



# Derivatives High/Low Report

High/Low for 30/08/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/08/2006	GOVI 2006/11/02			jGovi	236.6440	236.9090	0.112	0.0000	0.0000	886
30/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	67,285.0000	69,785.0000	3.716	0	0	0
30/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	845.0000	695.0000	(17.751)	0	0	0
30/08/2006	GOVI 2007/02/01			jGovi	241.6670	241.9270	0.108	0.0000	0.0000	0
30/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	588.0000	515.0000	(12.415)	0	0	0
30/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	117,258.0000	119,785.0000	2.155	0	0	0
30/08/2006	J153 2010/08/31			jSwap	8.8660	8.8410	(0.282)	0.0000	0.0000	0
30/08/2006	J157 2015/09/15			jSwap	8.9000	8.8660	(0.382)	0.0000	0.0000	0
30/08/2006	J186 2026/12/21			jSwap	8.7360	8.7240	(0.137)	0.0000	0.0000	0
30/08/2006	J194 2008/02/28			jSwap	8.4400	8.4460	0.071	0.0000	0.0000	0
30/08/2006	J201 2014/12/22			jSwap	8.9920	8.9590	(0.367)	0.0000	0.0000	0
30/08/2006	J203 2017/09/15			jSwap	8.8480	8.8240	(0.271)	0.0000	0.0000	0
30/08/2006	J204 2018/12/21			jSwap	8.8690	8.8470	(0.248)	0.0000	0.0000	0
30/08/2006	J207 2020/01/15			jSwap	8.8520	8.8310	(0.237)	0.0000	0.0000	0
30/08/2006	JBAR 2005/12/21			jBar	8.2240	8.2200	(0.049)	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
30/08/2006	JFRA	2006/11/02			jFra	8.5040	8.5180	0.165	0.0000	0.0000	0
30/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	4.0000	4.0000	-	0	0	0
30/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,676.0000	3,710.0000	0.925	0	0	0
30/08/2006	JFRA	2007/02/01			jFra	8.8390	8.8600	0.238	0.0000	0.0000	0
30/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	92.0000	87.0000	(5.435)	0	0	0
30/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,358.0000	3,404.0000	1.370	0	0	0
30/08/2006	JFRA	2007/05/03			jFra	8.9840	9.0090	0.278	0.0000	0.0000	0
30/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,792.0000	3,845.0000	1.398	0	0	0
30/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	174.0000	165.0000	(5.172)	0	0	0
30/08/2006	JFRA	2007/08/02			jFra	9.0810	9.0830	0.022	0.0000	0.0000	0
30/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,106.0000	4,109.0000	0.073	0	0	0
30/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	251.0000	250.0000	(0.398)	0	0	0
30/08/2006	JFRA	2007/11/01			jFra	9.1110	9.1120	0.011	0.0000	0.0000	0
30/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	346.0000	344.0000	(0.578)	0	0	0
30/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,568.0000	4,569.0000	0.022	0	0	0
30/08/2006	JFRA	2008/02/07			jFra	9.1400	9.1300	(0.109)	0.0000	0.0000	0
30/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,961.0000	21,951.0000	(0.046)	0	0	0
30/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,979.0000	25,943.0000	(0.139)	0	0	0
30/08/2006	JN02	2006/11/02			jNote	8.9910	8.9920	0.011	0.0000	0.0000	0
30/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	568.0000	547.0000	(3.697)	0	0	0
30/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,338.0000	32,332.0000	(0.019)	0	0	0
30/08/2006	JN05	2006/11/02			jNote	9.0710	9.0410	(0.331)	0.0000	0.0000	0
30/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0
30/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,669.0000	71,500.0000	(1.609)	0	0	0
30/08/2006	JN10	2006/11/02			jNote	8.9040	8.8740	(0.337)	0.0000	0.0000	0
30/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	108,450.0000	106,612.0000	(1.695)	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
30/08/2006	JROD	2006/08/31			jRod	7.3250	7.3250	-	0.0000	0.0000	0
30/08/2006	JROD	2006/09/29			jRod	7.5880	7.5820	(0.079)	0.0000	0.0000	0
30/08/2006	JROD	2006/10/31			jRod	7.9510	7.9400	(0.138)	0.0000	0.0000	0
30/08/2006	JROD	2006/11/30			jRod	7.7750	7.7680	(0.090)	0.0000	0.0000	0
30/08/2006	JROD	2006/12/29			jRod	8.0080	8.0020	(0.075)	0.0000	0.0000	0
30/08/2006	JROD	2007/01/31			jRod	8.2380	8.2340	(0.049)	0.0000	0.0000	0
30/08/2006	JROD	2007/02/28			jRod	8.0300	8.0280	(0.025)	0.0000	0.0000	0
30/08/2006	R153	2006/11/02			Bond Future	8.6410	8.5995	(0.480)	0.0000	0.0000	418
30/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,403.0000	7,997.0000	8.024	0	0	0
30/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,564.0000	9,718.0000	(8.008)	0	0	0
30/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,159.0000	11,927.0000	6.882	0	0	0
30/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,387.0000	6,715.0000	(9.097)	0	0	0
30/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,497.0000	10,607.0000	(7.741)	0	0	0
30/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,595.0000	7,145.0000	8.340	0	0	0
30/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,427.0000	1,601.0000	12.193	0	0	0
30/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,044.0000	15,945.0000	(6.448)	0	0	101
30/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,382.0000	3,723.0000	10.083	0	0	0
30/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,933.0000	22,667.0000	(5.290)	0	0	0
30/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	5,844.0000	6,351.0000	8.676	0	0	0
30/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,492.0000	11,558.0000	(7.477)	0	0	0
30/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
30/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,910.0000	30,539.0000	(4.296)	0	0	0
30/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	474.0000	543.0000	14.557	0	0	0
30/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,566.0000	39,146.0000	(3.500)	0	0	0
30/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,587.0000	48,152.0000	(2.894)	0	0	0
30/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	112.0000	132.0000	17.857	0	0	0
30/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	28.0000	33.0000	17.857	0	0	0
30/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,760.0000	57,321.0000	(2.449)	0	0	0

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30/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,548.0000	24,671.0000	4.769	0	0	0
30/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,040.0000	66,600.0000	(2.116)	0	0	0
30/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,415.0000	75,975.0000	(1.860)	0	0	0
30/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	16,887.0000	17,853.0000	5.720	0	0	0
30/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,676.0000	2,358.0000	(11.883)	0	0	0
30/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,524.0000	4,049.0000	(10.500)	0	0	0
30/08/2006	R153	2007/02/01			Bond Future	8.5500	8.5270	(0.269)	0.0000	0.0000	0
30/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,937.0000	13,247.0000	2.396	0	0	0
30/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,595.0000	18,982.0000	2.081	0	0	0
30/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,086.0000	11,721.0000	(3.020)	0	0	0
30/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,442.0000	15,014.0000	(2.772)	0	0	0
30/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,807.0000	14,131.0000	2.347	0	0	0
30/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,712.0000	15,048.0000	2.284	0	0	0
30/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,712.0000	14,297.0000	(2.821)	0	0	0
30/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,210.0000	15,768.0000	(2.727)	0	0	0
30/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,422.0000	6,614.0000	2.990	0	0	0
30/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,572.0000	24,012.0000	(2.279)	0	0	0
30/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,374.0000	9,068.0000	(3.264)	0	0	0
30/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,954.0000	24,400.0000	1.862	0	0	0
30/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,747.0000	10,003.0000	2.626	0	0	0
30/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	19,601.0000	19,106.0000	(2.525)	0	0	0
30/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,111.0000	36,442.0000	(1.803)	0	0	0
30/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,140.0000	2,223.0000	3.879	0	0	0
30/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	52,781.0000	52,059.0000	(1.368)	0	0	0
30/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,915.0000	4,048.0000	3.397	0	0	0
30/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	30,437.0000	29,818.0000	(2.034)	0	0	0
30/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	677.0000	706.0000	4.284	0	0	0
30/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,237.0000	1,288.0000	4.123	0	0	0
30/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	44,735.0000	44,034.0000	(1.567)	0	0	0
30/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,838.0000	30,336.0000	1.669	0	0	0
30/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,140.0000	60,404.0000	(1.204)	0	0	0
30/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,260.0000	7,007.0000	(3.485)	0	0	0
30/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,727.0000	68,983.0000	(1.067)	0	0	0

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30/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	350.0000	366.0000	4.571	0	0	0
30/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	170.0000	178.0000	4.706	0	0	0
30/08/2006	R157	2006/11/02			Bond Future	8.6930	8.6395	(0.615)	0.0000	0.0000	14
30/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,765.0000	6,615.0000	14.744	0	0	0
30/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,221.0000	2,692.0000	(16.423)	0	0	0
30/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	90,744.0000	86,909.0000	(4.226)	0	0	0
30/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	210.0000	262.0000	24.762	0	0	0
30/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,742.0000	1,428.0000	(18.025)	0	0	0
30/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,981.0000	34,570.0000	8.095	0	0	0
30/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,383.0000	78,955.0000	4.738	0	0	0
30/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	52.0000	66.0000	26.923	0	0	0
30/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,971.0000	63,328.0000	5.598	0	0	0
30/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,984.0000	8,686.0000	(13.001)	0	0	0
30/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,008.0000	16,674.0000	11.101	0	0	0
30/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	110,629.0000	106,757.0000	(3.500)	0	0	0
30/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,773.0000	19,553.0000	(10.196)	0	0	0
30/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	11,792.0000	13,212.0000	12.042	0	0	0
30/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	53,881.0000	50,409.0000	(6.444)	0	0	0
30/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,778.0000	4,927.0000	(14.728)	0	0	0
30/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	28,141.0000	25,555.0000	(9.189)	0	0	0
30/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	25,885.0000	23,419.0000	(9.527)	0	0	100
30/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	131,020.0000	127,137.0000	(2.964)	0	0	0
30/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	38,425.0000	35,389.0000	(7.901)	0	0	0
30/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	13,343.0000	14,886.0000	11.564	0	0	0
30/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	10,362.0000	11,662.0000	12.546	0	0	0
30/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	45,316.0000	48,350.0000	6.695	0	0	0
30/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,298.0000	2,712.0000	18.016	0	0	0
30/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	71,581.0000	67,849.0000	(5.214)	0	0	171
30/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,537.0000	14,682.0000	(11.217)	0	0	0
30/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	10.0000	14.0000	40.000	0	0	0
30/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	708.0000	863.0000	21.893	0	0	0
30/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	151,843.0000	147,957.0000	(2.559)	0	0	0
30/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,660.0000	22,691.0000	9.831	0	0	0
30/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	23,766.0000	21,422.0000	(9.863)	0	0	0

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30/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	19,906.0000	17,809.0000	(10.535)	0	0	20
30/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	16,784.0000	18,573.0000	10.659	0	0	20
30/08/2006	R157	2007/02/01			Bond Future	8.6740	8.6470	(0.311)	0.0000	0.0000	0
30/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,727.0000	8,103.0000	4.866	0	0	0
30/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,934.0000	42,579.0000	(3.084)	0	0	0
30/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	7,170.0000	6,797.0000	(5.202)	0	0	0
30/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,382.0000	13,944.0000	4.200	0	0	0
30/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,387.0000	32,232.0000	(3.459)	0	0	0
30/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,001.0000	1,067.0000	6.593	0	0	0
30/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	448.0000	480.0000	7.143	0	0	0
30/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	56,751.0000	55,211.0000	(2.714)	0	0	0
30/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	20,965.0000	21,727.0000	3.635	0	0	0
30/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	9,868.0000	9,387.0000	(4.874)	0	0	0
30/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	41,319.0000	42,461.0000	2.764	0	0	0
30/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	71,769.0000	70,075.0000	(2.360)	0	0	0
30/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,700.0000	68,136.0000	2.153	0	0	0
30/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	18,474.0000	17,699.0000	(4.195)	0	0	0
30/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,060.0000	2,187.0000	6.165	0	0	0
30/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,080.0000	87,290.0000	(2.009)	0	0	0
30/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,532.0000	82,076.0000	1.917	0	0	0
30/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,919.0000	125,033.0000	(1.486)	0	0	0
30/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,924.0000	4,147.0000	5.683	0	0	0
30/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	13,541.0000	12,925.0000	(4.549)	0	0	0
30/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,560.0000	105,710.0000	(1.720)	0	0	0
30/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	53,536.0000	54,838.0000	2.432	0	0	0
30/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	69,421.0000	70,881.0000	2.103	0	0	0
30/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	24,517.0000	25,360.0000	3.438	0	0	0
30/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	24,984.0000	24,027.0000	(3.830)	0	0	0
30/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	30,360.0000	31,320.0000	3.162	0	0	0
30/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	29,780.0000	28,706.0000	(3.606)	0	0	0
30/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	22,705.0000	23,508.0000	3.537	0	0	0
30/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	31,541.0000	30,427.0000	(3.532)	0	0	0
30/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	9,259.0000	8,801.0000	(4.947)	0	0	150
30/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	62,505.0000	60,898.0000	(2.571)	0	0	0
30/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	37,338.0000	36,102.0000	(3.310)	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
30/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	17,704.0000	18,386.0000	3.852	0	0	150
30/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,995.0000	6,305.0000	5.171	0	0	250
30/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	28,102.0000	27,067.0000	(3.683)	0	0	0
30/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	26,398.0000	27,280.0000	3.341	0	0	0
30/08/2006	R186	2006/11/02			Bond Future	8.4680	8.4430	(0.295)	0.0000	0.0000	59
30/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	29,659.0000	30,932.0000	4.292	0	0	0
30/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,144.0000	24,658.0000	(5.684)	0	0	0
30/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	250,796.0000	248,038.0000	(1.100)	0	0	0
30/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	41,285.0000	39,372.0000	(4.634)	0	0	0
30/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,131.0000	8,404.0000	(7.962)	0	0	0
30/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	16,902.0000	17,746.0000	4.993	0	0	0
30/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	115,286.0000	112,598.0000	(2.332)	0	0	0
30/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	86,409.0000	83,860.0000	(2.950)	0	0	0
30/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,776.0000	14,704.0000	(6.795)	0	0	0
30/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,130.0000	3,339.0000	6.677	0	0	0
30/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	65,560.0000	67,592.0000	3.099	0	0	0
30/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	922.0000	991.0000	7.484	0	0	0
30/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	46,217.0000	47,902.0000	3.646	0	0	0
30/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	189.0000	205.0000	8.466	0	0	0
30/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	38.0000	41.0000	7.895	0	0	0
30/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
30/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	180,095.0000	177,340.0000	(1.530)	0	0	0
30/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	214,774.0000	212,016.0000	(1.284)	0	0	0
30/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	44,884.0000	42,889.0000	(4.445)	0	0	0
30/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	146,796.0000	144,054.0000	(1.868)	0	0	0
30/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	8,066.0000	8,536.0000	5.827	0	0	0
30/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	61,366.0000	59,079.0000	(3.727)	0	0	0
30/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	19,128.0000	20,056.0000	4.852	0	0	0
30/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	14,800.0000	15,563.0000	5.155	0	0	0
30/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,852.0000	36,022.0000	(4.835)	0	0	0
30/08/2006	R186	2007/02/01			Bond Future	8.4640	8.4380	(0.307)	0.0000	0.0000	0
30/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	50,206.0000	51,586.0000	2.749	0	0	0
30/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	38,929.0000	40,101.0000	3.011	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
30/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	46,273.0000	44,799.0000	(3.185)	0	0	0
30/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	57,103.0000	55,421.0000	(2.946)	0	0	0
30/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	26,793.0000	25,784.0000	(3.766)	0	0	0
30/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,333.0000	34,104.0000	(3.478)	0	0	0
30/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	537.0000	569.0000	5.959	0	0	0
30/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	249,109.0000	246,288.0000	(1.132)	0	0	0
30/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	66,037.0000	67,661.0000	2.459	0	0	0
30/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	83,345.0000	85,189.0000	2.212	0	0	0
30/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,181.0000	1,248.0000	5.673	0	0	0
30/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	60,124.0000	58,389.0000	(2.886)	0	0	0
30/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,535.0000	4,761.0000	4.983	0	0	0
30/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	214,019.0000	211,232.0000	(1.302)	0	0	0
30/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	8,918.0000	9,310.0000	4.396	0	0	0
30/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	122,105.0000	119,645.0000	(2.015)	0	0	0
30/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	149,734.0000	147,107.0000	(1.754)	0	0	0
30/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	36,325.0000	37,443.0000	3.078	0	0	0
30/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	63,270.0000	61,482.0000	(2.826)	0	0	0
30/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	180,799.0000	178,074.0000	(1.507)	0	0	0
30/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	77,216.0000	75,217.0000	(2.589)	0	0	0
30/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,401.0000	2,529.0000	5.331	0	0	0
30/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	24,682.0000	25,536.0000	3.460	0	0	0
30/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	33,805.0000	34,870.0000	3.150	0	0	0
30/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,552.0000	16,159.0000	3.903	0	0	0
30/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	97,868.0000	95,622.0000	(2.295)	0	0	0
30/08/2006	R194	2006/11/02			Bond Future	8.7050	8.6780	(0.310)	0.0000	0.0000	0
30/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
30/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,372.0000	2,486.0000	4.806	0	0	0
30/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,310.0000	20,977.0000	(1.563)	0	0	0
30/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,485.0000	24,152.0000	(1.360)	0	0	0
30/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,117.0000	2,222.0000	4.960	0	0	0
30/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	451.0000	481.0000	6.652	0	0	0
30/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	154.0000	166.0000	7.792	0	0	0
30/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,154.0000	17,823.0000	(1.823)	0	0	0
30/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,283.0000	4,065.0000	(5.090)	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
30/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,646.0000	4,418.0000	(4.907)	0	0	0
30/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,034.0000	14,705.0000	(2.188)	0	0	0
30/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
30/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,012.0000	11,691.0000	(2.672)	0	0	0
30/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	40.0000	43.0000	7.500	0	0	0
30/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,186.0000	8,883.0000	(3.298)	0	0	0
30/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,684.0000	6,413.0000	(4.054)	0	0	0
30/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,059.0000	1,120.0000	5.760	0	0	0
30/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,675.0000	27,343.0000	(1.200)	0	0	0
30/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,939.0000	3,730.0000	(5.306)	0	0	0
30/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,645.0000	2,769.0000	4.688	0	0	0
30/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,880.0000	30,548.0000	(1.075)	0	0	0
30/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,099.0000	33,766.0000	(0.977)	0	0	0
30/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R194	2007/02/01			Bond Future	8.7450	8.7160	(0.332)	0.0000	0.0000	0
30/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,623.0000	1,685.0000	3.820	0	0	0
30/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,137.0000	8,908.0000	(2.506)	0	0	0
30/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	186.0000	196.0000	5.376	0	0	0
30/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,917.0000	17,636.0000	(1.568)	0	0	0
30/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,409.0000	20,124.0000	(1.396)	0	0	0
30/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,046.0000	4,882.0000	(3.250)	0	0	0
30/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	995.0000	1,038.0000	4.322	0	0	0
30/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,594.0000	4,722.0000	2.786	0	0	0
30/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,049.0000	10,801.0000	(2.245)	0	0	0
30/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,475.0000	7,269.0000	(2.756)	0	0	0
30/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,164.0000	12,900.0000	(2.005)	0	0	0
30/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,492.0000	2,576.0000	3.371	0	0	0
30/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	99.0000	105.0000	6.061	0	0	0
30/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	560.0000	587.0000	4.821	0	0	0
30/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,493.0000	15,219.0000	(1.769)	0	0	0
30/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,114.0000	27,824.0000	(1.032)	0	0	0
30/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	330.0000	347.0000	5.152	0	0	0
30/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	11.0000	12.0000	9.091	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
30/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,560.0000	3,669.0000	3.062	0	0	0
30/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,022.0000	5,840.0000	(3.022)	0	0	0
30/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
30/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,276.0000	5,108.0000	(3.184)	0	0	0
30/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,520.0000	25,230.0000	(1.136)	0	0	0
30/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	51.0000	54.0000	5.882	0	0	0
30/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,823.0000	4,665.0000	(3.276)	0	0	0
30/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,323.0000	4,446.0000	2.845	0	0	0
30/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,948.0000	22,660.0000	(1.255)	0	0	0
30/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,874.0000	5,006.0000	2.708	0	0	0
30/08/2006	R201	2006/11/02			Bond Future	8.6660	8.6400	(0.300)	0.0000	0.0000	26
30/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,020.0000	14,165.0000	(5.692)	0	0	0
30/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,245.0000	3,884.0000	(8.504)	0	0	0
30/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,097.0000	14,742.0000	4.575	0	0	0
30/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	37,198.0000	38,337.0000	3.062	0	0	0
30/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	17,269.0000	18,008.0000	4.279	0	0	0
30/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,682.0000	117,182.0000	(1.264)	0	0	0
30/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,442.0000	11,680.0000	(6.124)	0	0	0
30/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
30/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,228.0000	100,729.0000	(1.466)	0	0	0
30/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,443.0000	27,401.0000	3.623	0	0	0
30/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,423.0000	6,882.0000	(7.288)	0	0	0
30/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	51.0000	55.0000	7.843	0	0	0
30/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,452.0000	15,551.0000	(5.477)	0	0	0
30/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,400.0000	68,916.0000	(2.108)	0	0	0
30/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,984.0000	17,035.0000	(5.277)	0	0	0
30/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	200.0000	216.0000	8.000	0	0	0
30/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,397.0000	40,037.0000	(3.285)	0	0	0
30/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	653.0000	703.0000	7.657	0	0	0
30/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,111.0000	84,615.0000	(1.737)	0	0	0
30/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	55,286.0000	53,837.0000	(2.621)	0	0	0
30/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,987.0000	10,493.0000	5.067	0	0	0
30/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,268.0000	11,820.0000	4.899	0	0	0
30/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,044.0000	2,184.0000	6.849	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
30/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,616.0000	18,621.0000	(5.072)	0	0	0
30/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,982.0000	5,277.0000	5.921	0	0	0
30/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	29,335.0000	28,130.0000	(4.108)	0	0	0
30/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,638.0000	13,237.0000	4.740	0	0	0
30/08/2006	R201	2007/02/01			Bond Future	8.6680	8.6420	(0.300)	0.0000	0.0000	0
30/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	45,508.0000	46,464.0000	2.101	0	0	0
30/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,395.0000	24,597.0000	(3.142)	0	0	0
30/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,363.0000	12,851.0000	(3.831)	0	0	0
30/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	27,505.0000	28,226.0000	2.621	0	0	0
30/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	503.0000	530.0000	5.368	0	0	0
30/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,379.0000	25,049.0000	2.748	0	0	0
30/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,894.0000	22,148.0000	(3.258)	0	0	0
30/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,517.0000	115,076.0000	(1.237)	0	0	0
30/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,120.0000	27,269.0000	(3.026)	0	0	0
30/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	982.0000	1,031.0000	4.990	0	0	0
30/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,943.0000	99,525.0000	(1.405)	0	0	0
30/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,437.0000	22,054.0000	2.878	0	0	0
30/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,212.0000	5,432.0000	4.221	0	0	0
30/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	58,731.0000	57,484.0000	(2.123)	0	0	0
30/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	47,432.0000	46,295.0000	(2.397)	0	0	0
30/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,729.0000	25,904.0000	(3.087)	0	0	0
30/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,841.0000	9,172.0000	3.744	0	0	0
30/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,872.0000	70,546.0000	(1.845)	0	0	0
30/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,726.0000	36,715.0000	(2.680)	0	0	0
30/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,808.0000	1,895.0000	4.812	0	0	0
30/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,796.0000	14,253.0000	3.313	0	0	0
30/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,152.0000	3,295.0000	4.537	0	0	0
30/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	86,007.0000	84,626.0000	(1.606)	0	0	0
30/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,885.0000	23,528.0000	2.810	0	0	0
30/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,569.0000	28,691.0000	(2.969)	0	0	0
30/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,038.0000	20,627.0000	2.939	0	0	0
30/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	36,073.0000	36,917.0000	2.340	0	0	0
30/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,572.0000	16,948.0000	(3.551)	0	0	0
30/08/2006	R203	2006/11/02			Bond Future	8.6350	8.6090	(0.301)	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
30/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	946.0000	1,048.0000	10.782	0	0	0
30/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,076.0000	3,364.0000	9.363	0	0	0
30/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,857.0000	28,367.0000	(4.990)	0	0	0
30/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	45,645.0000	43,968.0000	(3.674)	0	0	0
30/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,188.0000	9,880.0000	7.532	0	0	0
30/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	15,018.0000	13,931.0000	(7.238)	0	0	0
30/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	17,109.0000	15,944.0000	(6.809)	0	0	0
30/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,828.0000	8,441.0000	7.831	0	0	0
30/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	222.0000	248.0000	11.712	0	0	0
30/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	63,264.0000	61,512.0000	(2.769)	0	0	0
30/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	101,063.0000	99,285.0000	(1.759)	0	0	0
30/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	81,864.0000	80,090.0000	(2.167)	0	0	0
30/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	39.0000	44.0000	12.821	0	0	0
30/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	140,924.0000	139,146.0000	(1.262)	0	0	0
30/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,111.0000	17,129.0000	6.319	0	0	0
30/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
30/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	10,696.0000	11,469.0000	7.227	0	0	0
30/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	161,583.0000	159,805.0000	(1.100)	0	0	0
30/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	11,330.0000	10,406.0000	(8.155)	0	0	0
30/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	120,754.0000	118,976.0000	(1.472)	0	0	0
30/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	12,354.0000	13,209.0000	6.921	0	0	0
30/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	13,091.0000	12,086.0000	(7.677)	0	0	0
30/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,297.0000	7,537.0000	(9.160)	0	0	0
30/08/2006	R203	2007/02/01			Bond Future	8.6380	8.6120	(0.301)	0.0000	0.0000	0
30/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,726.0000	47,259.0000	(3.011)	0	0	0
30/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	34,976.0000	33,697.0000	(3.657)	0	0	0
30/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,476.0000	4,762.0000	6.390	0	0	0
30/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	100,083.0000	98,361.0000	(1.721)	0	0	0
30/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	64,475.0000	62,876.0000	(2.480)	0	0	0
30/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	23,643.0000	22,597.0000	(4.424)	0	0	0
30/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,291.0000	14,998.0000	4.947	0	0	0
30/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	361.0000	392.0000	8.587	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
30/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,721.0000	33,922.0000	3.670	0	0	0
30/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	937.0000	1,010.0000	7.791	0	0	0
30/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	37.0000	41.0000	10.811	0	0	0
30/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,377.0000	8,851.0000	5.658	0	0	0
30/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,162.0000	2,316.0000	7.123	0	0	0
30/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	119,213.0000	117,472.0000	(1.460)	0	0	0
30/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,744.0000	8,193.0000	(6.301)	0	0	0
30/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	138,954.0000	137,204.0000	(1.259)	0	0	0
30/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	81,736.0000	80,057.0000	(2.054)	0	0	0
30/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	159,224.0000	157,472.0000	(1.100)	0	0	0
30/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	123.0000	135.0000	9.756	0	0	0
30/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
30/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,278.0000	18,086.0000	4.676	0	0	0
30/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,739.0000	16,496.0000	4.810	0	0	0
30/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	21,689.0000	20,693.0000	(4.592)	0	0	0
30/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,433.0000	23,393.0000	4.279	0	0	0
30/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,930.0000	14,137.0000	(5.311)	0	0	0
30/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	18,100.0000	17,205.0000	(4.945)	0	0	0
30/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	19,841.0000	18,896.0000	(4.763)	0	0	0
30/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,907.0000	19,766.0000	4.543	0	0	0
30/08/2006	R204	2006/11/02			Bond Future	8.6180	8.5910	(0.313)	0.0000	0.0000	0
30/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,140.0000	20,049.0000	4.749	0	0	0
30/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	17,240.0000	18,087.0000	4.913	0	0	0
30/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,840.0000	15,803.0000	(6.158)	0	0	0
30/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	23,248.0000	24,279.0000	4.435	0	0	0
30/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	75.0000	82.0000	9.333	0	0	0
30/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	105,831.0000	103,891.0000	(1.833)	0	0	0
30/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	13,809.0000	12,894.0000	(6.626)	0	0	0
30/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	18,537.0000	17,437.0000	(5.934)	0	0	0
30/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	2,934.0000	3,147.0000	7.260	0	0	0
30/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	126,772.0000	124,827.0000	(1.534)	0	0	0
30/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	13,761.0000	14,484.0000	5.254	0	0	0
30/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
30/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,307.0000	21,084.0000	(5.483)	0	0	0
30/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,865.0000	47,131.0000	(3.549)	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
30/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	148,315.0000	146,369.0000	(1.312)	0	0	0
30/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	958.0000	1,038.0000	8.351	0	0	0
30/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	66,316.0000	64,450.0000	(2.814)	0	0	0
30/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	170,441.0000	168,495.0000	(1.142)	0	0	0
30/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	295.0000	321.0000	8.814	0	0	0
30/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	85,590.0000	83,669.0000	(2.244)	0	0	0
30/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
30/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,126.0000	7,489.0000	(7.839)	0	0	0
30/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	35,097.0000	36,406.0000	3.730	0	0	0
30/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	15,445.0000	16,230.0000	5.083	0	0	0
30/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,358.0000	19,196.0000	(5.708)	0	0	0
30/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	34,006.0000	32,494.0000	(4.446)	0	0	0
30/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,008.0000	7,442.0000	6.193	0	0	0
30/08/2006	R204	2007/02/01			Bond Future	8.6180	8.5910	(0.313)	0.0000	0.0000	0
30/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	36,229.0000	37,223.0000	2.744	0	0	0
30/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,558.0000	30,524.0000	(3.277)	0	0	0
30/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	29,933.0000	28,934.0000	(3.337)	0	0	0
30/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	30,276.0000	31,166.0000	2.940	0	0	0
30/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	32,206.0000	33,132.0000	2.875	0	0	0
30/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,897.0000	25,967.0000	(3.458)	0	0	0
30/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	35,032.0000	33,928.0000	(3.151)	0	0	0
30/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,434.0000	2,559.0000	5.136	0	0	0
30/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	26,584.0000	27,404.0000	3.085	0	0	0
30/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	106,861.0000	105,061.0000	(1.684)	0	0	0
30/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	168,500.0000	166,595.0000	(1.131)	0	0	0
30/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	664.0000	702.0000	5.723	0	0	0
30/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,046.0000	7,361.0000	4.471	0	0	0
30/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	315.0000	334.0000	6.032	0	0	0
30/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,611.0000	70,002.0000	(2.247)	0	0	0
30/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	147,047.0000	145,160.0000	(1.283)	0	0	0
30/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	57,284.0000	55,828.0000	(2.542)	0	0	0
30/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	45,106.0000	43,823.0000	(2.844)	0	0	0
30/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,901.0000	12,369.0000	3.932	0	0	0
30/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	88,501.0000	86,780.0000	(1.945)	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
30/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	126,447.0000	124,593.0000	(1.466)	0	0	0
30/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,259.0000	4,463.0000	4.790	0	0	0
30/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,311.0000	1,382.0000	5.416	0	0	0
30/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,401.0000	29,256.0000	3.010	0	0	0
30/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	47,135.0000	48,290.0000	2.450	0	0	0
30/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	18,424.0000	19,065.0000	3.479	0	0	0
30/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,257.0000	32,188.0000	(3.214)	0	0	0
30/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,464.0000	19,695.0000	(3.758)	0	0	0
30/08/2006	R207	2006/11/02			Bond Future	8.5970	8.5710	(0.302)	0.0000	0.0000	0
30/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	26,469.0000	24,758.0000	(6.464)	0	0	0
30/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	105,076.0000	103,193.0000	(1.792)	0	0	0
30/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	126,381.0000	124,498.0000	(1.490)	0	0	0
30/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	84.0000	104.0000	23.810	0	0	0
30/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,731.0000	5,390.0000	13.929	0	0	0
30/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	84,362.0000	82,479.0000	(2.232)	0	0	0
30/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,783.0000	10,559.0000	(10.388)	0	0	0
30/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	148,296.0000	146,413.0000	(1.270)	0	0	0
30/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	29,070.0000	30,823.0000	6.030	0	0	0
30/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	564.0000	434.0000	(23.050)	0	0	0
30/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,274.0000	12,924.0000	(9.458)	0	0	0
30/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	44,715.0000	42,853.0000	(4.164)	0	0	0
30/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	887.0000	1,059.0000	19.391	0	0	0
30/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
30/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,557.0000	4,089.0000	14.956	0	0	0
30/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	64,223.0000	62,341.0000	(2.930)	0	0	0
30/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,152.0000	6,947.0000	12.923	0	0	0
30/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	9,767.0000	10,843.0000	11.017	0	0	0
30/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,946.0000	5,138.0000	(13.589)	0	0	0
30/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,614.0000	6,666.0000	(12.451)	0	0	0
30/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	9,560.0000	8,471.0000	(11.391)	0	0	0
30/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	14,377.0000	15,714.0000	9.300	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
30/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,406.0000	2,860.0000	(16.031)	0	0	0
30/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,831.0000	8,765.0000	11.927	0	0	0
30/08/2006	R207	2007/02/01			Bond Future	8.5950	8.5690	(0.303)	0.0000	0.0000	0
30/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
30/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	125,065.0000	123,216.0000	(1.478)	0	0	0
30/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	168,804.0000	166,940.0000	(1.104)	0	0	0
30/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,394.0000	16,144.0000	4.872	0	0	0
30/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8,729.0000	8,177.0000	(6.324)	0	0	0
30/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,866.0000	24,750.0000	(4.315)	0	0	0
30/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	184.0000	200.0000	8.696	0	0	0
30/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	49,674.0000	48,152.0000	(3.064)	0	0	0
30/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	146,587.0000	144,727.0000	(1.269)	0	0	0
30/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	58.0000	64.0000	10.345	0	0	0
30/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,119.0000	38,432.0000	3.537	0	0	0
30/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	66,246.0000	64,572.0000	(2.527)	0	0	0
30/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	35,388.0000	34,075.0000	(3.710)	0	0	0
30/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,198.0000	10,750.0000	5.413	0	0	0
30/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	84,620.0000	82,850.0000	(2.092)	0	0	0
30/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,819.0000	3,011.0000	6.811	0	0	0
30/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,272.0000	1,367.0000	7.469	0	0	0
30/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,627.0000	5,971.0000	6.113	0	0	0
30/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	104,340.0000	102,517.0000	(1.747)	0	0	0
30/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	513.0000	555.0000	8.187	0	0	0
30/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,765.0000	22,701.0000	(4.477)	0	0	0
30/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,922.0000	17,725.0000	4.745	0	0	0
30/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	19,900.0000	18,943.0000	(4.809)	0	0	0
30/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	18,136.0000	17,232.0000	(4.985)	0	0	0
30/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,065.0000	23,026.0000	4.355	0	0	0
30/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,948.0000	27,015.0000	4.112	0	0	0
30/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	21,776.0000	20,766.0000	(4.638)	0	0	0
30/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14,935.0000	14,136.0000	(5.350)	0	0	0
30/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,544.0000	19,399.0000	4.611	0	0	0
30/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,259.0000	21,167.0000	4.482	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Grand Total:</b>										<b>2,365</b>
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