

Derivatives High/Low Report

High/Low for 22/09/2006

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
22/09/2006	GOVI 2006/11/02			jGovi	236.5940	236.2830	(0.131)	0.0000	0.0000	901
22/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	254.0000	303.0000	19.291	0	0	0
22/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	66,194.0000	63,133.0000	(4.624)	0	0	0
22/09/2006	GOVI 2007/02/01			jGovi	241.6450	241.4050	(0.099)	0.0000	0.0000	0
22/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	355.0000	388.0000	9.296	0	0	0
22/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	116,805.0000	114,438.0000	(2.026)	0	0	0
22/09/2006	GOVI 2007/05/03			jGovi	246.9310	246.7660	(0.067)	0.0000	0.0000	0
22/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,608.0000	1,675.0000	4.167	0	0	0
22/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	120,918.0000	119,335.0000	(1.309)	0	0	0
22/09/2006	GOVI 2007/08/02			jGovi	252.3500	252.2100	(0.055)	0.0000	0.0000	0
22/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,793.0000	3,895.0000	2.689	0	0	0
22/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	122,293.0000	120,995.0000	(1.061)	0	0	0
22/09/2006	J153 2010/08/31			jSwap	9.1950	9.2180	0.250	0.0000	0.0000	0
22/09/2006	J157 2015/09/15			jSwap	9.0760	9.0860	0.110	0.0000	0.0000	0
22/09/2006	J186 2026/12/21			jSwap	8.7980	8.8220	0.273	0.0000	0.0000	0
22/09/2006	J194 2008/02/28			jSwap	9.0690	9.1120	0.474	0.0000	0.0000	0
22/09/2006	J201 2014/12/22			jSwap	9.0390	9.0490	0.111	0.0000	0.0000	0

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22/09/2006	J203	2017/09/15			jSwap	9.0180	9.0300	0.133	0.0000	0.0000	0
22/09/2006	J204	2018/12/21			jSwap	8.9280	8.9420	0.157	0.0000	0.0000	0
22/09/2006	J207	2020/01/15			jSwap	8.9130	8.9300	0.191	0.0000	0.0000	0
22/09/2006	JBAR	2005/12/21			jBar	8.3040	8.3040	-	0.0000	0.0000	0
22/09/2006	JFRA	2006/11/02			jFra	8.6740	8.7140	0.461	0.0000	0.0000	0
22/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,085.0000	4,182.0000	2.375	0	0	0
22/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/09/2006	JFRA	2007/02/01			jFra	9.0640	9.1180	0.596	0.0000	0.0000	0
22/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	36.0000	31.0000	(13.889)	0	0	0
22/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,850.0000	3,975.0000	3.247	0	0	0
22/09/2006	JFRA	2007/05/03			jFra	9.2500	9.3020	0.562	0.0000	0.0000	0
22/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	90.0000	80.0000	(11.111)	0	0	0
22/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,354.0000	4,471.0000	2.687	0	0	0
22/09/2006	JFRA	2007/08/02			jFra	9.2410	9.3030	0.671	0.0000	0.0000	0
22/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	178.0000	162.0000	(8.989)	0	0	0
22/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,421.0000	4,555.0000	3.031	0	0	0
22/09/2006	JFRA	2007/11/01			jFra	9.2250	9.2560	0.336	0.0000	0.0000	0
22/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,796.0000	4,865.0000	1.439	0	0	0
22/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	276.0000	265.0000	(3.986)	0	0	0
22/09/2006	JFRA	2008/02/07			jFra	9.2020	9.2360	0.369	0.0000	0.0000	0
22/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,364.0000	21,303.0000	(0.286)	0	0	0
22/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,529.0000	25,546.0000	0.067	0	0	0
22/09/2006	JN02	2006/11/02			jNote	9.1230	9.1560	0.362	0.0000	0.0000	0
22/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,241.0000	34,806.0000	1.650	0	0	0

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22/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	125.0000	104.0000	(16.800)	0	0	0
22/09/2006	JN02	2007/02/01			jNote	9.1970	9.2220	0.272	0.0000	0.0000	0
22/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,313.0000	10,061.0000	(2.444)	0	0	0
22/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,895.0000	14,096.0000	1.447	0	0	0
22/09/2006	JN02	2007/05/03			jNote	9.2170	9.2350	0.195	0.0000	0.0000	0
22/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,331.0000	15,456.0000	0.815	0	0	0
22/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,933.0000	15,731.0000	(1.268)	0	0	0
22/09/2006	JN02	2007/08/02			jNote	9.2130	9.2230	0.109	0.0000	0.0000	0
22/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,875.0000	18,752.0000	(0.652)	0	0	0
22/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	18,200.0000	18,259.0000	0.324	0	0	0
22/09/2006	JN05	2006/11/02			jNote	9.1290	9.1520	0.252	0.0000	0.0000	0
22/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
22/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,816.0000	75,685.0000	1.162	0	0	0
22/09/2006	JN05	2007/02/01			jNote	9.1500	9.1700	0.219	0.0000	0.0000	0
22/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	10,179.0000	10,490.0000	3.055	0	0	0
22/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	14,158.0000	13,672.0000	(3.433)	0	0	0
22/09/2006	JN05	2007/05/03			jNote	9.1460	9.1630	0.186	0.0000	0.0000	0
22/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	13,676.0000	13,948.0000	1.989	0	0	0
22/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	17,813.0000	17,408.0000	(2.274)	0	0	0
22/09/2006	JN05	2007/08/02			jNote	9.1290	9.1420	0.142	0.0000	0.0000	0
22/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	16,265.0000	16,470.0000	1.260	0	0	0
22/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	21,080.0000	20,767.0000	(1.485)	0	0	0
22/09/2006	JN10	2006/11/02			jNote	8.9630	8.9730	0.112	0.0000	0.0000	0
22/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
22/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	111,993.0000	112,574.0000	0.519	0	0	0
22/09/2006	JN10	2007/02/01			jNote	8.9660	8.9750	0.100	0.0000	0.0000	0
22/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	13,198.0000	12,840.0000	(2.713)	0	0	0

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22/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	10,975.0000	11,205.0000	2.096	0	0	0
22/09/2006	JN10	2007/05/03			jNote	8.9530	8.9610	0.089	0.0000	0.0000	0
22/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	17,234.0000	16,918.0000	(1.834)	0	0	0
22/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	14,160.0000	14,369.0000	1.476	0	0	0
22/09/2006	JN10	2007/08/02			jNote	8.9320	8.9390	0.078	0.0000	0.0000	0
22/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	20,880.0000	20,600.0000	(1.341)	0	0	0
22/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	16,430.0000	16,610.0000	1.096	0	0	0
22/09/2006	JROD	2006/09/29			jRod	7.5020	7.4980	(0.053)	0.0000	0.0000	0
22/09/2006	JROD	2006/10/31			jRod	7.7740	7.7640	(0.129)	0.0000	0.0000	0
22/09/2006	JROD	2006/11/30			jRod	8.0510	8.0380	(0.161)	0.0000	0.0000	0
22/09/2006	JROD	2006/12/29			jRod	7.9490	7.9420	(0.088)	0.0000	0.0000	0
22/09/2006	JROD	2007/01/31			jRod	8.2470	8.2420	(0.061)	0.0000	0.0000	0
22/09/2006	JROD	2007/02/28			jRod	8.4780	8.4750	(0.035)	0.0000	0.0000	0
22/09/2006	JROD	2007/03/30			jRod	8.3070	8.3070	-	0.0000	0.0000	0
22/09/2006	JROD	2007/04/30			jRod	8.5360	8.5370	0.012	0.0000	0.0000	0
22/09/2006	JROD	2007/05/31			jRod	8.7320	8.7340	0.023	0.0000	0.0000	0
22/09/2006	R153	2006/11/02			Bond Future	8.6610	8.6500	(0.127)	0.0000	0.0000	408
22/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,250.0000	5,012.0000	(4.533)	0	0	0
22/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,329.0000	8,472.0000	1.717	0	0	0
22/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,810.0000	4,892.0000	1.705	0	0	0
22/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,665.0000	8,365.0000	(3.462)	0	0	0
22/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,226.0000	14,450.0000	1.575	0	0	0
22/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,108.0000	4,176.0000	1.655	0	0	0

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22/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
22/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,818.0000	10,493.0000	(3.004)	0	0	0
22/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	478.0000	479.0000	0.209	0	0	0
22/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,967.0000	15,607.0000	(2.255)	0	0	101
22/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,477.0000	3,533.0000	1.611	0	0	0
22/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,612.0000	1,633.0000	1.303	0	0	0
22/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,677.0000	23,298.0000	(1.601)	0	0	0
22/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,556.0000	2,399.0000	(6.142)	0	0	0
22/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,448.0000	59,067.0000	(0.641)	0	0	0
22/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,229.0000	31,847.0000	(1.185)	0	0	0
22/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,165.0000	40,783.0000	(0.928)	0	0	0
22/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,255.0000	49,874.0000	(0.758)	0	0	0
22/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	99.0000	98.0000	(1.010)	0	0	0
22/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
22/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,705.0000	9,391.0000	(3.235)	0	0	0
22/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,109.0000	77,727.0000	(0.489)	0	0	0
22/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,310.0000	21,601.0000	1.366	0	0	0
22/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,131.0000	1,041.0000	(7.958)	0	0	0
22/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,733.0000	68,351.0000	(0.556)	0	0	0
22/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R153	2007/02/01			Bond Future	8.6240	8.6640	0.464	0.0000	0.0000	0
22/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,924.0000	10,464.0000	5.441	0	0	0
22/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,886.0000	13,542.0000	5.091	0	0	0
22/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,472.0000	9,826.0000	(6.169)	0	0	0
22/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,019.0000	13,257.0000	(5.435)	0	0	0
22/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,721.0000	14,407.0000	5.000	0	0	0
22/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
22/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,207.0000	25,187.0000	4.048	0	0	0
22/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,459.0000	19,296.0000	4.534	0	0	0
22/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,226.0000	18,334.0000	(4.640)	0	0	0
22/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,643.0000	3,321.0000	(8.839)	0	0	0
22/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,060.0000	7,470.0000	5.807	0	0	0
22/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,903.0000	8,316.0000	(6.593)	0	0	0

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22/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,411.0000	47,647.0000	2.663	0	0	0
22/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	499.0000	433.0000	(13.226)	0	0	0
22/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,190.0000	5,725.0000	(7.512)	0	0	0
22/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,019.0000	899.0000	(11.776)	0	0	0
22/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	30,866.0000	31,967.0000	3.567	0	0	0
22/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,744.0000	56,013.0000	2.318	0	0	0
22/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,590.0000	15,306.0000	4.907	0	0	0
22/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,007.0000	73,303.0000	1.800	0	0	0
22/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,672.0000	9,056.0000	(6.369)	0	0	0
22/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,298.0000	64,585.0000	2.033	0	0	0
22/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,403.0000	39,586.0000	3.080	0	0	0
22/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,930.0000	1,729.0000	(10.415)	0	0	0
22/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	94.0000	79.0000	(15.957)	0	0	0
22/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,144.0000	24,145.0000	(3.973)	0	0	0
22/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,980.0000	5,284.0000	6.104	0	0	0
22/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	226.0000	193.0000	(14.602)	0	0	0
22/09/2006	R153	2007/05/03			Bond Future	8.5980	8.6290	0.361	0.0000	0.0000	0
22/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,463.0000	16,931.0000	2.843	0	0	0
22/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,466.0000	12,989.0000	(3.542)	0	0	0
22/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,483.0000	15,944.0000	(3.270)	0	0	0
22/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,374.0000	13,781.0000	3.043	0	0	0
22/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,668.0000	13,059.0000	3.087	0	0	0
22/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,296.0000	16,742.0000	(3.203)	0	0	0
22/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	11,987.0000	12,363.0000	3.137	0	0	0
22/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,132.0000	17,562.0000	(3.144)	0	0	0
22/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,702.0000	21,075.0000	(2.889)	0	0	0
22/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,515.0000	9,833.0000	3.342	0	0	0
22/09/2006	R153	2007/08/02			Bond Future	8.5620	8.5910	0.339	0.0000	0.0000	0
22/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,198.0000	16,767.0000	(2.506)	0	0	0
22/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,134.0000	16,485.0000	2.176	0	0	0
22/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,047.0000	19,575.0000	(2.354)	0	0	0
22/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,962.0000	19,355.0000	2.073	0	0	0
22/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,832.0000	15,164.0000	2.238	0	0	0
22/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,570.0000	21,078.0000	(2.281)	0	0	0

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22/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,801.0000	20,318.0000	(2.322)	0	0	0
22/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,473.0000	15,815.0000	2.210	0	0	0
22/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,450.0000	12,742.0000	2.345	0	0	0
22/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,811.0000	24,279.0000	(2.144)	0	0	0
22/09/2006	R157	2006/11/02			Bond Future	8.6680	8.6800	0.138	0.0000	0.0000	27
22/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,753.0000	89,618.0000	0.975	0	0	0
22/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	23,104.0000	23,551.0000	1.935	0	0	0
22/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,027.0000	150,898.0000	0.581	0	0	0
22/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
22/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,286.0000	3,027.0000	(7.882)	0	0	0
22/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	962.0000	856.0000	(11.019)	0	0	0
22/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,767.0000	109,637.0000	0.800	0	0	0
22/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,340.0000	28,550.0000	(2.693)	0	0	0
22/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	34,132.0000	34,744.0000	1.793	0	0	0
22/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,732.0000	51,497.0000	1.508	0	0	0
22/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,139.0000	6,715.0000	(5.939)	0	0	0
22/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,529.0000	5,609.0000	1.447	0	0	0
22/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,253.0000	70,095.0000	1.216	0	0	171
22/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	970.0000	967.0000	(0.309)	0	0	0
22/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	195.0000	166.0000	(14.872)	0	0	0
22/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,802.0000	74,925.0000	(1.157)	0	0	0
22/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	20,725.0000	21,129.0000	1.949	0	0	100
22/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	347.0000	342.0000	(1.441)	0	0	0
22/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	11,503.0000	10,953.0000	(4.781)	0	0	0
22/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	16,454.0000	16,776.0000	1.957	0	0	0
22/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	8,445.0000	7,978.0000	(5.530)	0	0	0
22/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,534.0000	58,660.0000	(1.468)	0	0	0
22/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,900.0000	9,391.0000	(5.141)	0	0	0
22/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	18,509.0000	18,871.0000	1.956	0	0	0
22/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,466.0000	2,484.0000	0.730	0	0	0
22/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	17,183.0000	16,523.0000	(3.841)	0	0	0
22/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,817.0000	42,964.0000	(1.947)	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
22/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	129,196.0000	130,067.0000	0.674	0	0	0
22/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	11,246.0000	11,457.0000	1.876	0	0	0
22/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	13,253.0000	12,664.0000	(4.444)	0	0	20
22/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	14,561.0000	14,843.0000	1.937	0	0	20
22/09/2006	R157	2007/02/01			Bond Future	8.6710	8.6890	0.208	0.0000	0.0000	0
22/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	30,070.0000	30,675.0000	2.012	0	0	0
22/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	31,988.0000	32,623.0000	1.985	0	0	0
22/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,779.0000	19,138.0000	(3.241)	0	0	0
22/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,617.0000	12,129.0000	(3.868)	0	0	0
22/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,907.0000	3,692.0000	(5.503)	0	0	0
22/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,853.0000	89,999.0000	1.290	0	0	0
22/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	16,728.0000	17,091.0000	2.170	0	0	0
22/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,045.0000	1,916.0000	(6.308)	0	0	0
22/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	5,825.0000	5,950.0000	2.146	0	0	0
22/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,957.0000	43,745.0000	1.834	0	0	0
22/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	56,245.0000	57,179.0000	1.661	0	0	0
22/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	991.0000	919.0000	(7.265)	0	0	0
22/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	39,786.0000	38,873.0000	(2.295)	0	0	0
22/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,434.0000	7,091.0000	(4.614)	0	0	0
22/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,337.0000	108,542.0000	1.123	0	0	0
22/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	79,399.0000	78,249.0000	(1.448)	0	0	0
22/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	21,447.0000	20,776.0000	(3.129)	0	0	0
22/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	71,539.0000	72,599.0000	1.482	0	0	0
22/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	65,398.0000	64,305.0000	(1.671)	0	0	0
22/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	11,865.0000	12,127.0000	2.208	0	0	0
22/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	442.0000	406.0000	(8.145)	0	0	0
22/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,074.0000	51,059.0000	(1.949)	0	0	0
22/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,700.0000	127,939.0000	0.978	0	0	0
22/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	26,497.0000	27,042.0000	2.057	0	0	0
22/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	25,006.0000	24,275.0000	(2.923)	0	0	0
22/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	8,353.0000	8,536.0000	2.191	0	0	0
22/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	7,775.0000	7,946.0000	2.199	0	0	150
22/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	68,151.0000	67,045.0000	(1.623)	0	0	0
22/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,829.0000	5,540.0000	(4.958)	0	0	250
22/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	62,126.0000	63,114.0000	1.590	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
22/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	23,262.0000	23,751.0000	2.102	0	0	0
22/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	36,104.0000	36,800.0000	1.928	0	0	0
22/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,850.0000	28,063.0000	(2.728)	0	0	0
22/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	28,240.0000	28,815.0000	2.036	0	0	0
22/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	23,190.0000	22,489.0000	(3.023)	0	0	0
22/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,683.0000	16,103.0000	(3.477)	0	0	150
22/09/2006	R157	2007/05/03			Bond Future	8.6610	8.6740	0.150	0.0000	0.0000	0
22/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	28,086.0000	28,413.0000	1.164	0	0	0
22/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	45,405.0000	44,775.0000	(1.388)	0	0	0
22/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	22,187.0000	22,458.0000	1.221	0	0	0
22/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	37,675.0000	37,101.0000	(1.524)	0	0	0
22/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,608.0000	27,125.0000	(1.749)	0	0	0
22/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	38,837.0000	39,254.0000	1.074	0	0	0
22/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	31,411.0000	31,767.0000	1.133	0	0	0
22/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,111.0000	33,567.0000	(1.595)	0	0	0
22/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	29,717.0000	30,058.0000	1.147	0	0	0
22/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	35,868.0000	35,308.0000	(1.561)	0	0	0
22/09/2006	R157	2007/08/02			Bond Future	8.6470	8.6580	0.127	0.0000	0.0000	0
22/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	52,291.0000	51,777.0000	(0.983)	0	0	0
22/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	19,768.0000	20,048.0000	1.416	0	0	0
22/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	28,682.0000	28,914.0000	0.809	0	0	0
22/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	45,070.0000	45,399.0000	0.730	0	0	0
22/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,073.0000	29,608.0000	(1.546)	0	0	0
22/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,064.0000	34,648.0000	(1.186)	0	0	0
22/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	43,186.0000	42,721.0000	(1.077)	0	0	0
22/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	36,237.0000	36,516.0000	0.770	0	0	0
22/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,482.0000	41,026.0000	(1.099)	0	0	0
22/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	37,900.0000	38,188.0000	0.760	0	0	0
22/09/2006	R186	2006/11/02			Bond Future	8.4410	8.4580	0.201	0.0000	0.0000	59
22/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	23,952.0000	22,672.0000	(5.344)	0	0	0
22/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	17,457.0000	18,054.0000	3.420	0	0	0
22/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,194.0000	8,443.0000	(8.168)	0	0	0
22/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,266.0000	55,721.0000	2.681	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
22/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	28,900.0000	29,843.0000	3.263	0	0	0
22/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,532.0000	3,637.0000	2.973	0	0	0
22/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,944.0000	3,523.0000	(10.674)	0	0	0
22/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	62,941.0000	61,169.0000	(2.815)	0	0	0
22/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	247,816.0000	249,693.0000	0.757	0	0	0
22/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	36,299.0000	37,425.0000	3.102	0	0	0
22/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,011.0000	863.0000	(14.639)	0	0	0
22/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	81,311.0000	83,040.0000	2.126	0	0	0
22/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	41,678.0000	40,082.0000	(3.829)	0	0	0
22/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	8,259.0000	8,540.0000	3.402	0	0	0
22/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	11,028.0000	10,187.0000	(7.626)	0	0	0
22/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	32,433.0000	33,468.0000	3.191	0	0	0
22/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	13,156.0000	12,221.0000	(7.107)	0	0	0
22/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	211,789.0000	213,666.0000	0.886	0	0	0
22/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	177,080.0000	178,956.0000	1.059	0	0	0
22/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
22/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	143,651.0000	145,522.0000	1.302	0	0	0
22/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	111,558.0000	113,401.0000	1.652	0	0	0
22/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	173.0000	139.0000	(19.653)	0	0	0
22/09/2006	R186	2007/02/01			Bond Future	8.4350	8.4490	0.166	0.0000	0.0000	0
22/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	30,094.0000	29,268.0000	(2.745)	0	0	0
22/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	41,738.0000	40,761.0000	(2.341)	0	0	0
22/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	45,085.0000	45,797.0000	1.579	0	0	0
22/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	34,621.0000	35,183.0000	1.623	0	0	0
22/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	51,381.0000	52,174.0000	1.543	0	0	0
22/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	16,848.0000	16,264.0000	(3.466)	0	0	0
22/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	25,100.0000	24,354.0000	(2.972)	0	0	0
22/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	66,199.0000	67,154.0000	1.443	0	0	0
22/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	9,324.0000	8,932.0000	(4.204)	0	0	0
22/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	24,051.0000	24,454.0000	1.676	0	0	0
22/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	57,938.0000	56,802.0000	(1.961)	0	0	0
22/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	118.0000	108.0000	(8.475)	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
22/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	76,283.0000	75,022.0000	(1.653)	0	0	0
22/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	27,470.0000	26,685.0000	(2.858)	0	0	0
22/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	245,507.0000	247,035.0000	0.622	0	0	0
22/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	16,547.0000	16,825.0000	1.680	0	0	0
22/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	88,457.0000	89,603.0000	1.296	0	0	0
22/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	48,086.0000	48,839.0000	1.566	0	0	0
22/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	144,152.0000	145,562.0000	0.978	0	0	0
22/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	210,003.0000	211,514.0000	0.720	0	0	0
22/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	176,127.0000	177,602.0000	0.837	0	0	0
22/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	349.0000	321.0000	(8.023)	0	0	0
22/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	912.0000	849.0000	(6.908)	0	0	0
22/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,511.0000	4,281.0000	(5.099)	0	0	0
22/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,136.0000	2,008.0000	(5.993)	0	0	0
22/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	114,516.0000	115,824.0000	1.142	0	0	0
22/09/2006	R186	2007/05/03			Bond Future	8.4240	8.4340	0.119	0.0000	0.0000	0
22/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	52,007.0000	51,316.0000	(1.329)	0	0	0
22/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	57,483.0000	56,757.0000	(1.263)	0	0	0
22/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	49,165.0000	49,569.0000	0.822	0	0	0
22/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	43,809.0000	44,177.0000	0.840	0	0	0
22/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	54,708.0000	54,000.0000	(1.294)	0	0	0
22/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	46,431.0000	46,817.0000	0.831	0	0	0
22/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	34,397.0000	34,697.0000	0.872	0	0	0
22/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	41,961.0000	41,347.0000	(1.463)	0	0	0
22/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	61,246.0000	61,726.0000	0.784	0	0	0
22/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	69,287.0000	68,493.0000	(1.146)	0	0	0
22/09/2006	R186	2007/08/02			Bond Future	8.4110	8.4200	0.107	0.0000	0.0000	0
22/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	56,574.0000	56,938.0000	0.643	0	0	0
22/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	60,814.0000	60,197.0000	(1.015)	0	0	0
22/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	50,751.0000	50,192.0000	(1.101)	0	0	0
22/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	68,498.0000	68,920.0000	0.616	0	0	0
22/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	41,626.0000	41,909.0000	0.680	0	0	0
22/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	53,844.0000	54,193.0000	0.648	0	0	0
22/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	77,722.0000	77,025.0000	(0.897)	0	0	0
22/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	63,485.0000	62,854.0000	(0.994)	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
22/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	66,217.0000	65,572.0000	(0.974)	0	0	0
22/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	51,211.0000	51,547.0000	0.656	0	0	0
22/09/2006	R194	2006/11/02			Bond Future	8.8050	8.8650	0.681	0.0000	0.0000	0
22/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,180.0000	7,829.0000	9.039	0	0	0
22/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
22/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	78.0000	52.0000	(33.333)	0	0	0
22/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,100.0000	13,832.0000	5.588	0	0	0
22/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,044.0000	10,754.0000	7.069	0	0	0
22/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,715.0000	26,452.0000	2.866	0	0	0
22/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,226.0000	16,963.0000	4.542	0	0	0
22/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,906.0000	29,643.0000	2.550	0	0	0
22/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,276.0000	4,784.0000	11.880	0	0	0
22/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,111.0000	32,848.0000	2.295	0	0	0
22/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	324.0000	236.0000	(27.160)	0	0	0
22/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,375.0000	20,112.0000	3.804	0	0	0
22/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,329.0000	36,067.0000	2.089	0	0	0
22/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,134.0000	905.0000	(20.194)	0	0	0
22/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,538.0000	23,275.0000	3.270	0	0	0
22/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	947.0000	746.0000	(21.225)	0	0	0
22/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,707.0000	5,242.0000	11.366	0	0	0
22/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,870.0000	4,349.0000	12.377	0	0	0
22/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,345.0000	1,087.0000	(19.182)	0	0	0
22/09/2006	R194	2007/02/01			Bond Future	8.8560	8.8950	0.440	0.0000	0.0000	0
22/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,448.0000	21,835.0000	1.804	0	0	0
22/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	881.0000	805.0000	(8.627)	0	0	0
22/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
22/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,021.0000	24,410.0000	1.619	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
22/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	125.0000	109.0000	(12.800)	0	0	0
22/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
22/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,400.0000	16,775.0000	2.287	0	0	0
22/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,217.0000	29,607.0000	1.335	0	0	0
22/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,987.0000	6,226.0000	3.992	0	0	0
22/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,507.0000	9,822.0000	3.313	0	0	0
22/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,523.0000	1,411.0000	(7.354)	0	0	0
22/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	247.0000	219.0000	(11.336)	0	0	0
22/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,070.0000	2,894.0000	(5.733)	0	0	0
22/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,963.0000	14,325.0000	2.593	0	0	0
22/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,413.0000	2,261.0000	(6.299)	0	0	0
22/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,619.0000	7,897.0000	3.649	0	0	0
22/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,136.0000	5,350.0000	4.167	0	0	0
22/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,612.0000	27,002.0000	1.466	0	0	0
22/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	458.0000	411.0000	(10.262)	0	0	0
22/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,309.0000	3,125.0000	(5.561)	0	0	0
22/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,903.0000	19,285.0000	2.021	0	0	0
22/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,624.0000	11,968.0000	2.959	0	0	0
22/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,873.0000	5,080.0000	4.248	0	0	0
22/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	59.0000	51.0000	(13.559)	0	0	0
22/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,559.0000	3,367.0000	(5.395)	0	0	0
22/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,621.0000	4,819.0000	4.285	0	0	0
22/09/2006	R194	2007/05/03			Bond Future	8.8400	8.8480	0.090	0.0000	0.0000	0
22/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,361.0000	4,377.0000	0.367	0	0	0
22/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,988.0000	5,943.0000	(0.752)	0	0	0
22/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,872.0000	6,824.0000	(0.698)	0	0	0
22/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,698.0000	3,712.0000	0.379	0	0	0
22/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,538.0000	4,555.0000	0.375	0	0	0
22/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,573.0000	5,529.0000	(0.790)	0	0	0
22/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,778.0000	5,733.0000	(0.779)	0	0	0
22/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,720.0000	4,738.0000	0.381	0	0	0
22/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,496.0000	5,517.0000	0.382	0	0	0
22/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,797.0000	4,756.0000	(0.855)	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
22/09/2006	R194	2007/08/02			Bond Future	8.7800	8.7690	(0.125)	0.0000	0.0000	0
22/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,579.0000	7,603.0000	0.317	0	0	0
22/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,983.0000	7,006.0000	0.329	0	0	0
22/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,025.0000	4,989.0000	(0.716)	0	0	0
22/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,772.0000	5,733.0000	(0.676)	0	0	0
22/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,515.0000	5,477.0000	(0.689)	0	0	0
22/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,697.0000	6,718.0000	0.314	0	0	0
22/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,839.0000	6,861.0000	0.322	0	0	0
22/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,642.0000	5,604.0000	(0.674)	0	0	0
22/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,308.0000	6,269.0000	(0.618)	0	0	0
22/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,145.0000	6,165.0000	0.325	0	0	0
22/09/2006	R201	2006/11/02			Bond Future	8.6660	8.6900	0.277	0.0000	0.0000	26
22/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	13,038.0000	13,682.0000	4.939	0	0	0
22/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	9,224.0000	8,485.0000	(8.012)	0	0	0
22/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	10,609.0000	9,810.0000	(7.531)	0	0	0
22/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	183.0000	145.0000	(20.765)	0	0	0
22/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	11,532.0000	12,116.0000	5.064	0	0	0
22/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,234.0000	71,607.0000	1.955	0	0	0
22/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,218.0000	103,600.0000	1.352	0	0	0
22/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33.0000	25.0000	(24.242)	0	0	0
22/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,955.0000	7,277.0000	(8.523)	0	0	0
22/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	14,671.0000	15,375.0000	4.799	0	0	0
22/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,681.0000	120,063.0000	1.164	0	0	0
22/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,177.0000	41,426.0000	3.109	0	0	0
22/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,816.0000	56,160.0000	2.452	0	0	0
22/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,701.0000	2,371.0000	(12.218)	0	0	0
22/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,802.0000	6,186.0000	(9.056)	0	0	0
22/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	27,055.0000	28,107.0000	3.888	0	0	0
22/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,913.0000	33,637.0000	(3.655)	0	0	0
22/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	824.0000	691.0000	(16.141)	0	0	0
22/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,961.0000	2,067.0000	5.405	0	0	0
22/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	16,431.0000	17,197.0000	4.662	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
22/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	8,892.0000	9,362.0000	5.286	0	0	0
22/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	13,720.0000	12,807.0000	(6.655)	0	0	0
22/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
22/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,399.0000	22,259.0000	(4.872)	0	0	0
22/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,064.0000	87,445.0000	1.605	0	0	0
22/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,380.0000	4,622.0000	5.525	0	0	0
22/09/2006	R201	2007/02/01			Bond Future	8.6650	8.6840	0.219	0.0000	0.0000	0
22/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,442.0000	18,833.0000	(3.132)	0	0	0
22/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	20,288.0000	20,750.0000	2.277	0	0	0
22/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	18,003.0000	17,420.0000	(3.238)	0	0	0
22/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	21,678.0000	22,165.0000	2.247	0	0	0
22/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	312.0000	285.0000	(8.654)	0	0	0
22/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,105.0000	101,148.0000	1.042	0	0	0
22/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,492.0000	21,835.0000	(2.921)	0	0	0
22/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	17,713.0000	18,126.0000	2.332	0	0	0
22/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,507.0000	1,404.0000	(6.835)	0	0	0
22/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,704.0000	9,302.0000	(4.143)	0	0	0
22/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	70,057.0000	71,026.0000	1.383	0	0	0
22/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	8,831.0000	9,049.0000	2.469	0	0	0
22/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,625.0000	16,067.0000	(3.356)	0	0	0
22/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	56,278.0000	57,176.0000	1.596	0	0	0
22/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,615.0000	5,337.0000	(4.951)	0	0	0
22/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	12,598.0000	12,903.0000	2.421	0	0	0
22/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,928.0000	2,755.0000	(5.908)	0	0	0
22/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,036.0000	44,829.0000	1.801	0	0	0
22/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,268.0000	30,502.0000	(2.450)	0	0	0
22/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,745.0000	85,760.0000	1.198	0	0	0
22/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	23,139.0000	23,651.0000	2.213	0	0	0
22/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	716.0000	660.0000	(7.821)	0	0	0
22/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	33,465.0000	34,134.0000	1.999	0	0	0
22/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	24,671.0000	25,209.0000	2.181	0	0	0
22/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,145.0000	40,292.0000	(2.073)	0	0	0
22/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	125.0000	113.0000	(9.600)	0	0	0
22/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,308.0000	14,776.0000	(3.475)	0	0	0
22/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,970.0000	117,029.0000	0.913	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
22/09/2006	R201	2007/05/03			Bond Future	8.6570	8.6710	0.162	0.0000	0.0000	0
22/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	25,402.0000	25,709.0000	1.209	0	0	0
22/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,770.0000	27,306.0000	(1.671)	0	0	0
22/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	24,056.0000	24,351.0000	1.226	0	0	0
22/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,169.0000	28,692.0000	(1.635)	0	0	0
22/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,582.0000	22,169.0000	(1.829)	0	0	0
22/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	31,290.0000	31,649.0000	1.147	0	0	0
22/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,754.0000	36,218.0000	(1.458)	0	0	0
22/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	18,060.0000	18,296.0000	1.307	0	0	0
22/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,608.0000	30,119.0000	(1.598)	0	0	0
22/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	22,759.0000	23,042.0000	1.243	0	0	0
22/09/2006	R201	2007/08/02			Bond Future	8.6460	8.6580	0.139	0.0000	0.0000	0
22/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	29,414.0000	29,670.0000	0.870	0	0	0
22/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,215.0000	26,860.0000	(1.304)	0	0	0
22/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	35,123.0000	35,415.0000	0.831	0	0	0
22/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,319.0000	31,928.0000	(1.210)	0	0	0
22/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	33,677.0000	33,277.0000	(1.188)	0	0	0
22/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	40,947.0000	40,505.0000	(1.079)	0	0	0
22/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	22,095.0000	22,300.0000	0.928	0	0	0
22/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	26,811.0000	27,049.0000	0.888	0	0	0
22/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,067.0000	34,659.0000	(1.163)	0	0	0
22/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	28,091.0000	28,338.0000	0.879	0	0	0
22/09/2006	R203	2006/11/02			Bond Future	8.6050	8.6280	0.267	0.0000	0.0000	0
22/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	53.0000	39.0000	(26.415)	0	0	0
22/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,390.0000	5,695.0000	(10.876)	0	0	0
22/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	79,777.0000	81,349.0000	1.970	0	0	0
22/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	61,043.0000	62,603.0000	2.556	0	0	0
22/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	15,229.0000	14,094.0000	(7.453)	0	0	0
22/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,872.0000	140,446.0000	1.133	0	0	0
22/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,701.0000	120,275.0000	1.326	0	0	0
22/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	13,619.0000	14,497.0000	6.447	0	0	0
22/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,045.0000	44,536.0000	3.464	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
22/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,935.0000	1,638.0000	(15.349)	0	0	0
22/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	8,064.0000	8,670.0000	7.515	0	0	0
22/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	26,665.0000	27,941.0000	4.785	0	0	0
22/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	5,362.0000	5,801.0000	8.187	0	0	0
22/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,531.0000	161,105.0000	0.987	0	0	0
22/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	399.0000	316.0000	(20.802)	0	0	0
22/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,141.0000	10,172.0000	(8.698)	0	0	0
22/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,006.0000	100,580.0000	1.590	0	0	0
22/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,786.0000	6,999.0000	(10.108)	0	0	0
22/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	11,564.0000	12,351.0000	6.806	0	0	0
22/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,370.0000	8,491.0000	(9.381)	0	0	0
22/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	9,712.0000	10,408.0000	7.166	0	0	0
22/09/2006	R203	2007/02/01			Bond Future	8.6050	8.6240	0.221	0.0000	0.0000	0
22/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,138.0000	32,143.0000	(3.003)	0	0	0
22/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	61,858.0000	63,002.0000	1.849	0	0	0
22/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,945.0000	3,686.0000	(6.565)	0	0	0
22/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,771.0000	1,633.0000	(7.792)	0	0	0
22/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,985.0000	21,644.0000	3.140	0	0	0
22/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,936.0000	118,209.0000	1.089	0	0	0
22/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	6,936.0000	7,223.0000	4.138	0	0	0
22/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,859.0000	13,235.0000	(4.502)	0	0	0
22/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,273.0000	80,491.0000	1.536	0	0	0
22/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	699.0000	635.0000	(9.156)	0	0	0
22/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,349.0000	21,526.0000	(3.682)	0	0	0
22/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	72.0000	63.0000	(12.500)	0	0	0
22/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	45,969.0000	46,992.0000	2.225	0	0	0
22/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	136,709.0000	137,989.0000	0.936	0	0	0
22/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,737.0000	98,993.0000	1.285	0	0	0
22/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,620.0000	13,079.0000	3.637	0	0	0
22/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	241.0000	215.0000	(10.788)	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
22/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,992.0000	158,274.0000	0.817	0	0	0
22/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	32,178.0000	33,035.0000	2.663	0	0	0
22/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
22/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,804.0000	7,378.0000	(5.459)	0	0	0
22/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,661.0000	17,916.0000	(3.992)	0	0	0
22/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,361.0000	14,697.0000	(4.323)	0	0	0
22/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,628.0000	16,165.0000	3.436	0	0	0
22/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,085.0000	19,703.0000	3.238	0	0	0
22/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,962.0000	16,257.0000	(4.156)	0	0	0
22/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,300.0000	17,877.0000	3.335	0	0	0
22/09/2006	R203	2007/05/03			Bond Future	8.5950	8.6100	0.175	0.0000	0.0000	0
22/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	10,796.0000	11,057.0000	2.418	0	0	0
22/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	37,297.0000	36,560.0000	(1.976)	0	0	0
22/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	16,935.0000	17,304.0000	2.179	0	0	0
22/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,191.0000	26,562.0000	(2.313)	0	0	0
22/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	25,187.0000	25,677.0000	1.945	0	0	0
22/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,374.0000	24,768.0000	(2.388)	0	0	0
22/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	15,544.0000	15,891.0000	2.232	0	0	0
22/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	18,410.0000	18,803.0000	2.135	0	0	0
22/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,829.0000	18,320.0000	(2.703)	0	0	0
22/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,079.0000	28,427.0000	(2.242)	0	0	0
22/09/2006	R203	2007/08/02			Bond Future	8.5820	8.5950	0.151	0.0000	0.0000	0
22/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	30,327.0000	29,810.0000	(1.705)	0	0	0
22/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	14,744.0000	14,988.0000	1.655	0	0	0
22/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	32,090.0000	31,557.0000	(1.661)	0	0	0
22/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	33,909.0000	33,359.0000	(1.622)	0	0	0
22/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	41,714.0000	41,104.0000	(1.462)	0	0	0
22/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	19,719.0000	20,023.0000	1.542	0	0	0
22/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	21,131.0000	21,451.0000	1.514	0	0	0
22/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	22,612.0000	22,949.0000	1.490	0	0	0
22/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	23,845.0000	23,395.0000	(1.887)	0	0	0
22/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	29,253.0000	29,657.0000	1.381	0	0	0
22/09/2006	R204	2006/11/02			Bond Future	8.5730	8.5960	0.268	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
22/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,591.0000	15,495.0000	(6.606)	0	0	0
22/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	14,382.0000	15,089.0000	4.916	0	0	0
22/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,716.0000	11,762.0000	(7.502)	0	0	0
22/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	11,044.0000	11,610.0000	5.125	0	0	0
22/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	123,510.0000	125,171.0000	1.345	0	0	0
22/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,497.0000	1,277.0000	(14.696)	0	0	0
22/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	8,321.0000	8,761.0000	5.288	0	0	0
22/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	44,181.0000	45,622.0000	3.262	0	0	0
22/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	66.0000	50.0000	(24.242)	0	0	0
22/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	21,007.0000	19,785.0000	(5.817)	0	0	0
22/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	28,390.0000	29,543.0000	4.061	0	0	0
22/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,194.0000	168,855.0000	0.993	0	0	0
22/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	16,295.0000	17,076.0000	4.793	0	0	0
22/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,065.0000	146,727.0000	1.146	0	0	0
22/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	12,633.0000	13,268.0000	5.027	0	0	0
22/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	3,874.0000	4,082.0000	5.369	0	0	0
22/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,583.0000	13,556.0000	(7.042)	0	0	0
22/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,114.0000	83,760.0000	2.005	0	0	0
22/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	34,092.0000	32,638.0000	(4.265)	0	0	0
22/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
22/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	351.0000	284.0000	(19.088)	0	0	0
22/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	62,463.0000	64,056.0000	2.550	0	0	0
22/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,996.0000	10,116.0000	(8.003)	0	0	0
22/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	102,518.0000	104,176.0000	1.617	0	0	0
22/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,638.0000	4,130.0000	(10.953)	0	0	0
22/09/2006	R204	2007/02/01			Bond Future	8.5700	8.5890	0.222	0.0000	0.0000	0
22/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,473.0000	23,700.0000	(3.159)	0	0	0
22/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	25,904.0000	26,489.0000	2.258	0	0	0
22/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,337.0000	27,503.0000	(2.943)	0	0	0
22/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	558.0000	511.0000	(8.423)	0	0	0
22/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	22,639.0000	23,162.0000	2.310	0	0	0
22/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	65,924.0000	67,015.0000	1.655	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
22/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	24,228.0000	24,781.0000	2.282	0	0	0
22/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	122,269.0000	123,580.0000	1.072	0	0	0
22/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	27,671.0000	28,287.0000	2.226	0	0	0
22/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	50,820.0000	51,765.0000	1.860	0	0	0
22/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,783.0000	4,517.0000	(5.561)	0	0	0
22/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,370.0000	25,566.0000	(3.049)	0	0	0
22/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,861.0000	8,449.0000	(4.650)	0	0	0
22/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	83,355.0000	84,549.0000	1.432	0	0	0
22/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	19,716.0000	20,181.0000	2.358	0	0	0
22/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,242.0000	1,151.0000	(7.327)	0	0	0
22/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,472.0000	31,580.0000	(2.747)	0	0	0
22/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	102,244.0000	103,510.0000	1.238	0	0	0
22/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	164,846.0000	166,195.0000	0.818	0	0	0
22/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,538.0000	2,375.0000	(6.422)	0	0	0
22/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,794.0000	14,218.0000	(3.893)	0	0	0
22/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	229.0000	208.0000	(9.170)	0	0	0
22/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,040.0000	43,020.0000	(2.316)	0	0	0
22/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	86.0000	77.0000	(10.465)	0	0	0
22/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	13,945.0000	14,283.0000	2.424	0	0	0
22/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	38,052.0000	38,833.0000	2.052	0	0	0
22/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,188.0000	144,523.0000	0.932	0	0	0
22/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,647.0000	21,906.0000	(3.272)	0	0	0
22/09/2006	R204	2007/05/03			Bond Future	8.5610	8.5760	0.175	0.0000	0.0000	0
22/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,873.0000	42,171.0000	(1.637)	0	0	0
22/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	39,092.0000	38,423.0000	(1.711)	0	0	0
22/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	29,330.0000	29,720.0000	1.330	0	0	0
22/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	27,717.0000	28,091.0000	1.349	0	0	0
22/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	32,112.0000	31,511.0000	(1.872)	0	0	0
22/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	36,439.0000	36,898.0000	1.260	0	0	0
22/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,982.0000	50,218.0000	(1.499)	0	0	0
22/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,959.0000	40,273.0000	(1.675)	0	0	0
22/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	26,169.0000	26,527.0000	1.368	0	0	0
22/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	20,600.0000	20,895.0000	1.432	0	0	0
22/09/2006	R204	2007/08/02			Bond Future	8.5490	8.5630	0.164	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
22/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	34,499.0000	34,867.0000	1.067	0	0	0
22/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,982.0000	44,371.0000	(1.358)	0	0	0
22/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	38,111.0000	37,554.0000	(1.462)	0	0	0
22/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	25,593.0000	25,885.0000	1.141	0	0	0
22/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	41,546.0000	41,967.0000	1.013	0	0	0
22/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,799.0000	46,175.0000	(1.333)	0	0	0
22/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	56,450.0000	55,764.0000	(1.215)	0	0	0
22/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	32,879.0000	33,234.0000	1.080	0	0	0
22/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	31,314.0000	31,656.0000	1.092	0	0	0
22/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,655.0000	48,018.0000	(1.309)	0	0	0
22/09/2006	R207	2006/11/02			Bond Future	8.5470	8.5690	0.257	0.0000	0.0000	0
22/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	10,629.0000	9,491.0000	(10.707)	0	0	0
22/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,679.0000	3,974.0000	(15.067)	0	0	0
22/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	10,431.0000	11,469.0000	9.951	0	0	0
22/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	122,755.0000	124,353.0000	1.302	0	0	0
22/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,032.0000	42,620.0000	3.870	0	0	0
22/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	101,450.0000	103,048.0000	1.575	0	0	0
22/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,181.0000	3,642.0000	14.492	0	0	0
22/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	26.0000	17.0000	(34.615)	0	0	0
22/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,341.0000	5,486.0000	(13.484)	0	0	0
22/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	60,594.0000	62,191.0000	2.636	0	0	0
22/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	594.0000	448.0000	(24.579)	0	0	0
22/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,038.0000	14,683.0000	(8.449)	0	0	0
22/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,550.0000	24,001.0000	6.435	0	0	0
22/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	101.0000	123.0000	21.782	0	0	0
22/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,123.0000	6,866.0000	12.135	0	0	0
22/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,339.0000	2,779.0000	(16.771)	0	0	0
22/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	144,670.0000	146,268.0000	1.105	0	0	0
22/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,233.0000	30,658.0000	(4.886)	0	0	0
22/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,106.0000	8,999.0000	11.017	0	0	0
22/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	80,736.0000	82,334.0000	1.979	0	0	0
22/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	8,329.0000	7,327.0000	(12.030)	0	0	0
22/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,440.0000	1,683.0000	16.875	0	0	0
22/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	4,486.0000	5,082.0000	13.286	0	0	0
22/09/2006	R207	2007/02/01			Bond Future	8.5410	8.5600	0.222	0.0000	0.0000	0
22/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	62,061.0000	63,245.0000	1.908	0	0	0
22/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,580.0000	14,898.0000	(4.377)	0	0	0
22/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,514.0000	2,331.0000	(7.279)	0	0	0
22/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	22,172.0000	22,857.0000	3.089	0	0	0
22/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,050.0000	960.0000	(8.571)	0	0	0
22/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	20,172.0000	20,815.0000	3.188	0	0	0
22/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	31,383.0000	32,236.0000	2.718	0	0	0
22/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6,507.0000	6,777.0000	4.149	0	0	0
22/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,324.0000	4,997.0000	(6.142)	0	0	0
22/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	38,777.0000	37,679.0000	(2.832)	0	0	0
22/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,709.0000	21,859.0000	(3.743)	0	0	0
22/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,518.0000	81,796.0000	1.587	0	0	0
22/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,073.0000	9,559.0000	(5.103)	0	0	0
22/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	142,682.0000	144,045.0000	0.955	0	0	0
22/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	26,864.0000	25,935.0000	(3.458)	0	0	0
22/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	14,899.0000	15,417.0000	3.477	0	0	0
22/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	123.0000	108.0000	(12.195)	0	0	0
22/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
22/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	121,123.0000	122,477.0000	1.118	0	0	0
22/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	100,331.0000	101,661.0000	1.326	0	0	0
22/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	45,490.0000	46,531.0000	2.288	0	0	0
22/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	164,915.0000	166,282.0000	0.829	0	0	0
22/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,776.0000	19,967.0000	(3.894)	0	0	0
22/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	385.0000	346.0000	(10.130)	0	0	0
22/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,211.0000	16,485.0000	(4.218)	0	0	0
22/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	11,971.0000	12,410.0000	3.667	0	0	0
22/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	16,538.0000	17,096.0000	3.374	0	0	0
22/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,943.0000	18,175.0000	(4.054)	0	0	0
22/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	18,295.0000	18,895.0000	3.280	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
22/09/2006	R207	2007/05/03				Bond Future	8.5330	8.5480	0.176	0.0000	0.0000	0
22/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,902.0000	30,221.0000	(2.204)	0	0	0	0
22/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	43,923.0000	43,113.0000	(1.844)	0	0	0	0
22/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	19,078.0000	19,467.0000	2.039	0	0	0	0
22/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	11,381.0000	11,642.0000	2.293	0	0	0	0
22/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	25,927.0000	26,412.0000	1.871	0	0	0	0
22/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	16,184.0000	16,528.0000	2.126	0	0	0	0
22/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	34,988.0000	34,261.0000	(2.078)	0	0	0	0
22/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	23,565.0000	22,980.0000	(2.482)	0	0	0	0
22/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,912.0000	32,207.0000	(2.142)	0	0	0	0
22/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	17,588.0000	17,955.0000	2.087	0	0	0	0
22/09/2006	R207	2007/08/02				Bond Future	8.5230	8.5370	0.164	0.0000	0.0000	0
22/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	21,281.0000	21,632.0000	1.649	0	0	0	0
22/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	22,796.0000	23,165.0000	1.619	0	0	0	0
22/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	47,710.0000	46,986.0000	(1.518)	0	0	0	0
22/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	35,207.0000	34,587.0000	(1.761)	0	0	0	0
22/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,989.0000	27,444.0000	(1.947)	0	0	0	0
22/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	37,157.0000	36,518.0000	(1.720)	0	0	0	0
22/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	29,619.0000	30,064.0000	1.502	0	0	0	0
22/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	14,783.0000	15,049.0000	1.799	0	0	0	0
22/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	19,840.0000	20,173.0000	1.678	0	0	0	0
22/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	39,162.0000	38,505.0000	(1.678)	0	0	0	0

Grand Total: **2,383**