

Derivatives High/Low Report

High/Low for 27/09/2006

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
27/09/2006	GOVI 2006/11/02			jGovi	237.3970	238.9990	0.675	0.0000	0.0000	901
27/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	74,048.0000	90,002.0000	21.545	0	0	0
27/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	78.0000	12.0000	(84.615)	0	0	0
27/09/2006	GOVI 2007/02/01			jGovi	242.4440	244.0630	0.668	0.0000	0.0000	0
27/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	124,647.0000	140,713.0000	12.889	0	0	0
27/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	207.0000	83.0000	(59.903)	0	0	0
27/09/2006	GOVI 2007/05/03			jGovi	247.7230	249.2980	0.636	0.0000	0.0000	0
27/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,176.0000	679.0000	(42.262)	0	0	0
27/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	128,406.0000	143,659.0000	11.879	0	0	0
27/09/2006	GOVI 2007/08/02			jGovi	253.1340	254.6340	0.593	0.0000	0.0000	0
27/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,047.0000	2,080.0000	(31.736)	0	0	0
27/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	129,387.0000	143,420.0000	10.846	0	0	0
27/09/2006	J153 2010/08/31			jSwap	9.1600	8.9780	(1.987)	0.0000	0.0000	0
27/09/2006	J157 2015/09/15			jSwap	9.0140	8.8460	(1.864)	0.0000	0.0000	0
27/09/2006	J186 2026/12/21			jSwap	8.7260	8.5590	(1.914)	0.0000	0.0000	0
27/09/2006	J194 2008/02/28			jSwap	9.0790	8.9850	(1.035)	0.0000	0.0000	0
27/09/2006	J201 2014/12/22			jSwap	8.9760	8.8160	(1.783)	0.0000	0.0000	0

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27/09/2006	J203	2017/09/15			jSwap	8.9410	8.7800	(1.801)	0.0000	0.0000	0
27/09/2006	J204	2018/12/21			jSwap	8.8540	8.6960	(1.785)	0.0000	0.0000	0
27/09/2006	J207	2020/01/15			jSwap	8.8390	8.6770	(1.833)	0.0000	0.0000	0
27/09/2006	JBAR	2005/12/21			jBar	8.3130	8.3130	-	0.0000	0.0000	0
27/09/2006	JFRA	2006/11/02			jFra	8.7060	8.6820	(0.276)	0.0000	0.0000	0
27/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,163.0000	4,105.0000	(1.393)	0	0	0
27/09/2006	JFRA	2007/02/01			jFra	9.0960	9.0290	(0.737)	0.0000	0.0000	0
27/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	30.0000	36.0000	20.000	0	0	0
27/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,921.0000	3,764.0000	(4.004)	0	0	0
27/09/2006	JFRA	2007/05/03			jFra	9.2650	9.1590	(1.144)	0.0000	0.0000	0
27/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	83.0000	101.0000	21.687	0	0	0
27/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,384.0000	4,145.0000	(5.452)	0	0	0
27/09/2006	JFRA	2007/08/02			jFra	9.2560	9.1040	(1.642)	0.0000	0.0000	0
27/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,449.0000	4,121.0000	(7.372)	0	0	0
27/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	169.0000	211.0000	24.852	0	0	0
27/09/2006	JFRA	2007/11/01			jFra	9.1960	9.0320	(1.783)	0.0000	0.0000	0
27/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,725.0000	4,360.0000	(7.725)	0	0	0
27/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	281.0000	344.0000	22.420	0	0	0
27/09/2006	JFRA	2008/02/07			jFra	9.1920	9.0340	(1.719)	0.0000	0.0000	0
27/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,262.0000	21,427.0000	0.776	0	0	0
27/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,397.0000	25,174.0000	(0.878)	0	0	0
27/09/2006	JN02	2006/11/02			jNote	9.1170	8.9840	(1.459)	0.0000	0.0000	0
27/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,086.0000	31,733.0000	(6.903)	0	0	0

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27/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	82.0000	116.0000	41.463	0	0	0
27/09/2006	JN02	2007/02/01			jNote	9.1720	9.0090	(1.777)	0.0000	0.0000	0
27/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,296.0000	11,684.0000	13.481	0	0	0
27/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,423.0000	11,846.0000	(11.748)	0	0	0
27/09/2006	JN02	2007/05/03			jNote	9.1750	8.9840	(2.082)	0.0000	0.0000	0
27/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,787.0000	13,148.0000	(11.084)	0	0	0
27/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,153.0000	17,998.0000	11.422	0	0	0
27/09/2006	JN02	2007/08/02			jNote	9.1540	8.9400	(2.338)	0.0000	0.0000	0
27/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,536.0000	15,714.0000	(10.390)	0	0	0
27/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,285.0000	21,368.0000	10.801	0	0	0
27/09/2006	JN05	2006/11/02			jNote	9.0880	8.8930	(2.146)	0.0000	0.0000	0
27/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,236.0000	65,739.0000	(10.237)	0	0	0
27/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/09/2006	JN05	2007/02/01			jNote	9.1020	8.8990	(2.230)	0.0000	0.0000	0
27/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	9,132.0000	6,128.0000	(32.895)	0	0	0
27/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	15,026.0000	20,167.0000	34.214	0	0	0
27/09/2006	JN05	2007/05/03			jNote	9.0920	8.8820	(2.310)	0.0000	0.0000	0
27/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	18,847.0000	23,988.0000	27.278	0	0	0
27/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	12,555.0000	9,264.0000	(26.213)	0	0	0
27/09/2006	JN05	2007/08/02			jNote	9.0710	8.8560	(2.370)	0.0000	0.0000	0
27/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	15,100.0000	11,669.0000	(22.722)	0	0	0
27/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	22,231.0000	27,445.0000	23.454	0	0	0
27/09/2006	JN10	2006/11/02			jNote	8.8900	8.7280	(1.822)	0.0000	0.0000	0
27/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	107,464.0000	97,578.0000	(9.199)	0	0	0
27/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/09/2006	JN10	2007/02/01			jNote	8.8870	8.7200	(1.879)	0.0000	0.0000	0
27/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	15,923.0000	23,337.0000	46.562	0	0	0

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27/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	8,520.0000	4,850.0000	(43.075)	0	0	0
27/09/2006	JN10	2007/05/03			jNote	8.8690	8.6990	(1.917)	0.0000	0.0000	0
27/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	11,599.0000	7,603.0000	(34.451)	0	0	0
27/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	20,187.0000	27,491.0000	36.182	0	0	0
27/09/2006	JN10	2007/08/02			jNote	8.8440	8.6710	(1.956)	0.0000	0.0000	0
27/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	13,807.0000	9,664.0000	(30.007)	0	0	0
27/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	24,043.0000	31,429.0000	30.720	0	0	0
27/09/2006	JROD	2006/09/29			jRod	7.4970	7.4970	-	0.0000	0.0000	0
27/09/2006	JROD	2006/10/31			jRod	7.7390	7.7340	(0.065)	0.0000	0.0000	0
27/09/2006	JROD	2006/11/30			jRod	7.9960	7.9890	(0.088)	0.0000	0.0000	0
27/09/2006	JROD	2006/12/29			jRod	7.9170	7.9140	(0.038)	0.0000	0.0000	0
27/09/2006	JROD	2007/01/31			jRod	8.2150	8.2140	(0.012)	0.0000	0.0000	0
27/09/2006	JROD	2007/02/28			jRod	8.4460	8.4470	0.012	0.0000	0.0000	0
27/09/2006	JROD	2007/03/30			jRod	8.2870	8.2900	0.036	0.0000	0.0000	0
27/09/2006	JROD	2007/04/30			jRod	8.5180	8.5210	0.035	0.0000	0.0000	0
27/09/2006	JROD	2007/05/31			jRod	8.7160	8.7190	0.034	0.0000	0.0000	0
27/09/2006	R153	2006/11/02			Bond Future	8.6310	8.4925	(1.605)	0.0000	0.0000	408
27/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,853.0000	7,141.0000	47.146	0	0	0
27/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	7,667.0000	5,138.0000	(32.986)	0	0	0
27/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,545.0000	2,617.0000	69.385	0	0	0
27/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	78.0000	179.0000	129.487	0	0	0
27/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
27/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,214.0000	44,399.0000	(9.784)	0	0	0

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27/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,993.0000	1,105.0000	(44.556)	0	0	0
27/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	8,543.0000	11,664.0000	36.533	0	0	0
27/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,703.0000	18,633.0000	26.729	0	0	0
27/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,168.0000	26,451.0000	(15.134)	0	0	0
27/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	9,763.0000	6,802.0000	(30.329)	0	0	0
27/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	4,424.0000	2,727.0000	(38.359)	0	0	0
27/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	8,676.0000	5,929.0000	(31.662)	0	0	0
27/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,120.0000	6,191.0000	50.267	0	0	0
27/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,462.0000	5,319.0000	53.640	0	0	0
27/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	12.0000	31.0000	158.333	0	0	0
27/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,119.0000	35,321.0000	(11.959)	0	0	0
27/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	423.0000	825.0000	95.035	0	0	0
27/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,860.0000	11,114.0000	(25.209)	0	0	101
27/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,582.0000	18,167.0000	(19.551)	0	0	0
27/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	803.0000	401.0000	(50.062)	0	0	0
27/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	67,692.0000	62,875.0000	(7.116)	0	0	0
27/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,022.0000	26,437.0000	20.048	0	0	0
27/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,068.0000	72,251.0000	(6.250)	0	0	0
27/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,408.0000	53,590.0000	(8.249)	0	0	0
27/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R153	2007/02/01			Bond Future	8.5960	8.4390	(1.826)	0.0000	0.0000	0
27/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,688.0000	13,312.0000	24.551	0	0	0
27/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,314.0000	17,387.0000	21.468	0	0	0
27/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,305.0000	7,244.0000	(22.149)	0	0	0
27/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,189.0000	9,678.0000	(20.601)	0	0	0
27/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	6,543.0000	4,979.0000	(23.903)	0	0	0
27/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,622.0000	23,193.0000	18.199	0	0	0
27/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,082.0000	11,471.0000	26.305	0	0	0
27/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,306.0000	8,217.0000	30.304	0	0	0
27/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,698.0000	5,038.0000	36.236	0	0	0
27/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,947.0000	2,795.0000	43.554	0	0	0
27/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,349.0000	19,554.0000	(16.253)	0	0	0
27/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,970.0000	25,683.0000	(14.304)	0	0	0

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27/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,491.0000	40,634.0000	(10.677)	0	0	0
27/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,006.0000	10,378.0000	(20.206)	0	0	0
27/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,490.0000	32,861.0000	(12.347)	0	0	0
27/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,018.0000	1,524.0000	49.705	0	0	0
27/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,870.0000	12,376.0000	25.390	0	0	0
27/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	13,856.0000	11,110.0000	(19.818)	0	0	0
27/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	492.0000	770.0000	56.504	0	0	0
27/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,662.0000	14,438.0000	(18.254)	0	0	0
27/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,825.0000	48,830.0000	(9.280)	0	0	0
27/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	219.0000	359.0000	63.927	0	0	0
27/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	90.0000	154.0000	71.111	0	0	0
27/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,092.0000	65,984.0000	(7.185)	0	0	0
27/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	34.0000	61.0000	79.412	0	0	0
27/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,381.0000	57,310.0000	(8.129)	0	0	0
27/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,560.0000	3,402.0000	(25.395)	0	0	0
27/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,636.0000	29,613.0000	15.513	0	0	0
27/09/2006	R153	2007/05/03			Bond Future	8.5710	8.4130	(1.843)	0.0000	0.0000	0
27/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,765.0000	19,514.0000	16.397	0	0	0
27/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	15,866.0000	13,456.0000	(15.190)	0	0	0
27/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,694.0000	16,125.0000	17.752	0	0	0
27/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	12,832.0000	10,740.0000	(16.303)	0	0	0
27/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,140.0000	10,126.0000	(16.590)	0	0	0
27/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	11,473.0000	9,537.0000	(16.874)	0	0	0
27/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,592.0000	20,419.0000	16.070	0	0	0
27/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,443.0000	21,347.0000	15.746	0	0	0
27/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,073.0000	25,278.0000	14.520	0	0	0
27/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,061.0000	7,425.0000	(18.055)	0	0	0
27/09/2006	R153	2007/08/02			Bond Future	8.5350	8.3790	(1.828)	0.0000	0.0000	0
27/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,435.0000	19,712.0000	13.060	0	0	0
27/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,431.0000	16,260.0000	(11.779)	0	0	0
27/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,323.0000	22,824.0000	12.306	0	0	0
27/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	14,992.0000	13,100.0000	(12.620)	0	0	0
27/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,087.0000	23,643.0000	12.121	0	0	0
27/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	15,642.0000	13,694.0000	(12.454)	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
27/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,867.0000	24,479.0000	11.945	0	0	0
27/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,361.0000	12,524.0000	(12.792)	0	0	0
27/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,020.0000	10,398.0000	(13.494)	0	0	0
27/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,149.0000	27,976.0000	11.241	0	0	0
27/09/2006	R157	2006/11/02			Bond Future	8.5870	8.4575	(1.508)	0.0000	0.0000	45
27/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,120.0000	2,055.0000	83.482	0	0	0
27/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	82,852.0000	73,390.0000	(11.420)	0	0	0
27/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	16,345.0000	11,271.0000	(31.043)	0	0	100
27/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,410.0000	722.0000	(48.794)	0	0	0
27/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	44,988.0000	36,413.0000	(19.061)	0	0	0
27/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	48,662.0000	57,484.0000	18.129	0	0	0
27/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	64,945.0000	74,195.0000	14.243	0	0	0
27/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,102.0000	5,062.0000	(37.522)	0	0	0
27/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,895.0000	6,281.0000	61.258	0	0	0
27/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	480.0000	220.0000	(54.167)	0	0	0
27/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	9,966.0000	14,403.0000	44.521	0	0	0
27/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	147.0000	60.0000	(59.184)	0	0	0
27/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	123,295.0000	113,786.0000	(7.712)	0	0	0
27/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	102,866.0000	93,362.0000	(9.239)	0	0	0
27/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	28,840.0000	21,716.0000	(24.702)	0	0	0
27/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	33.0000	81.0000	145.455	0	0	0
27/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	19,940.0000	26,410.0000	32.447	0	0	0
27/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	33,290.0000	41,246.0000	23.899	0	0	0
27/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,577.0000	2,024.0000	(43.416)	0	0	0
27/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	11,653.0000	16,518.0000	41.749	0	0	0
27/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	81,503.0000	90,926.0000	11.562	0	0	0
27/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	10.0000	150.000	0	0	0
27/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	216.0000	460.0000	112.963	0	0	0
27/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	14,360.0000	9,716.0000	(32.340)	0	0	0
27/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	63,373.0000	54,107.0000	(14.621)	0	0	171
27/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	8,443.0000	12,449.0000	47.448	0	0	0
27/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	18,507.0000	13,002.0000	(29.746)	0	0	0
27/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	144,126.0000	134,616.0000	(6.598)	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
27/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	12,548.0000	8,326.0000	(33.647)	0	0	0
27/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	13,498.0000	18,786.0000	39.176	0	0	0
27/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	10,905.0000	7,094.0000	(34.947)	0	0	20
27/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	15,498.0000	21,197.0000	36.772	0	0	20
27/09/2006	R157	2007/02/01			Bond Future	8.5880	8.4400	(1.723)	0.0000	0.0000	0
27/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	84,188.0000	93,572.0000	11.146	0	0	0
27/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	14,260.0000	11,060.0000	(22.440)	0	0	0
27/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	20,187.0000	15,975.0000	(20.865)	0	0	0
27/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,682.0000	38,093.0000	20.235	0	0	0
27/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,503.0000	6,307.0000	40.062	0	0	0
27/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	14,182.0000	18,195.0000	28.296	0	0	0
27/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	83,272.0000	73,732.0000	(11.456)	0	0	0
27/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,371.0000	3,454.0000	45.677	0	0	0
27/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	101,593.0000	91,566.0000	(9.870)	0	0	0
27/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	38,615.0000	32,005.0000	(17.118)	0	0	0
27/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	69,822.0000	78,716.0000	12.738	0	0	0
27/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	8,456.0000	11,291.0000	33.526	0	0	0
27/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	21,966.0000	27,211.0000	23.878	0	0	0
27/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	9,934.0000	7,561.0000	(23.888)	0	0	0
27/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,225.0000	50,647.0000	17.171	0	0	0
27/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	26,479.0000	21,343.0000	(19.397)	0	0	0
27/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	56,049.0000	64,299.0000	14.719	0	0	0
27/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	51,361.0000	43,573.0000	(15.163)	0	0	0
27/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	120,866.0000	110,543.0000	(8.541)	0	0	0
27/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	66,228.0000	57,409.0000	(13.316)	0	0	0
27/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	515.0000	815.0000	58.252	0	0	0
27/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	72,654.0000	81,659.0000	12.394	0	0	0
27/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,152.0000	1,749.0000	51.823	0	0	0
27/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	57,056.0000	48,831.0000	(14.416)	0	0	0
27/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	23,763.0000	29,249.0000	23.086	0	0	0
27/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	18,615.0000	23,370.0000	25.544	0	0	150
27/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	28,268.0000	22,890.0000	(19.025)	0	0	0
27/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,706.0000	3,467.0000	(26.328)	0	0	0
27/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	32,130.0000	26,261.0000	(18.266)	0	0	0
27/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,665.0000	9,063.0000	35.979	0	0	250

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
27/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,372.0000	4,754.0000	(25.392)	0	0	150
27/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,870.0000	5,142.0000	(25.153)	0	0	0
27/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	24,779.0000	19,880.0000	(19.771)	0	0	0
27/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,635.0000	31,359.0000	22.329	0	0	0
27/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	23,165.0000	18,500.0000	(20.138)	0	0	0
27/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,580.0000	33,538.0000	21.603	0	0	0
27/09/2006	R157	2007/05/03			Bond Future	8.5760	8.4270	(1.737)	0.0000	0.0000	0
27/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	26,732.0000	22,439.0000	(16.059)	0	0	0
27/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	19,703.0000	16,248.0000	(17.535)	0	0	0
27/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	48,833.0000	55,829.0000	14.326	0	0	0
27/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	40,703.0000	47,034.0000	15.554	0	0	0
27/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	38,794.0000	44,953.0000	15.876	0	0	0
27/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	25,202.0000	21,082.0000	(16.348)	0	0	0
27/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	35,350.0000	30,175.0000	(14.639)	0	0	0
27/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	28,325.0000	23,859.0000	(15.767)	0	0	0
27/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	36,937.0000	42,922.0000	16.203	0	0	0
27/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	30,033.0000	35,309.0000	17.567	0	0	0
27/09/2006	R157	2007/08/02			Bond Future	8.5590	8.4120	(1.717)	0.0000	0.0000	0
27/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	33,261.0000	29,035.0000	(12.706)	0	0	0
27/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	46,188.0000	52,031.0000	12.650	0	0	0
27/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	17,154.0000	13,536.0000	(21.091)	0	0	0
27/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	55,699.0000	62,199.0000	11.670	0	0	0
27/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	33,436.0000	39,888.0000	19.297	0	0	0
27/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,113.0000	22,544.0000	(13.668)	0	0	0
27/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	44,402.0000	50,110.0000	12.855	0	0	0
27/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	41,686.0000	36,776.0000	(11.779)	0	0	0
27/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	34,842.0000	30,480.0000	(12.519)	0	0	0
27/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	37,657.0000	42,817.0000	13.703	0	0	0
27/09/2006	R186	2006/11/02			Bond Future	8.3450	8.1990	(1.750)	0.0000	0.0000	59
27/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	16,480.0000	25,061.0000	52.069	0	0	0
27/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	21,539.0000	13,586.0000	(36.924)	0	0	0
27/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,988.0000	2,527.0000	(49.338)	0	0	0
27/09/2006	R186	2006/11/02	6.50	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
27/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	49,092.0000	63,165.0000	28.667	0	0	0
27/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,848.0000	827.0000	(55.249)	0	0	0
27/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	214.0000	549.0000	156.542	0	0	0
27/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	71,943.0000	87,455.0000	21.562	0	0	0
27/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	29,154.0000	40,605.0000	39.278	0	0	0
27/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	100,914.0000	84,715.0000	(16.052)	0	0	0
27/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	11,974.0000	6,891.0000	(42.450)	0	0	0
27/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	237,131.0000	220,596.0000	(6.973)	0	0	0
27/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	26.0000	79.0000	203.846	0	0	0
27/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	11,659.0000	18,660.0000	60.048	0	0	0
27/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	132,969.0000	116,488.0000	(12.395)	0	0	0
27/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	28,079.0000	18,545.0000	(33.954)	0	0	0
27/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	201,103.0000	184,569.0000	(8.222)	0	0	0
27/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,630.0000	15,889.0000	(35.489)	0	0	0
27/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	70,914.0000	55,834.0000	(21.265)	0	0	0
27/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,300.0000	2,755.0000	111.923	0	0	0
27/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	7.0000	250.000	0	0	0
27/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	166,395.0000	149,866.0000	(9.934)	0	0	0
27/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	5,080.0000	9,112.0000	79.370	0	0	0
27/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	44,716.0000	32,213.0000	(27.961)	0	0	0
27/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	13,910.0000	21,704.0000	56.032	0	0	0
27/09/2006	R186	2007/02/01			Bond Future	8.3380	8.1880	(1.799)	0.0000	0.0000	0
27/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	34,481.0000	43,349.0000	25.719	0	0	0
27/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	38,729.0000	30,693.0000	(20.749)	0	0	0
27/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,863.0000	15,064.0000	(24.160)	0	0	0
27/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	234,796.0000	218,012.0000	(7.148)	0	0	0
27/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,262.0000	22,774.0000	(22.172)	0	0	0
27/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	13,362.0000	9,906.0000	(25.864)	0	0	0
27/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	47,121.0000	57,538.0000	22.107	0	0	0
27/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,914.0000	118,438.0000	(11.557)	0	0	0
27/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	83,840.0000	97,289.0000	16.041	0	0	0
27/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	64,492.0000	76,598.0000	18.771	0	0	0
27/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	150.0000	270.0000	80.000	0	0	0
27/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,640.0000	4,069.0000	54.129	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
27/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	199,351.0000	182,757.0000	(8.324)	0	0	0
27/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	438.0000	749.0000	71.005	0	0	0
27/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,139.0000	1,846.0000	62.072	0	0	0
27/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	165,612.0000	149,414.0000	(9.781)	0	0	0
27/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	79,534.0000	66,930.0000	(15.847)	0	0	0
27/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	11,143.0000	15,445.0000	38.607	0	0	0
27/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	5,509.0000	8,087.0000	46.796	0	0	0
27/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	104,771.0000	90,445.0000	(13.674)	0	0	0
27/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	31,602.0000	40,056.0000	26.751	0	0	0
27/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	28,977.0000	37,011.0000	27.725	0	0	0
27/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	19,742.0000	26,074.0000	32.074	0	0	0
27/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	44,516.0000	35,646.0000	(19.925)	0	0	0
27/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	58,351.0000	47,778.0000	(18.120)	0	0	0
27/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,476.0000	33,025.0000	(20.376)	0	0	0
27/09/2006	R186	2007/05/03			Bond Future	8.3250	8.1750	(1.802)	0.0000	0.0000	0
27/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	54,969.0000	46,780.0000	(14.897)	0	0	0
27/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	46,599.0000	55,240.0000	18.543	0	0	0
27/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,648.0000	36,625.0000	(16.090)	0	0	0
27/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,671.0000	32,213.0000	(16.700)	0	0	0
27/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	57,404.0000	67,210.0000	17.082	0	0	0
27/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	63,259.0000	73,631.0000	16.396	0	0	0
27/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	41,104.0000	34,365.0000	(16.395)	0	0	0
27/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	60,295.0000	70,386.0000	16.736	0	0	0
27/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	75,805.0000	87,253.0000	15.102	0	0	0
27/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	30,001.0000	24,618.0000	(17.943)	0	0	0
27/09/2006	R186	2007/08/02			Bond Future	8.3110	8.1610	(1.805)	0.0000	0.0000	0
27/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	51,173.0000	44,165.0000	(13.695)	0	0	0
27/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	66,389.0000	76,135.0000	14.680	0	0	0
27/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	62,443.0000	54,445.0000	(12.808)	0	0	0
27/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	55,672.0000	64,428.0000	15.728	0	0	0
27/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	48,605.0000	41,840.0000	(13.918)	0	0	0
27/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	69,223.0000	79,212.0000	14.430	0	0	0
27/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	72,117.0000	82,345.0000	14.183	0	0	0
27/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	46,135.0000	39,609.0000	(14.145)	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
27/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	37,186.0000	31,585.0000	(15.062)	0	0	0
27/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	84,258.0000	95,411.0000	13.237	0	0	0
27/09/2006	R194	2006/11/02			Bond Future	8.7750	8.6180	(1.789)	0.0000	0.0000	0
27/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,346.0000	23,412.0000	(7.630)	0	0	0
27/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,119.0000	1,814.0000	62.109	0	0	0
27/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,892.0000	2,654.0000	(31.809)	0	0	0
27/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	926.0000	1,542.0000	66.523	0	0	0
27/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	65.0000	152.0000	133.846	0	0	0
27/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,662.0000	7,814.0000	(19.126)	0	0	0
27/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,317.0000	2,999.0000	(30.530)	0	0	0
27/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,537.0000	26,603.0000	(6.777)	0	0	0
27/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,169.0000	20,235.0000	(8.724)	0	0	0
27/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,960.0000	33,027.0000	(5.529)	0	0	0
27/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,006.0000	17,072.0000	(10.176)	0	0	0
27/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,742.0000	29,808.0000	(6.093)	0	0	0
27/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,785.0000	5,130.0000	(24.392)	0	0	0
27/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,728.0000	10,811.0000	(15.061)	0	0	0
27/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	298.0000	577.0000	93.624	0	0	0
27/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,337.0000	2,114.0000	58.115	0	0	0
27/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,857.0000	13,925.0000	(12.184)	0	0	0
27/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,492.0000	2,336.0000	(33.104)	0	0	0
27/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9.0000	25.0000	177.778	0	0	0
27/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
27/09/2006	R194	2007/02/01			Bond Future	8.8290	8.6410	(2.129)	0.0000	0.0000	0
27/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	56.0000	98.0000	75.000	0	0	0
27/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,361.0000	6,034.0000	(18.027)	0	0	0
27/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,341.0000	24,459.0000	(7.145)	0	0	0
27/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,536.0000	2,095.0000	36.393	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
27/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
27/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	10.0000	19.0000	90.000	0	0	0
27/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	25.0000	45.0000	80.000	0	0	0
27/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,946.0000	27,062.0000	(6.509)	0	0	0
27/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,176.0000	19,311.0000	(8.807)	0	0	0
27/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,750.0000	21,873.0000	(7.903)	0	0	0
27/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,126.0000	14,320.0000	(11.199)	0	0	0
27/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
27/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,630.0000	16,786.0000	(9.898)	0	0	0
27/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	883.0000	1,267.0000	43.488	0	0	0
27/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	121.0000	201.0000	66.116	0	0	0
27/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,239.0000	7,737.0000	(16.257)	0	0	0
27/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	243.0000	386.0000	58.848	0	0	0
27/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,354.0000	4,258.0000	26.953	0	0	0
27/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	455.0000	693.0000	52.308	0	0	0
27/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,688.0000	11,945.0000	(12.734)	0	0	0
27/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,110.0000	3,976.0000	27.846	0	0	0
27/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,352.0000	9,703.0000	(14.526)	0	0	0
27/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,441.0000	3,192.0000	30.766	0	0	0
27/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,745.0000	4,609.0000	(19.774)	0	0	0
27/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,906.0000	3,886.0000	(20.791)	0	0	0
27/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,647.0000	3,666.0000	(21.110)	0	0	0
27/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,399.0000	3,456.0000	(21.437)	0	0	0
27/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,607.0000	4,550.0000	26.144	0	0	0
27/09/2006	R194	2007/05/03			Bond Future	8.8160	8.6120	(2.314)	0.0000	0.0000	0
27/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,568.0000	2,971.0000	(16.732)	0	0	0
27/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,929.0000	7,917.0000	14.259	0	0	0
27/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,221.0000	3,549.0000	(15.920)	0	0	0
27/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,822.0000	6,718.0000	15.390	0	0	0
27/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,830.0000	5,629.0000	16.542	0	0	0
27/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,342.0000	4,556.0000	(14.714)	0	0	0
27/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,035.0000	6,949.0000	15.145	0	0	0
27/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,615.0000	6,491.0000	15.601	0	0	0
27/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,396.0000	3,705.0000	(15.719)	0	0	0
27/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,575.0000	3,866.0000	(15.497)	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
27/09/2006	R194	2007/08/02			Bond Future	8.7600	8.5460	(2.443)	0.0000	0.0000	0
27/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,929.0000	4,436.0000	(10.002)	0	0	0
27/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,592.0000	8,266.0000	8.878	0	0	0
27/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,204.0000	5,630.0000	(9.252)	0	0	0
27/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,150.0000	6,743.0000	9.642	0	0	0
27/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,671.0000	5,129.0000	(9.557)	0	0	0
27/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,416.0000	4,890.0000	(9.712)	0	0	0
27/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,705.0000	7,330.0000	9.321	0	0	0
27/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,542.0000	5,009.0000	(9.617)	0	0	0
27/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,848.0000	7,482.0000	9.258	0	0	0
27/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,993.0000	7,635.0000	9.181	0	0	0
27/09/2006	R201	2006/11/02			Bond Future	8.5850	8.4420	(1.666)	0.0000	0.0000	26
27/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,403.0000	3,805.0000	(40.575)	0	0	0
27/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,914.0000	21,653.0000	36.063	0	0	0
27/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	12,396.0000	17,466.0000	40.900	0	0	0
27/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	81,380.0000	73,051.0000	(10.235)	0	0	0
27/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	22,862.0000	16,702.0000	(26.944)	0	0	0
27/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	12,961.0000	8,594.0000	(33.693)	0	0	0
27/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	97,535.0000	89,199.0000	(8.547)	0	0	0
27/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,193.0000	5,369.0000	68.149	0	0	0
27/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	8,016.0000	11,986.0000	49.526	0	0	0
27/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,537.0000	33,553.0000	26.439	0	0	0
27/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,834.0000	1,513.0000	(46.613)	0	0	0
27/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,636.0000	5,368.0000	(37.842)	0	0	0
27/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	4.0000	12.0000	200.000	0	0	0
27/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	9,943.0000	6,319.0000	(36.448)	0	0	0
27/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	201.0000	453.0000	125.373	0	0	0
27/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	11,384.0000	7,392.0000	(35.067)	0	0	0
27/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,813.0000	15,525.0000	43.577	0	0	0
27/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	954.0000	1,841.0000	92.977	0	0	0
27/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,352.0000	13,696.0000	46.450	0	0	0
27/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	50,151.0000	42,066.0000	(16.121)	0	0	0
27/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	35,624.0000	28,173.0000	(20.916)	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
27/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	65,550.0000	57,267.0000	(12.636)	0	0	0
27/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,122.0000	539.0000	(51.961)	0	0	0
27/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	34.0000	87.0000	155.882	0	0	0
27/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	113,997.0000	105,660.0000	(7.313)	0	0	0
27/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	38,759.0000	46,512.0000	20.003	0	0	0
27/09/2006	R201	2007/02/01			Bond Future	8.5830	8.4350	(1.724)	0.0000	0.0000	0
27/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	19,941.0000	24,523.0000	22.978	0	0	0
27/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	18,977.0000	15,117.0000	(20.340)	0	0	0
27/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	34,009.0000	39,972.0000	17.534	0	0	0
27/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,325.0000	12,027.0000	(21.520)	0	0	0
27/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	21,484.0000	26,257.0000	22.217	0	0	0
27/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	24,744.0000	29,887.0000	20.785	0	0	0
27/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	17,692.0000	14,023.0000	(20.738)	0	0	0
27/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	40,190.0000	33,975.0000	(15.464)	0	0	0
27/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	30,054.0000	24,799.0000	(17.485)	0	0	0
27/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,385.0000	4,790.0000	41.507	0	0	0
27/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	10,932.0000	14,119.0000	29.153	0	0	0
27/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	65,663.0000	58,053.0000	(11.589)	0	0	0
27/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,361.0000	5,546.0000	(24.657)	0	0	0
27/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	80,226.0000	72,234.0000	(9.962)	0	0	0
27/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	835.0000	1,285.0000	53.892	0	0	0
27/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	10,700.0000	8,221.0000	(23.168)	0	0	0
27/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	6,407.0000	8,635.0000	34.774	0	0	0
27/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	44,314.0000	50,941.0000	14.955	0	0	0
27/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	21,760.0000	17,508.0000	(19.540)	0	0	0
27/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	18,458.0000	22,846.0000	23.773	0	0	0
27/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	20,333.0000	16,278.0000	(19.943)	0	0	0
27/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,752.0000	2,584.0000	47.489	0	0	0
27/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	17,037.0000	21,227.0000	24.594	0	0	0
27/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	52,096.0000	45,059.0000	(13.508)	0	0	0
27/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	111,352.0000	103,009.0000	(7.492)	0	0	0
27/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	146.0000	245.0000	67.808	0	0	0
27/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	365.0000	587.0000	60.822	0	0	0
27/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	95,519.0000	87,299.0000	(8.606)	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
27/09/2006	R201	2007/05/03			Bond Future	8.5730	8.4240	(1.738)	0.0000	0.0000	0
27/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	32,979.0000	38,006.0000	15.243	0	0	0
27/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	20,484.0000	17,201.0000	(16.027)	0	0	0
27/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	21,703.0000	18,285.0000	(15.749)	0	0	0
27/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	31,463.0000	36,355.0000	15.548	0	0	0
27/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	29,986.0000	34,742.0000	15.861	0	0	0
27/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	28,550.0000	24,444.0000	(14.382)	0	0	0
27/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	24,489.0000	28,694.0000	17.171	0	0	0
27/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,094.0000	13,330.0000	(17.174)	0	0	0
27/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	22,971.0000	19,417.0000	(15.472)	0	0	0
27/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	39,435.0000	44,981.0000	14.064	0	0	0
27/09/2006	R201	2007/08/02			Bond Future	8.5600	8.4130	(1.717)	0.0000	0.0000	0
27/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,567.0000	21,329.0000	(13.180)	0	0	0
27/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	37,473.0000	42,244.0000	12.732	0	0	0
27/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	25,783.0000	22,435.0000	(12.985)	0	0	0
27/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	36,017.0000	40,679.0000	12.944	0	0	0
27/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,040.0000	23,582.0000	(12.788)	0	0	0
27/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	43,610.0000	48,807.0000	11.917	0	0	0
27/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	29,229.0000	33,336.0000	14.051	0	0	0
27/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	34,593.0000	39,146.0000	13.162	0	0	0
27/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	32,489.0000	28,586.0000	(12.013)	0	0	0
27/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,110.0000	17,297.0000	(13.988)	0	0	0
27/09/2006	R203	2006/11/02			Bond Future	8.5250	8.3770	(1.736)	0.0000	0.0000	0
27/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,533.0000	5,238.0000	106.790	0	0	0
27/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,173.0000	13,858.0000	69.558	0	0	0
27/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	9,900.0000	5,299.0000	(46.475)	0	0	0
27/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	21,761.0000	14,180.0000	(34.838)	0	0	0
27/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	64.0000	214.0000	234.375	0	0	0
27/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	55,553.0000	45,416.0000	(18.247)	0	0	0
27/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,320.0000	2,464.0000	(53.684)	0	0	0
27/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	37,659.0000	28,194.0000	(25.133)	0	0	0
27/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	74,276.0000	64,005.0000	(13.828)	0	0	0
27/09/2006	R203	2006/11/02	6.50	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
27/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	514.0000	1,336.0000	159.922	0	0	0
27/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	154,029.0000	143,743.0000	(6.678)	0	0	0
27/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	13,898.0000	21,328.0000	53.461	0	0	0
27/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	93,505.0000	83,219.0000	(11.000)	0	0	0
27/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	133,371.0000	123,084.0000	(7.713)	0	0	0
27/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	5.0000	20.0000	300.000	0	0	0
27/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	113,200.0000	102,914.0000	(9.087)	0	0	0
27/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	8,159.0000	4,170.0000	(48.891)	0	0	0
27/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,883.0000	16,180.0000	63.715	0	0	0
27/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	11,793.0000	18,676.0000	58.365	0	0	0
27/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	6,635.0000	3,231.0000	(51.304)	0	0	0
27/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,274.0000	1,363.0000	(58.369)	0	0	0
27/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	18,642.0000	27,018.0000	44.931	0	0	0
27/09/2006	R203	2007/02/01			Bond Future	8.5230	8.3710	(1.783)	0.0000	0.0000	0
27/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,775.0000	7,237.0000	51.560	0	0	0
27/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,270.0000	13,200.0000	42.395	0	0	0
27/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	41,240.0000	33,285.0000	(19.290)	0	0	0
27/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	28,084.0000	21,598.0000	(23.095)	0	0	0
27/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	92,240.0000	82,090.0000	(11.004)	0	0	0
27/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	12,875.0000	9,018.0000	(29.957)	0	0	0
27/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	111,396.0000	101,073.0000	(9.267)	0	0	0
27/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,467.0000	28,027.0000	30.559	0	0	0
27/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	151,434.0000	141,024.0000	(6.874)	0	0	0
27/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,355.0000	3,407.0000	(36.377)	0	0	0
27/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	37,116.0000	45,585.0000	22.818	0	0	0
27/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	91.0000	185.0000	103.297	0	0	0
27/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	19,591.0000	25,831.0000	31.851	0	0	0
27/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	73,888.0000	64,118.0000	(13.223)	0	0	0
27/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	14,369.0000	10,193.0000	(29.063)	0	0	0
27/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,180.0000	3,535.0000	62.156	0	0	0
27/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	873.0000	1,521.0000	74.227	0	0	0
27/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	12.0000	140.000	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
27/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	56,708.0000	47,646.0000	(15.980)	0	0	0
27/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,136.0000	21,720.0000	34.606	0	0	0
27/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	304.0000	571.0000	87.829	0	0	0
27/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	23.0000	51.0000	121.739	0	0	0
27/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	17,703.0000	12,870.0000	(27.300)	0	0	0
27/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	131,155.0000	120,766.0000	(7.921)	0	0	0
27/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	15,978.0000	11,476.0000	(28.176)	0	0	0
27/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,813.0000	23,728.0000	33.206	0	0	0
27/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10,220.0000	6,973.0000	(31.771)	0	0	0
27/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,509.0000	32,679.0000	28.108	0	0	0
27/09/2006	R203	2007/05/03			Bond Future	8.5120	8.3590	(1.797)	0.0000	0.0000	0
27/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	21,276.0000	26,840.0000	26.152	0	0	0
27/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	41,068.0000	48,939.0000	19.166	0	0	0
27/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	22,082.0000	17,303.0000	(21.642)	0	0	0
27/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,014.0000	6,543.0000	(27.413)	0	0	0
27/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	28,365.0000	34,921.0000	23.113	0	0	0
27/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	15,850.0000	12,062.0000	(23.899)	0	0	0
27/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	30,318.0000	37,110.0000	22.403	0	0	0
27/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	14,509.0000	10,958.0000	(24.474)	0	0	0
27/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	13,253.0000	9,932.0000	(25.058)	0	0	0
27/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	32,339.0000	39,362.0000	21.717	0	0	0
27/09/2006	R203	2007/08/02			Bond Future	8.4960	8.3450	(1.777)	0.0000	0.0000	0
27/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	45,430.0000	52,738.0000	16.086	0	0	0
27/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	12,787.0000	10,028.0000	(21.577)	0	0	0
27/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	26,192.0000	21,567.0000	(17.658)	0	0	0
27/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	26,457.0000	31,898.0000	20.565	0	0	0
27/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	37,196.0000	43,800.0000	17.755	0	0	0
27/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,333.0000	13,870.0000	(19.979)	0	0	0
27/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	33,391.0000	39,619.0000	18.652	0	0	0
27/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,003.0000	16,164.0000	(19.192)	0	0	0
27/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	35,266.0000	41,684.0000	18.199	0	0	0
27/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	18,633.0000	14,985.0000	(19.578)	0	0	0
27/09/2006	R204	2006/11/02			Bond Future	8.4930	8.3450	(1.743)	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
27/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,761.0000	3,385.0000	92.220	0	0	0
27/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8.0000	26.0000	225.000	0	0	0
27/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,282.0000	5,485.0000	(40.907)	0	0	0
27/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	17,041.0000	24,119.0000	41.535	0	0	0
27/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	397.0000	899.0000	126.448	0	0	0
27/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
27/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,738.0000	3,153.0000	(45.051)	0	0	0
27/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	96,707.0000	85,851.0000	(11.226)	0	0	0
27/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	117,700.0000	106,828.0000	(9.237)	0	0	0
27/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	24,233.0000	32,522.0000	34.205	0	0	0
27/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	69.0000	182.0000	163.768	0	0	0
27/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	10,774.0000	6,520.0000	(39.484)	0	0	0
27/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	14,918.0000	21,538.0000	44.376	0	0	0
27/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	12,946.0000	19,088.0000	47.443	0	0	0
27/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	38,636.0000	29,386.0000	(23.941)	0	0	0
27/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	76,307.0000	65,546.0000	(14.102)	0	0	0
27/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	12,436.0000	7,704.0000	(38.051)	0	0	0
27/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	56,699.0000	46,327.0000	(18.293)	0	0	0
27/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	139,256.0000	128,382.0000	(7.809)	0	0	0
27/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	161,384.0000	150,510.0000	(6.738)	0	0	0
27/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,515.0000	9,172.0000	66.310	0	0	0
27/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	23,457.0000	16,239.0000	(30.771)	0	0	0
27/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	38,406.0000	48,067.0000	25.155	0	0	0
27/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,378.0000	1,165.0000	(51.009)	0	0	0
27/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,308.0000	26,818.0000	38.896	0	0	0
27/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	7,951.0000	4,587.0000	(42.309)	0	0	0
27/09/2006	R204	2007/02/01			Bond Future	8.4880	8.3370	(1.779)	0.0000	0.0000	0
27/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	24,248.0000	19,251.0000	(20.608)	0	0	0
27/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,113.0000	31,087.0000	23.788	0	0	0
27/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	22,615.0000	17,866.0000	(20.999)	0	0	0
27/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	35,594.0000	42,750.0000	20.105	0	0	0
27/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	652.0000	1,039.0000	59.356	0	0	0
27/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	16,949.0000	13,133.0000	(22.515)	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
27/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	116,474.0000	105,890.0000	(9.087)	0	0	0
27/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,447.0000	2,207.0000	52.522	0	0	0
27/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,071.0000	33,295.0000	22.991	0	0	0
27/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,943.0000	4,300.0000	46.109	0	0	0
27/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	267.0000	447.0000	67.416	0	0	0
27/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	137,337.0000	126,545.0000	(7.858)	0	0	0
27/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	158,972.0000	148,075.0000	(6.855)	0	0	0
27/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	21,071.0000	16,565.0000	(21.385)	0	0	0
27/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	96,560.0000	86,349.0000	(10.575)	0	0	0
27/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	100.0000	174.0000	74.000	0	0	0
27/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	60,762.0000	52,006.0000	(14.410)	0	0	0
27/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	29,102.0000	35,568.0000	22.218	0	0	0
27/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,072.0000	13,456.0000	33.598	0	0	0
27/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	77,871.0000	68,257.0000	(12.346)	0	0	0
27/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	46,142.0000	38,555.0000	(16.443)	0	0	0
27/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,509.0000	7,726.0000	40.243	0	0	0
27/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	11,769.0000	8,933.0000	(24.097)	0	0	0
27/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	47,752.0000	55,889.0000	17.040	0	0	0
27/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	31,200.0000	37,903.0000	21.484	0	0	0
27/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	33,971.0000	27,678.0000	(18.525)	0	0	0
27/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	19,614.0000	15,345.0000	(21.765)	0	0	0
27/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	16,602.0000	21,280.0000	28.177	0	0	0
27/09/2006	R204	2007/05/03			Bond Future	8.4770	8.3260	(1.781)	0.0000	0.0000	0
27/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	23,464.0000	19,555.0000	(16.660)	0	0	0
27/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	24,913.0000	20,834.0000	(16.373)	0	0	0
27/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	44,121.0000	50,891.0000	15.344	0	0	0
27/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	46,134.0000	53,074.0000	15.043	0	0	0
27/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	26,426.0000	22,175.0000	(16.086)	0	0	0
27/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	42,155.0000	48,753.0000	15.652	0	0	0
27/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	54,631.0000	62,220.0000	13.891	0	0	0
27/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	18,283.0000	15,023.0000	(17.831)	0	0	0
27/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	33,137.0000	28,176.0000	(14.971)	0	0	0
27/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	34,775.0000	40,664.0000	16.935	0	0	0
27/09/2006	R204	2007/08/02			Bond Future	8.4640	8.3140	(1.772)	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
27/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	28,629.0000	24,665.0000	(13.846)	0	0	0
27/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	30,110.0000	26,004.0000	(13.637)	0	0	0
27/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	51,938.0000	58,629.0000	12.883	0	0	0
27/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	49,999.0000	56,547.0000	13.096	0	0	0
27/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	48,098.0000	54,502.0000	13.314	0	0	0
27/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	31,646.0000	27,395.0000	(13.433)	0	0	0
27/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	40,889.0000	46,703.0000	14.219	0	0	0
27/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	60,062.0000	67,304.0000	12.058	0	0	0
27/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	38,355.0000	33,514.0000	(12.622)	0	0	0
27/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	23,236.0000	19,823.0000	(14.688)	0	0	0
27/09/2006	R207	2006/11/02			Bond Future	8.4640	8.3170	(1.737)	0.0000	0.0000	0
27/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,536.0000	18,018.0000	88.947	0	0	0
27/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	8.0000	700.000	0	0	0
27/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	116,692.0000	105,816.0000	(9.320)	0	0	0
27/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	54,531.0000	43,662.0000	(19.932)	0	0	0
27/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	6,420.0000	2,194.0000	(65.826)	0	0	0
27/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	74,672.0000	63,796.0000	(14.565)	0	0	0
27/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,088.0000	3,720.0000	241.912	0	0	0
27/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	5,391.0000	12,042.0000	123.372	0	0	0
27/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	3,254.0000	860.0000	(73.571)	0	0	0
27/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	95,387.0000	84,511.0000	(11.402)	0	0	0
27/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	38,214.0000	49,073.0000	28.416	0	0	0
27/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	18.0000	1.0000	(94.444)	0	0	0
27/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	12,095.0000	21,285.0000	75.982	0	0	0
27/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	138,607.0000	127,731.0000	(7.847)	0	0	0
27/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	34,994.0000	24,402.0000	(30.268)	0	0	0
27/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	2,188.0000	503.0000	(77.011)	0	0	0
27/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	16,981.0000	8,736.0000	(48.554)	0	0	0
27/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	51.0000	336.0000	558.824	0	0	0
27/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	4,655.0000	1,405.0000	(69.817)	0	0	0
27/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,292.0000	14,918.0000	104.580	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
27/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	517.0000	75.0000	(85.493)	0	0	0
27/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	21,178.0000	31,612.0000	49.268	0	0	0
27/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	1,413.0000	281.0000	(80.113)	0	0	0
27/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,923.0000	24,668.0000	65.302	0	0	0
27/09/2006	R207	2007/02/01			Bond Future	8.4580	8.3070	(1.785)	0.0000	0.0000	0
27/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	155.0000	301.0000	94.194	0	0	0
27/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	40,561.0000	32,530.0000	(19.800)	0	0	0
27/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	115,147.0000	104,220.0000	(9.490)	0	0	0
27/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	483.0000	872.0000	80.538	0	0	0
27/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	74,763.0000	64,579.0000	(13.622)	0	0	0
27/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,404.0000	9,446.0000	47.502	0	0	0
27/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	21,845.0000	28,574.0000	30.803	0	0	0
27/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,304.0000	2,193.0000	68.175	0	0	0
27/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	136,682.0000	125,656.0000	(8.067)	0	0	0
27/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	43,257.0000	52,509.0000	21.388	0	0	0
27/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	4,978.0000	3,157.0000	(36.581)	0	0	0
27/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10.0000	23.0000	130.000	0	0	0
27/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	56,614.0000	47,299.0000	(16.454)	0	0	0
27/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	23,867.0000	30,927.0000	29.581	0	0	0
27/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	43.0000	90.0000	109.302	0	0	0
27/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,891.0000	16,548.0000	39.164	0	0	0
27/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	15,188.0000	10,844.0000	(28.602)	0	0	0
27/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	27,192.0000	20,775.0000	(23.599)	0	0	0
27/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	18,690.0000	13,664.0000	(26.891)	0	0	0
27/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,077.0000	4,835.0000	57.134	0	0	0
27/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	13,619.0000	9,606.0000	(29.466)	0	0	0
27/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	94,421.0000	83,737.0000	(11.315)	0	0	0
27/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	158,908.0000	147,848.0000	(6.960)	0	0	0
27/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	12,169.0000	8,477.0000	(30.339)	0	0	0
27/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	19,925.0000	26,316.0000	32.075	0	0	0
27/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	16,877.0000	12,196.0000	(27.736)	0	0	0
27/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	25,987.0000	33,368.0000	28.403	0	0	0
27/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	30,511.0000	38,499.0000	26.181	0	0	0
27/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	9,608.0000	6,523.0000	(32.109)	0	0	0
27/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	18,108.0000	24,155.0000	33.394	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
27/09/2006	R207	2007/05/03			Bond Future	8.4480	8.2970	(1.787)	0.0000	0.0000	0
27/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	26,445.0000	32,672.0000	23.547	0	0	0
27/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	13,805.0000	10,490.0000	(24.013)	0	0	0
27/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	9,520.0000	7,031.0000	(26.145)	0	0	0
27/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	22,707.0000	17,959.0000	(20.910)	0	0	0
27/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	48,163.0000	56,648.0000	17.617	0	0	0
27/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	38,709.0000	46,369.0000	19.789	0	0	0
27/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	16,423.0000	12,652.0000	(22.962)	0	0	0
27/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	36,496.0000	43,931.0000	20.372	0	0	0
27/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	15,072.0000	11,532.0000	(23.487)	0	0	0
27/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	34,348.0000	41,551.0000	20.971	0	0	0
27/09/2006	R207	2007/08/02			Bond Future	8.4360	8.2870	(1.766)	0.0000	0.0000	0
27/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	51,896.0000	59,883.0000	15.390	0	0	0
27/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	17,387.0000	13,931.0000	(19.877)	0	0	0
27/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	12,782.0000	10,042.0000	(21.436)	0	0	0
27/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	31,000.0000	37,071.0000	19.584	0	0	0
27/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	26,444.0000	21,787.0000	(17.611)	0	0	0
27/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	42,896.0000	50,168.0000	16.953	0	0	0
27/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	38,704.0000	45,590.0000	17.791	0	0	0
27/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	18,710.0000	15,063.0000	(19.492)	0	0	0
27/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	40,773.0000	47,854.0000	17.367	0	0	0
27/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	20,106.0000	16,264.0000	(19.109)	0	0	0

Grand Total: **2,401**