	0.0000	0
15/09/2006	J207	2020/01/15			jSwap	9.0980	9.0690	(0.319)	0.0000	0.0000	0
15/09/2006	JBAR	2005/12/21			jBar	8.2880	8.3040	0.193	0.0000	0.0000	0
15/09/2006	JFRA	2006/11/02			jFra	8.7590	8.7520	(0.080)	0.0000	0.0000	0
15/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,292.0000	4,275.0000	(0.396)	0	0	0
15/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/09/2006	JFRA	2007/02/01			jFra	9.2040	9.1990	(0.054)	0.0000	0.0000	0
15/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,182.0000	4,169.0000	(0.311)	0	0	0
15/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	29.0000	28.0000	(3.448)	0	0	0
15/09/2006	JFRA	2007/05/03			jFra	9.4470	9.4350	(0.127)	0.0000	0.0000	0
15/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	66.0000	67.0000	1.515	0	0	0
15/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,808.0000	4,780.0000	(0.582)	0	0	0
15/09/2006	JFRA	2007/08/02			jFra	9.5110	9.4500	(0.641)	0.0000	0.0000	0
15/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	5,021.0000	4,885.0000	(2.709)	0	0	0
15/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	124.0000	135.0000	8.871	0	0	0
15/09/2006	JFRA	2007/11/01			jFra	9.4700	9.4470	(0.243)	0.0000	0.0000	0
15/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,365.0000	5,311.0000	(1.007)	0	0	0
15/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	207.0000	212.0000	2.415	0	0	0
15/09/2006	JFRA	2008/02/07			jFra	9.4450	9.4210	(0.254)	0.0000	0.0000	0
15/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,240.0000	21,246.0000	0.028	0	0	0
15/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,997.0000	25,943.0000	(0.208)	0	0	0
15/09/2006	JN02	2006/11/02			jNote	9.3320	9.3100	(0.236)	0.0000	0.0000	0
15/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	114.0000	113.0000	(0.877)	0	0	0

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15/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,963.0000	37,569.0000	(1.038)	0	0	0
15/09/2006	JN02	2007/02/01			jNote	9.4210	9.3950	(0.276)	0.0000	0.0000	0
15/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,862.0000	9,012.0000	1.693	0	0	0
15/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,501.0000	16,181.0000	(1.939)	0	0	0
15/09/2006	JN02	2007/05/03			jNote	9.4490	9.4200	(0.307)	0.0000	0.0000	0
15/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,708.0000	17,398.0000	(1.751)	0	0	0
15/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,101.0000	14,315.0000	1.518	0	0	0
15/09/2006	JN02	2007/08/02			jNote	9.4420	9.4110	(0.328)	0.0000	0.0000	0
15/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,012.0000	17,254.0000	1.423	0	0	0
15/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,493.0000	20,173.0000	(1.562)	0	0	0
15/09/2006	JN05	2006/11/02			jNote	9.3280	9.3070	(0.225)	0.0000	0.0000	0
15/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
15/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	82,349.0000	81,559.0000	(0.959)	0	0	0
15/09/2006	JN05	2007/02/01			jNote	9.3560	9.3330	(0.246)	0.0000	0.0000	0
15/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	14,537.0000	14,001.0000	(3.687)	0	0	0
15/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	10,344.0000	10,717.0000	3.606	0	0	0
15/09/2006	JN05	2007/05/03			jNote	9.3540	9.3300	(0.257)	0.0000	0.0000	0
15/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	17,976.0000	17,441.0000	(2.976)	0	0	0
15/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	13,864.0000	14,276.0000	2.972	0	0	0
15/09/2006	JN05	2007/08/02			jNote	9.3370	9.3120	(0.268)	0.0000	0.0000	0
15/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	17,032.0000	17,481.0000	2.636	0	0	0
15/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	20,472.0000	19,933.0000	(2.633)	0	0	0
15/09/2006	JN10	2006/11/02			jNote	9.1320	9.1270	(0.055)	0.0000	0.0000	0
15/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
15/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	122,075.0000	121,828.0000	(0.202)	0	0	0
15/09/2006	JN10	2007/02/01			jNote	9.1380	9.1340	(0.044)	0.0000	0.0000	0
15/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	8,341.0000	8,399.0000	0.695	0	0	0

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15/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	17,282.0000	17,086.0000	(1.134)	0	0	0
15/09/2006	JN10	2007/05/03			jNote	9.1260	9.1220	(0.044)	0.0000	0.0000	0
15/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	12,055.0000	12,130.0000	0.622	0	0	0
15/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	20,220.0000	20,040.0000	(0.890)	0	0	0
15/09/2006	JN10	2007/08/02			jNote	9.1050	9.1000	(0.055)	0.0000	0.0000	0
15/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	22,272.0000	22,068.0000	(0.916)	0	0	0
15/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	15,462.0000	15,579.0000	0.757	0	0	0
15/09/2006	JROD	2006/09/29			jRod	7.5170	7.5130	(0.053)	0.0000	0.0000	0
15/09/2006	JROD	2006/10/31			jRod	7.8240	7.8210	(0.038)	0.0000	0.0000	0
15/09/2006	JROD	2006/11/30			jRod	8.1200	8.1200	-	0.0000	0.0000	0
15/09/2006	JROD	2006/12/29			jRod	7.9850	7.9880	0.038	0.0000	0.0000	0
15/09/2006	JROD	2007/01/31			jRod	8.2830	8.2870	0.048	0.0000	0.0000	0
15/09/2006	JROD	2007/02/28			jRod	8.5150	8.5190	0.047	0.0000	0.0000	0
15/09/2006	JROD	2007/03/30			jRod	8.3350	8.3370	0.024	0.0000	0.0000	0
15/09/2006	JROD	2007/04/30			jRod	8.5710	8.5710	-	0.0000	0.0000	0
15/09/2006	JROD	2007/05/31			jRod	8.7780	8.7760	(0.023)	0.0000	0.0000	0
15/09/2006	R153	2006/11/02			Bond Future	8.8400	8.8100	(0.339)	0.0000	0.0000	418
15/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,850.0000	8,205.0000	(7.288)	0	0	0
15/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,748.0000	6,135.0000	6.733	0	0	0
15/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,468.0000	11,047.0000	5.531	0	0	0
15/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,585.0000	2,299.0000	(11.064)	0	0	0
15/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	278.0000	307.0000	10.432	0	0	0
15/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	47,339.0000	46,307.0000	(2.180)	0	0	0

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15/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	29,658.0000	28,654.0000	(3.385)	0	0	0
15/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,221.0000	2,405.0000	8.285	0	0	0
15/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,584.0000	17,330.0000	4.498	0	0	0
15/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,743.0000	14,894.0000	(5.393)	0	0	0
15/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
15/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,979.0000	4,525.0000	(9.118)	0	0	0
15/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	56,436.0000	55,403.0000	(1.830)	0	0	0
15/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,658.0000	2,871.0000	8.014	0	0	0
15/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,518.0000	20,576.0000	(4.378)	0	0	101
15/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	65,629.0000	64,596.0000	(1.574)	0	0	0
15/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
15/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,435.0000	13,615.0000	(5.681)	0	0	0
15/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	982.0000	1,073.0000	9.267	0	0	0
15/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	38,367.0000	37,341.0000	(2.674)	0	0	0
15/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	56.0000	63.0000	12.500	0	0	0
15/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,188.0000	12,399.0000	(5.983)	0	0	0
15/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,152.0000	3,396.0000	7.741	0	0	0
15/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	84,290.0000	83,257.0000	(1.226)	0	0	0
15/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	74,914.0000	73,881.0000	(1.379)	0	0	0
15/09/2006	R153	2007/02/01			Bond Future	8.9700	8.7360	(2.609)	0.0000	0.0000	0
15/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,993.0000	11,879.0000	(25.724)	0	0	0
15/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,970.0000	8,641.0000	(27.811)	0	0	0
15/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	8,887.0000	12,334.0000	38.787	0	0	0
15/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	12,935.0000	17,166.0000	32.710	0	0	0
15/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	49,016.0000	41,850.0000	(14.620)	0	0	0
15/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	82.0000	180.0000	119.512	0	0	0
15/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	6,298.0000	9,098.0000	44.459	0	0	0
15/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	33,593.0000	27,246.0000	(18.894)	0	0	0
15/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	19,914.0000	15,154.0000	(23.903)	0	0	0
15/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	65,802.0000	58,340.0000	(11.340)	0	0	0
15/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	1,827.0000	3,040.0000	66.393	0	0	0
15/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	22,089.0000	17,011.0000	(22.989)	0	0	0

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15/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	430.0000	824.0000	91.628	0	0	0
15/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	3,392.0000	5,265.0000	55.218	0	0	0
15/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	196.0000	400.0000	104.082	0	0	0
15/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	26,862.0000	21,175.0000	(21.171)	0	0	0
15/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	57,309.0000	49,954.0000	(12.834)	0	0	0
15/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	5,201.0000	7,682.0000	47.702	0	0	0
15/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	875.0000	1,578.0000	80.343	0	0	0
15/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	83,184.0000	75,641.0000	(9.068)	0	0	0
15/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	41,012.0000	34,155.0000	(16.719)	0	0	0
15/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,852.0000	6,229.0000	(29.632)	0	0	0
15/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	12.0000	29.0000	141.667	0	0	0
15/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	5,735.0000	8,375.0000	46.033	0	0	0
15/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	74,438.0000	66,921.0000	(10.098)	0	0	0
15/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	32.0000	75.0000	134.375	0	0	0
15/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	17,814.0000	22,751.0000	27.714	0	0	0
15/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	20,986.0000	16,066.0000	(23.444)	0	0	0
15/09/2006	R153	2007/05/03			Bond Future	8.7480	8.7120	(0.412)	0.0000	0.0000	0
15/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	15,037.0000	14,472.0000	(3.757)	0	0	0
15/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,098.0000	15,627.0000	3.504	0	0	0
15/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	15,818.0000	15,235.0000	(3.686)	0	0	0
15/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,359.0000	14,870.0000	3.559	0	0	0
15/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,860.0000	16,406.0000	3.443	0	0	0
15/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	14,282.0000	13,734.0000	(3.837)	0	0	0
15/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,636.0000	12,077.0000	3.790	0	0	0
15/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	19,200.0000	18,547.0000	(3.401)	0	0	0
15/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,134.0000	19,751.0000	3.225	0	0	0
15/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	11,514.0000	11,037.0000	(4.143)	0	0	0
15/09/2006	R153	2007/08/02			Bond Future	8.7080	8.6730	(0.402)	0.0000	0.0000	0
15/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	18,303.0000	17,790.0000	(2.803)	0	0	0
15/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,077.0000	18,554.0000	2.639	0	0	0
15/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,497.0000	19,998.0000	2.570	0	0	0
15/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	16,898.0000	16,409.0000	(2.894)	0	0	0
15/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,779.0000	19,268.0000	2.604	0	0	0
15/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	17,591.0000	17,090.0000	(2.848)	0	0	0

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15/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,434.0000	15,862.0000	2.773	0	0	0
15/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	21,338.0000	20,775.0000	(2.638)	0	0	0
15/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,530.0000	23,081.0000	2.446	0	0	0
15/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	14,309.0000	13,869.0000	(3.075)	0	0	0
15/09/2006	R157	2006/11/02			Bond Future	8.8200	8.7900	(0.340)	0.0000	0.0000	4
15/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	44,052.0000	42,103.0000	(4.424)	0	0	0
15/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
15/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	21,886.0000	20,419.0000	(6.703)	0	0	20
15/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,230.0000	2,437.0000	9.283	0	0	0
15/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	22,758.0000	24,002.0000	5.466	0	0	0
15/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	119,742.0000	117,586.0000	(1.801)	0	0	0
15/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	99,720.0000	97,566.0000	(2.160)	0	0	0
15/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	131.0000	146.0000	11.450	0	0	0
15/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24.0000	27.0000	12.500	0	0	0
15/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	29,209.0000	27,526.0000	(5.762)	0	0	100
15/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	9,602.0000	10,291.0000	7.176	0	0	20
15/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,931.0000	30,184.0000	(5.471)	0	0	0
15/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,953.0000	6,426.0000	7.946	0	0	0
15/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,990.0000	5,400.0000	8.216	0	0	0
15/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	80,165.0000	78,024.0000	(2.671)	0	0	171
15/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	8,257.0000	8,870.0000	7.424	0	0	0
15/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,922.0000	9,010.0000	(9.192)	0	0	0
15/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,184.0000	22,641.0000	(6.380)	0	0	0
15/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,041.0000	7,583.0000	7.698	0	0	0
15/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	642.0000	709.0000	10.436	0	0	0
15/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	61,387.0000	59,298.0000	(3.403)	0	0	0
15/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,028.0000	867.0000	(15.661)	0	0	0
15/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,389.0000	2,070.0000	(13.353)	0	0	0
15/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,626.0000	25,011.0000	(6.065)	0	0	0
15/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	65,507.0000	67,503.0000	3.047	0	0	0
15/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	12,689.0000	13,535.0000	6.667	0	0	0
15/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	49,976.0000	51,814.0000	3.678	0	0	0
15/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,122.0000	4,551.0000	(11.148)	0	0	0
15/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	35,498.0000	37,083.0000	4.465	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
15/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	140,172.0000	138,016.0000	(1.538)	0	0	0
15/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	161,003.0000	158,847.0000	(1.339)	0	0	0
15/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	17,728.0000	16,418.0000	(7.389)	0	0	0
15/09/2006	R157	2007/02/01			Bond Future	8.8450	8.7770	(0.769)	0.0000	0.0000	0
15/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	59,093.0000	62,669.0000	6.051	0	0	0
15/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,418.0000	1,685.0000	18.829	0	0	0
15/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,745.0000	32,882.0000	(8.010)	0	0	0
15/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,233.0000	4,891.0000	15.545	0	0	250
15/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	100,491.0000	95,983.0000	(4.486)	0	0	0
15/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,011.0000	36,945.0000	(7.663)	0	0	0
15/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	10,983.0000	9,784.0000	(10.917)	0	0	150
15/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	18,430.0000	20,341.0000	10.369	0	0	0
15/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	672.0000	811.0000	20.685	0	0	0
15/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	15,537.0000	17,246.0000	11.000	0	0	0
15/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	72,795.0000	68,679.0000	(5.654)	0	0	0
15/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,835.0000	34,870.0000	(7.837)	0	0	0
15/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	119,284.0000	114,649.0000	(3.886)	0	0	0
15/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	52,212.0000	48,660.0000	(6.803)	0	0	0
15/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	19,985.0000	21,998.0000	10.073	0	0	0
15/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	9,607.0000	10,830.0000	12.730	0	0	0
15/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	12,949.0000	14,458.0000	11.653	0	0	150
15/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,773.0000	3,244.0000	16.985	0	0	0
15/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	82,669.0000	78,366.0000	(5.205)	0	0	0
15/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	16,947.0000	18,757.0000	10.680	0	0	0
15/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,741.0000	30,980.0000	(8.183)	0	0	0
15/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	44,634.0000	41,369.0000	(7.315)	0	0	0
15/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,478.0000	6,281.0000	14.659	0	0	0
15/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,197.0000	20,128.0000	(9.321)	0	0	0
15/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	32,990.0000	35,695.0000	8.199	0	0	0
15/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	66,554.0000	62,583.0000	(5.967)	0	0	0
15/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	69,721.0000	73,533.0000	5.468	0	0	0
15/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	295.0000	361.0000	22.373	0	0	0
15/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	138,817.0000	134,109.0000	(3.392)	0	0	0
15/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,207.0000	14,573.0000	(10.082)	0	0	0

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15/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	44,150.0000	47,291.0000	7.114	0	0	0
15/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	56,512.0000	60,022.0000	6.211	0	0	0
15/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,411.0000	7,449.0000	(11.437)	0	0	0
15/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,732.0000	10,468.0000	(10.774)	0	0	0
15/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	23,308.0000	25,525.0000	9.512	0	0	0
15/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,984.0000	27,427.0000	(8.528)	0	0	0
15/09/2006	R157	2007/05/03			Bond Future	8.8010	8.7680	(0.375)	0.0000	0.0000	0
15/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	44,785.0000	43,397.0000	(3.099)	0	0	0
15/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	29,765.0000	30,793.0000	3.454	0	0	0
15/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	36,722.0000	35,483.0000	(3.374)	0	0	0
15/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	23,899.0000	24,778.0000	3.678	0	0	0
15/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	31,360.0000	32,425.0000	3.396	0	0	0
15/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	34,867.0000	33,664.0000	(3.450)	0	0	0
15/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	40,090.0000	41,342.0000	3.123	0	0	0
15/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	26,529.0000	25,514.0000	(3.826)	0	0	0
15/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	33,005.0000	34,108.0000	3.342	0	0	0
15/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	33,074.0000	31,909.0000	(3.522)	0	0	0
15/09/2006	R157	2007/08/02			Bond Future	8.7850	8.7520	(0.376)	0.0000	0.0000	0
15/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	38,748.0000	39,816.0000	2.756	0	0	0
15/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	47,225.0000	48,441.0000	2.575	0	0	0
15/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	37,169.0000	38,208.0000	2.795	0	0	0
15/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	42,886.0000	41,709.0000	(2.744)	0	0	0
15/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	50,556.0000	49,261.0000	(2.562)	0	0	0
15/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	41,098.0000	39,951.0000	(2.791)	0	0	0
15/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	31,250.0000	32,171.0000	2.947	0	0	0
15/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	32,916.0000	31,917.0000	(3.035)	0	0	0
15/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	25,268.0000	26,388.0000	4.432	0	0	0
15/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	24,263.0000	23,167.0000	(4.517)	0	0	0
15/09/2006	R186	2006/11/02			Bond Future	8.5740	8.5430	(0.362)	0.0000	0.0000	59
15/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	51,893.0000	54,422.0000	4.873	0	0	0
15/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	18,256.0000	19,590.0000	7.307	0	0	0
15/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	262,380.0000	259,010.0000	(1.284)	0	0	0
15/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,325.0000	24,290.0000	(7.730)	0	0	0

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15/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	7,049.0000	6,207.0000	(11.945)	0	0	0
15/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	14,206.0000	12,818.0000	(9.771)	0	0	0
15/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	9,685.0000	10,521.0000	8.632	0	0	0
15/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	33,061.0000	35,043.0000	5.995	0	0	0
15/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	39,994.0000	37,459.0000	(6.338)	0	0	0
15/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	48,342.0000	45,592.0000	(5.689)	0	0	0
15/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	6,673.0000	7,293.0000	9.291	0	0	0
15/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	158,211.0000	154,844.0000	(2.128)	0	0	0
15/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
15/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
15/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	191,644.0000	188,274.0000	(1.758)	0	0	0
15/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,814.0000	3,110.0000	10.519	0	0	0
15/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	126,078.0000	122,725.0000	(2.659)	0	0	0
15/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	95,587.0000	92,304.0000	(3.435)	0	0	0
15/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	129.0000	145.0000	12.403	0	0	0
15/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	723.0000	810.0000	12.033	0	0	0
15/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	67,699.0000	64,626.0000	(4.539)	0	0	0
15/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	226,353.0000	222,983.0000	(1.489)	0	0	0
15/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	44,022.0000	41,374.0000	(6.015)	0	0	0
15/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	8,053.0000	8,776.0000	8.978	0	0	0
15/09/2006	R186	2007/02/01			Bond Future	8.5690	8.5380	(0.362)	0.0000	0.0000	0
15/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	86.0000	95.0000	10.465	0	0	0
15/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	35,199.0000	36,711.0000	4.296	0	0	0
15/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	21,599.0000	20,445.0000	(5.343)	0	0	0
15/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	24,874.0000	26,083.0000	4.860	0	0	0
15/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	54,464.0000	52,320.0000	(3.937)	0	0	0
15/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	42,682.0000	40,842.0000	(4.311)	0	0	0
15/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	49,810.0000	51,684.0000	3.762	0	0	0
15/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	66,736.0000	68,934.0000	3.294	0	0	0
15/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	30,522.0000	29,044.0000	(4.842)	0	0	0
15/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	260,075.0000	256,730.0000	(1.286)	0	0	0
15/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	158,213.0000	154,990.0000	(2.037)	0	0	0
15/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	7,287.0000	7,765.0000	6.560	0	0	0

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15/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,598.0000	1,728.0000	8.135	0	0	0
15/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	255.0000	279.0000	9.412	0	0	0
15/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	101,018.0000	98,144.0000	(2.845)	0	0	0
15/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	224,509.0000	221,180.0000	(1.483)	0	0	0
15/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	61,416.0000	59,122.0000	(3.735)	0	0	0
15/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	3,427.0000	3,684.0000	7.499	0	0	0
15/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,031.0000	124,935.0000	(2.418)	0	0	0
15/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	77,464.0000	74,888.0000	(3.325)	0	0	0
15/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	674.0000	733.0000	8.754	0	0	0
15/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	20,536.0000	21,594.0000	5.152	0	0	0
15/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	190,488.0000	187,195.0000	(1.729)	0	0	0
15/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	13,514.0000	14,290.0000	5.742	0	0	0
15/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	22,581.0000	23,714.0000	5.017	0	0	0
15/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,797.0000	55,576.0000	(3.843)	0	0	0
15/09/2006	R186	2007/05/03			Bond Future	8.5580	8.5270	(0.362)	0.0000	0.0000	0
15/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	61,218.0000	63,079.0000	3.040	0	0	0
15/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	51,261.0000	49,559.0000	(3.320)	0	0	0
15/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	47,874.0000	49,454.0000	3.300	0	0	0
15/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	70,177.0000	68,139.0000	(2.904)	0	0	0
15/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	50,401.0000	52,037.0000	3.246	0	0	0
15/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	36,358.0000	37,659.0000	3.578	0	0	0
15/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	57,113.0000	55,299.0000	(3.176)	0	0	0
15/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	45,421.0000	46,945.0000	3.355	0	0	0
15/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	54,131.0000	52,374.0000	(3.246)	0	0	0
15/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	40,862.0000	39,385.0000	(3.615)	0	0	0
15/09/2006	R186	2007/08/02			Bond Future	8.5440	8.5130	(0.363)	0.0000	0.0000	0
15/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	58,380.0000	56,729.0000	(2.828)	0	0	0
15/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	59,022.0000	60,695.0000	2.835	0	0	0
15/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	56,501.0000	58,126.0000	2.876	0	0	0
15/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	47,961.0000	46,501.0000	(3.044)	0	0	0
15/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	61,224.0000	59,524.0000	(2.777)	0	0	0
15/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	64,165.0000	62,417.0000	(2.724)	0	0	0
15/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	69,692.0000	71,557.0000	2.676	0	0	0
15/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	54,041.0000	55,617.0000	2.916	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
15/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	44,819.0000	46,202.0000	3.086	0	0	0
15/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	76,930.0000	74,989.0000	(2.523)	0	0	0
15/09/2006	R194	2006/11/02			Bond Future	8.9620	8.9250	(0.413)	0.0000	0.0000	0
15/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,944.0000	11,498.0000	(3.734)	0	0	0
15/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,302.0000	20,848.0000	(2.131)	0	0	0
15/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,153.0000	17,700.0000	(2.495)	0	0	0
15/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,024.0000	14,571.0000	(3.015)	0	0	0
15/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,833.0000	30,380.0000	(1.469)	0	0	0
15/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
15/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	794.0000	876.0000	10.327	0	0	0
15/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,257.0000	36,803.0000	(1.219)	0	0	0
15/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,643.0000	27,189.0000	(1.642)	0	0	0
15/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	52.0000	59.0000	13.462	0	0	0
15/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,038.0000	33,584.0000	(1.334)	0	0	0
15/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,863.0000	5,492.0000	(6.328)	0	0	0
15/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,465.0000	24,012.0000	(1.852)	0	0	0
15/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	217.0000	245.0000	12.903	0	0	0
15/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,401.0000	5,043.0000	(6.628)	0	0	0
15/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,000.0000	8,574.0000	(4.733)	0	0	0
15/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	949.0000	1,045.0000	10.116	0	0	0
15/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,344.0000	5,961.0000	(6.037)	0	0	0
15/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	657.0000	728.0000	10.807	0	0	0
15/09/2006	R194	2007/02/01			Bond Future	9.0400	8.9940	(0.509)	0.0000	0.0000	0
15/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
15/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	17.0000	20.0000	17.647	0	0	0
15/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
15/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,280.0000	22,823.0000	(1.963)	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
15/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,332.0000	12,906.0000	(3.195)	0	0	0
15/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,056.0000	30,597.0000	(1.478)	0	0	0
15/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	326.0000	359.0000	10.123	0	0	0
15/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,451.0000	27,992.0000	(1.613)	0	0	0
15/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	172.0000	191.0000	11.047	0	0	0
15/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,728.0000	15,288.0000	(2.798)	0	0	0
15/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	651.0000	708.0000	8.756	0	0	0
15/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,117.0000	10,715.0000	(3.616)	0	0	0
15/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,857.0000	25,399.0000	(1.771)	0	0	0
15/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,724.0000	20,269.0000	(2.196)	0	0	0
15/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,164.0000	1,254.0000	7.732	0	0	0
15/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,100.0000	8,730.0000	(4.066)	0	0	0
15/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,201.0000	17,751.0000	(2.472)	0	0	0
15/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	85.0000	96.0000	12.941	0	0	0
15/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,067.0000	5,769.0000	(4.912)	0	0	0
15/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,878.0000	3,048.0000	5.907	0	0	0
15/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	40.0000	45.0000	12.500	0	0	0
15/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,781.0000	5,491.0000	(5.016)	0	0	0
15/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,364.0000	6,057.0000	(4.824)	0	0	0
15/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,458.0000	2,611.0000	6.225	0	0	0
15/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,663.0000	2,824.0000	6.046	0	0	0
15/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,315.0000	6,983.0000	(4.539)	0	0	0
15/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,900.0000	2,028.0000	6.737	0	0	0
15/09/2006	R194	2007/05/03			Bond Future	9.0420	8.9900	(0.575)	0.0000	0.0000	0
15/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,862.0000	5,047.0000	3.805	0	0	0
15/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,374.0000	5,161.0000	(3.964)	0	0	0
15/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,049.0000	5,239.0000	3.763	0	0	0
15/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,575.0000	5,357.0000	(3.910)	0	0	0
15/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,161.0000	4,326.0000	3.965	0	0	0
15/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,178.0000	4,970.0000	(4.017)	0	0	0
15/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,240.0000	5,434.0000	3.702	0	0	0
15/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,425.0000	6,189.0000	(3.673)	0	0	0
15/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,440.0000	4,251.0000	(4.257)	0	0	0
15/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,049.0000	6,262.0000	3.521	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
15/09/2006	R194	2007/08/02			Bond Future	8.9920	8.9370	(0.612)	0.0000	0.0000	0
15/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,655.0000	5,787.0000	2.334	0	0	0
15/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,309.0000	6,451.0000	2.251	0	0	0
15/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,608.0000	5,462.0000	(2.603)	0	0	0
15/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,446.0000	6,590.0000	2.234	0	0	0
15/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,266.0000	6,109.0000	(2.506)	0	0	0
15/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,972.0000	6,805.0000	(2.395)	0	0	0
15/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,131.0000	5,976.0000	(2.528)	0	0	0
15/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,403.0000	6,244.0000	(2.483)	0	0	0
15/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,175.0000	6,315.0000	2.267	0	0	0
15/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,009.0000	7,161.0000	2.169	0	0	0
15/09/2006	R201	2006/11/02			Bond Future	8.8010	8.7690	(0.364)	0.0000	0.0000	26
15/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,433.0000	19,096.0000	(6.543)	0	0	0
15/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	18,788.0000	19,877.0000	5.796	0	0	0
15/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	8,071.0000	8,689.0000	7.657	0	0	0
15/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,512.0000	6,772.0000	(9.851)	0	0	0
15/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	16,738.0000	15,527.0000	(7.235)	0	0	0
15/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,974.0000	6,465.0000	8.219	0	0	0
15/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,861.0000	3,403.0000	(11.862)	0	0	0
15/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	138.0000	155.0000	12.319	0	0	0
15/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	126,424.0000	124,596.0000	(1.446)	0	0	0
15/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
15/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	29,070.0000	30,440.0000	4.713	0	0	0
15/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	109,962.0000	108,133.0000	(1.663)	0	0	0
15/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,502.0000	12,427.0000	(7.962)	0	0	0
15/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	10,586.0000	11,339.0000	7.113	0	0	0
15/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,975.0000	2,171.0000	9.924	0	0	0
15/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,529.0000	17,253.0000	(6.887)	0	0	0
15/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	77,971.0000	76,146.0000	(2.341)	0	0	0
15/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	34,072.0000	32,439.0000	(4.793)	0	0	0
15/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	93,808.0000	91,980.0000	(1.949)	0	0	0
15/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	62,515.0000	60,704.0000	(2.897)	0	0	0
15/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	27.0000	31.0000	14.815	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
15/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
15/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,078.0000	5,510.0000	8.507	0	0	0
15/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,450.0000	21,053.0000	(6.223)	0	0	0
15/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	47,700.0000	45,939.0000	(3.692)	0	0	0
15/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	603.0000	671.0000	11.277	0	0	0
15/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,971.0000	7,524.0000	7.933	0	0	0
15/09/2006	R201	2007/02/01			Bond Future	8.8040	8.7710	(0.375)	0.0000	0.0000	0
15/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	123,738.0000	121,902.0000	(1.484)	0	0	0
15/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	92.0000	101.0000	9.783	0	0	0
15/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	16,268.0000	17,025.0000	4.653	0	0	0
15/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	36,077.0000	37,281.0000	3.337	0	0	0
15/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	535.0000	581.0000	8.598	0	0	0
15/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,065.0000	15,251.0000	(5.067)	0	0	0
15/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,916.0000	23,828.0000	(4.367)	0	0	0
15/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	77,491.0000	75,738.0000	(2.262)	0	0	0
15/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	13,792.0000	14,469.0000	4.909	0	0	0
15/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	11,564.0000	10,923.0000	(5.543)	0	0	0
15/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	26,934.0000	27,965.0000	3.828	0	0	0
15/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,139.0000	1,231.0000	8.077	0	0	0
15/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,107.0000	26,939.0000	(4.156)	0	0	0
15/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	231.0000	253.0000	9.524	0	0	0
15/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	107,825.0000	106,001.0000	(1.692)	0	0	0
15/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	63,398.0000	61,720.0000	(2.647)	0	0	0
15/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	18,977.0000	19,815.0000	4.416	0	0	0
15/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	92,365.0000	90,566.0000	(1.948)	0	0	0
15/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,999.0000	20,992.0000	(4.577)	0	0	0
15/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	12,643.0000	13,281.0000	5.046	0	0	0
15/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,247.0000	2,414.0000	7.432	0	0	0
15/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,807.0000	28,600.0000	(4.049)	0	0	0
15/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	15,000.0000	15,718.0000	4.787	0	0	0
15/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,644.0000	49,089.0000	(3.070)	0	0	0
15/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,397.0000	38,002.0000	(3.541)	0	0	0
15/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,421.0000	4,711.0000	6.560	0	0	0
15/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	7,835.0000	8,285.0000	5.743	0	0	0
15/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,477.0000	25,349.0000	(4.260)	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
15/09/2006	R201	2007/05/03			Bond Future	8.7970	8.7640	(0.375)	0.0000	0.0000	0
15/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	28,151.0000	27,196.0000	(3.392)	0	0	0
15/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	25,579.0000	26,429.0000	3.323	0	0	0
15/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	29,623.0000	28,638.0000	(3.325)	0	0	0
15/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	24,306.0000	25,127.0000	3.378	0	0	0
15/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	32,534.0000	33,530.0000	3.061	0	0	0
15/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	26,892.0000	27,771.0000	3.269	0	0	0
15/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	21,524.0000	20,716.0000	(3.754)	0	0	0
15/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	26,728.0000	25,802.0000	(3.465)	0	0	0
15/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	19,616.0000	20,321.0000	3.594	0	0	0
15/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	36,008.0000	34,908.0000	(3.055)	0	0	0
15/09/2006	R201	2007/08/02			Bond Future	8.7840	8.7510	(0.376)	0.0000	0.0000	0
15/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	30,564.0000	29,677.0000	(2.902)	0	0	0
15/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	31,418.0000	32,295.0000	2.791	0	0	0
15/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	24,176.0000	24,908.0000	3.028	0	0	0
15/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	36,888.0000	37,861.0000	2.638	0	0	0
15/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	25,439.0000	24,649.0000	(3.105)	0	0	0
15/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	33,372.0000	32,436.0000	(2.805)	0	0	0
15/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	39,488.0000	38,456.0000	(2.613)	0	0	0
15/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	31,947.0000	31,036.0000	(2.852)	0	0	0
15/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	30,130.0000	30,982.0000	2.828	0	0	0
15/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	28,874.0000	29,702.0000	2.868	0	0	0
15/09/2006	R203	2006/11/02			Bond Future	8.7500	8.7180	(0.366)	0.0000	0.0000	0
15/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	30.0000	36.0000	20.000	0	0	0
15/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	222.0000	262.0000	18.018	0	0	0
15/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
15/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	52,735.0000	50,608.0000	(4.033)	0	0	0
15/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	89,642.0000	87,476.0000	(2.416)	0	0	0
15/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	70,887.0000	68,727.0000	(3.047)	0	0	0
15/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	108,872.0000	106,706.0000	(1.989)	0	0	0
15/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	35,707.0000	33,712.0000	(5.587)	0	0	0
15/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,111.0000	1,282.0000	15.392	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
15/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,502.0000	16,929.0000	(8.502)	0	0	0
15/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,922.0000	4,422.0000	12.749	0	0	0
15/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,986.0000	12,621.0000	(9.760)	0	0	0
15/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,017.0000	19,351.0000	(7.927)	0	0	0
15/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	128,568.0000	126,402.0000	(1.685)	0	0	0
15/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	7,196.0000	7,996.0000	11.117	0	0	0
15/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,200.0000	9,060.0000	(11.176)	0	0	0
15/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,156.0000	14,683.0000	(9.117)	0	0	0
15/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	5,947.0000	6,640.0000	11.653	0	0	0
15/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	148,739.0000	146,573.0000	(1.456)	0	0	0
15/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	10,200.0000	11,226.0000	10.059	0	0	0
15/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	4,858.0000	5,451.0000	12.207	0	0	0
15/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	169,397.0000	167,231.0000	(1.279)	0	0	0
15/09/2006	R203	2007/02/01			Bond Future	8.7530	8.7210	(0.366)	0.0000	0.0000	0
15/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	150.0000	168.0000	12.000	0	0	0
15/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,716.0000	2,964.0000	9.131	0	0	0
15/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	10,322.0000	11,045.0000	7.004	0	0	0
15/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,669.0000	52,782.0000	(3.452)	0	0	0
15/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	71,190.0000	69,176.0000	(2.829)	0	0	0
15/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	39,890.0000	38,205.0000	(4.224)	0	0	0
15/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,378.0000	25,965.0000	(5.161)	0	0	0
15/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	448.0000	499.0000	11.384	0	0	0
15/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	107,574.0000	105,458.0000	(1.967)	0	0	0
15/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	5,587.0000	6,038.0000	8.072	0	0	0
15/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	88,951.0000	86,867.0000	(2.343)	0	0	0
15/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,174.0000	1,295.0000	10.307	0	0	0
15/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,184.0000	23,833.0000	(5.365)	0	0	0
15/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	26,600.0000	27,961.0000	5.117	0	0	0
15/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	11,531.0000	12,315.0000	6.799	0	0	0
15/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,327.0000	9,553.0000	(7.495)	0	0	0
15/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,501.0000	16,407.0000	(6.251)	0	0	0
15/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	43.0000	49.0000	13.953	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
15/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	17,301.0000	18,342.0000	6.017	0	0	0
15/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	12,832.0000	13,679.0000	6.601	0	0	0
15/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	166,919.0000	164,784.0000	(1.279)	0	0	0
15/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
15/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
15/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	14,227.0000	15,138.0000	6.403	0	0	0
15/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,123.0000	19,899.0000	(5.795)	0	0	0
15/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,099.0000	21,811.0000	(5.576)	0	0	0
15/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	126,837.0000	124,707.0000	(1.679)	0	0	0
15/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	146,631.0000	144,497.0000	(1.455)	0	0	0
15/09/2006	R203	2007/05/03			Bond Future	8.7440	8.7110	(0.377)	0.0000	0.0000	0
15/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	31,047.0000	32,390.0000	4.326	0	0	0
15/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	20,522.0000	21,557.0000	5.043	0	0	0
15/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	14,920.0000	15,750.0000	5.563	0	0	0
15/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	23,420.0000	22,282.0000	(4.859)	0	0	0
15/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	14,408.0000	13,578.0000	(5.761)	0	0	0
15/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	31,140.0000	29,797.0000	(4.313)	0	0	0
15/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	22,102.0000	23,188.0000	4.914	0	0	0
15/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	20,080.0000	19,045.0000	(5.154)	0	0	0
15/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	21,707.0000	20,621.0000	(5.003)	0	0	0
15/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	23,752.0000	24,891.0000	4.795	0	0	0
15/09/2006	R203	2007/08/02			Bond Future	8.7290	8.6970	(0.367)	0.0000	0.0000	0
15/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	34,800.0000	33,575.0000	(3.520)	0	0	0
15/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	18,424.0000	17,601.0000	(4.467)	0	0	0
15/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	27,406.0000	26,342.0000	(3.882)	0	0	0
15/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	35,796.0000	37,052.0000	3.509	0	0	0
15/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	25,522.0000	26,538.0000	3.981	0	0	0
15/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	19,793.0000	20,647.0000	4.315	0	0	0
15/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	28,727.0000	29,824.0000	3.819	0	0	0
15/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	25,736.0000	24,713.0000	(3.975)	0	0	0
15/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	24,136.0000	23,153.0000	(4.073)	0	0	0
15/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	27,097.0000	28,153.0000	3.897	0	0	0
15/09/2006	R204	2006/11/02			Bond Future	8.7320	8.7010	(0.355)	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
15/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	11,902.0000	12,759.0000	7.200	0	0	0
15/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,761.0000	16,409.0000	(7.612)	0	0	0
15/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	15,406.0000	16,433.0000	6.666	0	0	0
15/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,126.0000	12,944.0000	(8.368)	0	0	0
15/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	178,600.0000	176,391.0000	(1.237)	0	0	0
15/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	156,472.0000	154,262.0000	(1.412)	0	0	0
15/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	24,336.0000	22,742.0000	(6.550)	0	0	0
15/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	958.0000	1,062.0000	10.856	0	0	0
15/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	55,048.0000	52,943.0000	(3.824)	0	0	0
15/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	10,346.0000	11,120.0000	7.481	0	0	0
15/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,802.0000	18,367.0000	(7.247)	0	0	0
15/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	26,400.0000	27,827.0000	5.405	0	0	0
15/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	134,916.0000	132,707.0000	(1.637)	0	0	0
15/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	7,588.0000	6,806.0000	(10.306)	0	0	0
15/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	7,631.0000	8,246.0000	8.059	0	0	0
15/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,064.0000	3,356.0000	9.530	0	0	0
15/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	93,498.0000	91,294.0000	(2.357)	0	0	0
15/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	224.0000	250.0000	11.607	0	0	0
15/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	73,741.0000	71,559.0000	(2.959)	0	0	0
15/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	113,922.0000	111,713.0000	(1.939)	0	0	0
15/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	44.0000	49.0000	11.364	0	0	0
15/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	8,922.0000	9,616.0000	7.779	0	0	0
15/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
15/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	38,222.0000	36,304.0000	(5.018)	0	0	0
15/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	21,994.0000	20,478.0000	(6.893)	0	0	0
15/09/2006	R204	2007/02/01			Bond Future	8.7320	8.7000	(0.366)	0.0000	0.0000	0
15/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	156.0000	170.0000	8.974	0	0	0
15/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,605.0000	152,365.0000	(1.449)	0	0	0
15/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	23,097.0000	24,098.0000	4.334	0	0	0
15/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	58.0000	63.0000	8.621	0	0	0
15/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,891.0000	27,636.0000	(4.344)	0	0	0
15/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	176,310.0000	174,060.0000	(1.276)	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
15/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	21,382.0000	22,333.0000	4.448	0	0	0
15/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,731.0000	29,427.0000	(4.243)	0	0	0
15/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	6,699.0000	7,107.0000	6.090	0	0	0
15/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,470.0000	24,313.0000	(4.543)	0	0	0
15/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	26,736.0000	27,833.0000	4.103	0	0	0
15/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	18,164.0000	19,018.0000	4.702	0	0	0
15/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,149.0000	58,302.0000	(3.071)	0	0	0
15/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,679.0000	33,277.0000	(4.043)	0	0	0
15/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	11,538.0000	12,155.0000	5.348	0	0	0
15/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	18,538.0000	17,610.0000	(5.006)	0	0	0
15/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	37,142.0000	38,469.0000	3.573	0	0	0
15/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,287.0000	44,649.0000	(3.539)	0	0	0
15/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,495.0000	3,737.0000	6.924	0	0	0
15/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	133,587.0000	131,365.0000	(1.663)	0	0	0
15/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	385.0000	418.0000	8.571	0	0	0
15/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	871.0000	941.0000	8.037	0	0	0
15/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	113,364.0000	111,179.0000	(1.927)	0	0	0
15/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	76,127.0000	74,114.0000	(2.644)	0	0	0
15/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	94,122.0000	92,004.0000	(2.250)	0	0	0
15/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,814.0000	1,951.0000	7.552	0	0	0
15/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	32,660.0000	31,307.0000	(4.143)	0	0	0
15/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	19,737.0000	20,639.0000	4.570	0	0	0
15/09/2006	R204	2007/05/03			Bond Future	8.7240	8.6920	(0.367)	0.0000	0.0000	0
15/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	33,358.0000	32,238.0000	(3.358)	0	0	0
15/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	35,165.0000	36,275.0000	3.157	0	0	0
15/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	35,157.0000	34,001.0000	(3.288)	0	0	0
15/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	33,485.0000	34,559.0000	3.207	0	0	0
15/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	36,892.0000	38,038.0000	3.106	0	0	0
15/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	31,623.0000	30,539.0000	(3.428)	0	0	0
15/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	44,264.0000	45,553.0000	2.912	0	0	0
15/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	43,012.0000	41,712.0000	(3.022)	0	0	0
15/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	27,250.0000	28,180.0000	3.413	0	0	0
15/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	25,316.0000	24,375.0000	(3.717)	0	0	0
15/09/2006	R204	2007/08/02			Bond Future	8.7120	8.6810	(0.356)	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
15/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	36,638.0000	35,613.0000	(2.798)	0	0	0
15/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	38,360.0000	37,305.0000	(2.750)	0	0	0
15/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	42,669.0000	43,781.0000	2.606	0	0	0
15/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	40,137.0000	39,053.0000	(2.701)	0	0	0
15/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	39,311.0000	40,364.0000	2.679	0	0	0
15/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	40,970.0000	42,053.0000	2.643	0	0	0
15/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	33,069.0000	34,004.0000	2.827	0	0	0
15/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	47,813.0000	46,611.0000	(2.514)	0	0	0
15/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	30,296.0000	29,388.0000	(2.997)	0	0	0
15/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	49,845.0000	51,074.0000	2.466	0	0	0
15/09/2006	R207	2006/11/02			Bond Future	8.7100	8.6790	(0.356)	0.0000	0.0000	0
15/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	33,852.0000	31,684.0000	(6.404)	0	0	0
15/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,850.0000	15,034.0000	(10.777)	0	0	0
15/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	149.0000	199.0000	33.557	0	0	0
15/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	113,197.0000	110,979.0000	(1.959)	0	0	0
15/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,677.0000	2,078.0000	23.912	0	0	0
15/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	72,340.0000	70,122.0000	(3.066)	0	0	0
15/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	19,950.0000	18,019.0000	(9.679)	0	0	0
15/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	52,758.0000	50,542.0000	(4.200)	0	0	0
15/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	134,502.0000	132,285.0000	(1.648)	0	0	0
15/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
15/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	92,483.0000	90,265.0000	(2.398)	0	0	0
15/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,111.0000	1,399.0000	25.923	0	0	0
15/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	8,158.0000	9,418.0000	15.445	0	0	0
15/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,307.0000	4,349.0000	(18.052)	0	0	0
15/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,974.0000	12,297.0000	(12.001)	0	0	0
15/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,358.0000	9,842.0000	(13.347)	0	0	0
15/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	3,454.0000	4,156.0000	20.324	0	0	0
15/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	2,445.0000	2,986.0000	22.127	0	0	0
15/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,031.0000	7,694.0000	(14.805)	0	0	0
15/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	4,731.0000	5,612.0000	18.622	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
15/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	156,417.0000	154,199.0000	(1.418)	0	0	0
15/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	21,240.0000	23,222.0000	9.331	0	0	0
15/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	855.0000	619.0000	(27.602)	0	0	0
15/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2006	R207	2007/02/01			Bond Future	8.7080	8.6760	(0.367)	0.0000	0.0000	0
15/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	639.0000	708.0000	10.798	0	0	0
15/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	92,034.0000	89,834.0000	(2.390)	0	0	0
15/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	225.0000	252.0000	12.000	0	0	0
15/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	11,206.0000	11,976.0000	6.871	0	0	0
15/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	112,099.0000	109,857.0000	(2.000)	0	0	0
15/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,625.0000	53,664.0000	(3.525)	0	0	0
15/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	29,725.0000	28,226.0000	(5.043)	0	0	0
15/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	40,227.0000	38,495.0000	(4.306)	0	0	0
15/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,595.0000	1,751.0000	9.781	0	0	0
15/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	6,990.0000	7,526.0000	7.668	0	0	0
15/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	69.0000	78.0000	13.043	0	0	0
15/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	3,531.0000	3,839.0000	8.723	0	0	0
15/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	132,998.0000	130,738.0000	(1.699)	0	0	0
15/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	73,069.0000	70,956.0000	(2.892)	0	0	0
15/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,378.0000	16,279.0000	(6.324)	0	0	0
15/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	20,344.0000	21,514.0000	5.751	0	0	0
15/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	12,488.0000	13,322.0000	6.678	0	0	0
15/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	27,377.0000	25,943.0000	(5.238)	0	0	0
15/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	15,340.0000	16,306.0000	6.297	0	0	0
15/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	16,911.0000	17,945.0000	6.114	0	0	0
15/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	25,145.0000	23,776.0000	(5.444)	0	0	0
15/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	21,029.0000	19,794.0000	(5.873)	0	0	0
15/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	23,029.0000	21,726.0000	(5.658)	0	0	0
15/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	13,866.0000	14,765.0000	6.483	0	0	0
15/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	30,550.0000	32,048.0000	4.903	0	0	0
15/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,208.0000	9,437.0000	(7.553)	0	0	0
15/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	154,594.0000	152,328.0000	(1.466)	0	0	0
15/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
15/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	176,839.0000	174,571.0000	(1.283)	0	0	0
15/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	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
15/09/2006	R207	2007/05/03			Bond Future	8.7020	8.6700	(0.368)	0.0000	0.0000	0
15/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	15,549.0000	14,714.0000	(5.370)	0	0	0
15/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	32,763.0000	31,428.0000	(4.075)	0	0	0
15/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	18,437.0000	19,350.0000	4.952	0	0	0
15/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	36,127.0000	37,541.0000	3.914	0	0	0
15/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	26,424.0000	27,591.0000	4.416	0	0	0
15/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	23,066.0000	21,983.0000	(4.695)	0	0	0
15/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	24,686.0000	25,802.0000	4.521	0	0	0
15/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	24,826.0000	23,693.0000	(4.564)	0	0	0
15/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	21,392.0000	20,360.0000	(4.824)	0	0	0
15/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	28,232.0000	29,449.0000	4.311	0	0	0
15/09/2006	R207	2007/08/02			Bond Future	8.6910	8.6590	(0.368)	0.0000	0.0000	0
15/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	36,127.0000	34,853.0000	(3.526)	0	0	0
15/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	22,711.0000	23,666.0000	4.205	0	0	0
15/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	40,186.0000	41,566.0000	3.434	0	0	0
15/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	19,045.0000	18,196.0000	(4.458)	0	0	0
15/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	29,015.0000	30,142.0000	3.884	0	0	0
15/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	28,389.0000	27,287.0000	(3.882)	0	0	0
15/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	26,647.0000	25,588.0000	(3.974)	0	0	0
15/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	32,516.0000	33,729.0000	3.730	0	0	0
15/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	24,980.0000	23,964.0000	(4.067)	0	0	0
15/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	30,737.0000	31,907.0000	3.806	0	0	0

Grand Total: **2,370**