



Derivatives High/Low Report

High/Low for 31/08/2006

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
31/08/2006	GOVI 2006/11/02			jGovi	236.9090	236.9090	-	0.0000	0.0000	886
31/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	69,785.0000	69,757.0000	(0.040)	0	0	0
31/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	695.0000	667.0000	(4.029)	0	0	0
31/08/2006	GOVI 2007/02/01			jGovi	241.9270	241.9210	(0.002)	0.0000	0.0000	0
31/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	515.0000	506.0000	(1.748)	0	0	0
31/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	119,785.0000	119,716.0000	(0.058)	0	0	0
31/08/2006	J153 2010/08/31			jSwap	8.8410	9.2730	4.886	0.0000	0.0000	0
31/08/2006	J157 2015/09/15			jSwap	8.8660	8.9980	1.489	0.0000	0.0000	0
31/08/2006	J186 2026/12/21			jSwap	8.7240	8.8730	1.708	0.0000	0.0000	0
31/08/2006	J194 2008/02/28			jSwap	8.4460	9.0890	7.613	0.0000	0.0000	0
31/08/2006	J201 2014/12/22			jSwap	8.9590	9.0960	1.529	0.0000	0.0000	0
31/08/2006	J203 2017/09/15			jSwap	8.8240	8.9580	1.519	0.0000	0.0000	0
31/08/2006	J204 2018/12/21			jSwap	8.8470	8.9890	1.605	0.0000	0.0000	0
31/08/2006	J207 2020/01/15			jSwap	8.8310	8.9760	1.642	0.0000	0.0000	0
31/08/2006	JBAR 2005/12/21			jBar	8.2200	8.2240	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
31/08/2006	JFRA	2006/11/02			jFra	8.5180	8.6790	1.890	0.0000	0.0000	0
31/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	4.0000	1.0000	(75.000)	0	0	0
31/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,710.0000	4,099.0000	10.485	0	0	0
31/08/2006	JFRA	2007/02/01			jFra	8.8600	9.0810	2.494	0.0000	0.0000	0
31/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,404.0000	3,905.0000	14.718	0	0	0
31/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	87.0000	51.0000	(41.379)	0	0	0
31/08/2006	JFRA	2007/05/03			jFra	9.0090	9.2520	2.697	0.0000	0.0000	0
31/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,845.0000	4,378.0000	13.862	0	0	0
31/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	165.0000	108.0000	(34.545)	0	0	0
31/08/2006	JFRA	2007/08/02			jFra	9.0830	9.2600	1.949	0.0000	0.0000	0
31/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	250.0000	194.0000	(22.400)	0	0	0
31/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,109.0000	4,483.0000	9.102	0	0	0
31/08/2006	JFRA	2007/11/01			jFra	9.1120	9.2930	1.986	0.0000	0.0000	0
31/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	344.0000	275.0000	(20.058)	0	0	0
31/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,569.0000	4,972.0000	8.820	0	0	0
31/08/2006	JFRA	2008/02/07			jFra	9.1300	9.2790	1.632	0.0000	0.0000	0
31/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,951.0000	21,753.0000	(0.902)	0	0	0
31/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,943.0000	26,108.0000	0.636	0	0	0
31/08/2006	JN02	2006/11/02			jNote	8.9920	9.1730	2.013	0.0000	0.0000	0
31/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,332.0000	35,375.0000	9.412	0	0	0
31/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	547.0000	359.0000	(34.369)	0	0	0
31/08/2006	JN05	2006/11/02			jNote	9.0410	9.2150	1.925	0.0000	0.0000	0
31/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
31/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	71,500.0000	78,112.0000	9.248	0	0	0
31/08/2006	JN10	2006/11/02			jNote	8.8740	9.0200	1.645	0.0000	0.0000	0
31/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	106,612.0000	115,393.0000	8.236	0	0	0
31/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	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
31/08/2006	JROD	2006/08/31			jRod	7.3250	7.3250	-	0.0000	0.0000	0
31/08/2006	JROD	2006/09/29			jRod	7.5820	7.5820	-	0.0000	0.0000	0
31/08/2006	JROD	2006/10/31			jRod	7.9400	7.9380	(0.025)	0.0000	0.0000	0
31/08/2006	JROD	2006/11/30			jRod	7.7680	8.2240	5.870	0.0000	0.0000	0
31/08/2006	JROD	2006/12/29			jRod	8.0020	8.0050	0.037	0.0000	0.0000	0
31/08/2006	JROD	2007/01/31			jRod	8.2340	8.2420	0.097	0.0000	0.0000	0
31/08/2006	JROD	2007/02/28			jRod	8.0280	8.4090	4.746	0.0000	0.0000	0
31/08/2006	R153	2006/11/02			Bond Future	8.5995	8.7940	2.262	8.7600	8.6600	418
31/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	7,997.0000	5,154.0000	(35.551)	0	0	0
31/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,718.0000	13,605.0000	39.998	0	0	0
31/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,715.0000	9,766.0000	45.436	0	0	0
31/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,927.0000	8,248.0000	(30.846)	0	0	0
31/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,945.0000	21,051.0000	32.023	0	0	101
31/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	543.0000	221.0000	(59.300)	0	0	0
31/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,667.0000	28,577.0000	26.073	0	0	0
31/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,146.0000	45,787.0000	16.965	0	0	0
31/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,539.0000	36,948.0000	20.986	0	0	0
31/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,601.0000	781.0000	(51.218)	0	0	0
31/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,145.0000	4,513.0000	(36.837)	0	0	0
31/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,152.0000	54,859.0000	13.929	0	0	0
31/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,607.0000	14,706.0000	38.644	0	0	0
31/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	132.0000	43.0000	(67.424)	0	0	0
31/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,351.0000	3,930.0000	(38.120)	0	0	0
31/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,558.0000	15,868.0000	37.290	0	0	0
31/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,723.0000	2,099.0000	(43.621)	0	0	0
31/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	33.0000	9.0000	(72.727)	0	0	0
31/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,853.0000	13,241.0000	(25.833)	0	0	0
31/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,600.0000	73,330.0000	10.105	0	0	0

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31/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,358.0000	3,744.0000	58.779	0	0	0
31/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,049.0000	6,168.0000	52.334	0	0	0
31/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,671.0000	19,326.0000	(21.665)	0	0	0
31/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,975.0000	82,705.0000	8.858	0	0	0
31/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,321.0000	64,046.0000	11.732	0	0	0
31/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
31/08/2006	R153	2007/02/01			Bond Future	8.5270	8.7300	2.381	0.0000	0.0000	0
31/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,982.0000	15,311.0000	(19.339)	0	0	0
31/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,297.0000	17,699.0000	23.795	0	0	0
31/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,048.0000	11,838.0000	(21.332)	0	0	0
31/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,721.0000	14,662.0000	25.092	0	0	0
31/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	19,106.0000	23,243.0000	21.653	0	0	0
31/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,400.0000	20,202.0000	(17.205)	0	0	0
31/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,768.0000	19,412.0000	23.110	0	0	0
31/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,442.0000	42,247.0000	15.929	0	0	0
31/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,223.0000	1,415.0000	(36.347)	0	0	0
31/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,247.0000	10,278.0000	(22.413)	0	0	0
31/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,048.0000	2,755.0000	(31.942)	0	0	0
31/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,818.0000	35,138.0000	17.842	0	0	0
31/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,003.0000	7,528.0000	(24.743)	0	0	0
31/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,012.0000	28,764.0000	19.790	0	0	0
31/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,288.0000	783.0000	(39.208)	0	0	0
31/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,068.0000	11,483.0000	26.632	0	0	0
31/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	44,034.0000	50,142.0000	13.871	0	0	0
31/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,614.0000	4,753.0000	(28.137)	0	0	0
31/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,014.0000	18,536.0000	23.458	0	0	0
31/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,131.0000	11,040.0000	(21.874)	0	0	0
31/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	52,059.0000	58,374.0000	12.130	0	0	0
31/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,007.0000	8,965.0000	27.943	0	0	0
31/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	178.0000	93.0000	(47.753)	0	0	0
31/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	68,983.0000	75,511.0000	9.463	0	0	0
31/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	60,404.0000	66,853.0000	10.676	0	0	0
31/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	366.0000	202.0000	(44.809)	0	0	0

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31/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	706.0000	409.0000	(42.068)	0	0	0
31/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,336.0000	25,682.0000	(15.342)	0	0	0
31/08/2006	R157	2006/11/02			Bond Future	8.6395	8.7950	1.800	0.0000	0.0000	16
31/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,712.0000	1,472.0000	(45.723)	0	0	0
31/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	34,570.0000	26,865.0000	(22.288)	0	0	0
31/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,409.0000	60,421.0000	19.862	0	0	0
31/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	35,389.0000	44,086.0000	24.575	0	0	0
31/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	78,955.0000	68,495.0000	(13.248)	0	0	0
31/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,615.0000	4,060.0000	(38.624)	0	0	0
31/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,428.0000	2,220.0000	55.462	0	0	0
31/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	86,909.0000	98,007.0000	12.770	0	0	0
31/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	21,422.0000	28,042.0000	30.903	0	0	0
31/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	8,686.0000	12,233.0000	40.836	0	0	0
31/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,553.0000	25,806.0000	31.980	0	0	0
31/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	16,674.0000	11,675.0000	(29.981)	0	0	0
31/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,692.0000	4,066.0000	51.040	0	0	0
31/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	262.0000	108.0000	(58.779)	0	0	0
31/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	23,419.0000	30,405.0000	29.830	0	0	100
31/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	63,328.0000	53,450.0000	(15.598)	0	0	0
31/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,849.0000	78,641.0000	15.906	0	0	171
31/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	4,927.0000	7,199.0000	46.113	0	0	0
31/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	147,957.0000	159,207.0000	7.604	0	0	0
31/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,886.0000	10,254.0000	(31.116)	0	0	0
31/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	14.0000	4.0000	(71.429)	0	0	0
31/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	48,350.0000	39,371.0000	(18.571)	0	0	0
31/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,137.0000	138,380.0000	8.843	0	0	0
31/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	13,212.0000	8,946.0000	(32.289)	0	0	0
31/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,757.0000	117,966.0000	10.500	0	0	0
31/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	66.0000	24.0000	(63.636)	0	0	0
31/08/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	18,573.0000	13,209.0000	(28.881)	0	0	20
31/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	14,682.0000	19,854.0000	35.227	0	0	0
31/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	863.0000	403.0000	(53.302)	0	0	0
31/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	22,691.0000	16,612.0000	(26.790)	0	0	0
31/08/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	17,809.0000	23,697.0000	33.062	0	0	20

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31/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	25,555.0000	32,901.0000	28.746	0	0	0
31/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	11,662.0000	7,757.0000	(33.485)	0	0	0
31/08/2006	R157	2007/02/01			Bond Future	8.6470	8.7990	1.758	0.0000	0.0000	0
31/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	9,387.0000	11,782.0000	25.514	0	0	0
31/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	87,290.0000	97,256.0000	11.417	0	0	0
31/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,187.0000	1,411.0000	(35.482)	0	0	0
31/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	17,699.0000	21,716.0000	22.696	0	0	0
31/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	480.0000	280.0000	(41.667)	0	0	0
31/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	8,103.0000	5,835.0000	(27.990)	0	0	0
31/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,033.0000	135,575.0000	8.431	0	0	0
31/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,075.0000	79,473.0000	13.411	0	0	0
31/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	68,136.0000	59,790.0000	(12.249)	0	0	0
31/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,211.0000	63,685.0000	15.348	0	0	0
31/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,147.0000	2,803.0000	(32.409)	0	0	0
31/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	28,706.0000	34,436.0000	19.961	0	0	0
31/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	82,076.0000	73,147.0000	(10.879)	0	0	0
31/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,360.0000	20,348.0000	(19.763)	0	0	0
31/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,944.0000	10,573.0000	(24.175)	0	0	0
31/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,579.0000	49,950.0000	17.311	0	0	0
31/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	6,797.0000	8,610.0000	26.674	0	0	0
31/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,461.0000	35,736.0000	(15.838)	0	0	0
31/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	12,925.0000	16,053.0000	24.201	0	0	0
31/08/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,305.0000	4,434.0000	(29.675)	0	0	250
31/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,710.0000	116,040.0000	9.772	0	0	0
31/08/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	18,386.0000	14,311.0000	(22.164)	0	0	150
31/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,067.0000	655.0000	(38.613)	0	0	0
31/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	23,508.0000	18,728.0000	(20.334)	0	0	0
31/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,280.0000	22,039.0000	(19.212)	0	0	0
31/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	30,427.0000	36,389.0000	19.594	0	0	0
31/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	27,067.0000	32,568.0000	20.324	0	0	0
31/08/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	36,102.0000	42,770.0000	18.470	0	0	0
31/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,838.0000	47,223.0000	(13.886)	0	0	0
31/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,320.0000	25,631.0000	(18.164)	0	0	0
31/08/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	60,898.0000	69,769.0000	14.567	0	0	0
31/08/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	70,881.0000	62,406.0000	(11.957)	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
31/08/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	8,801.0000	11,069.0000	25.770	0	0	150
31/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	24,027.0000	29,081.0000	21.035	0	0	0
31/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	21,727.0000	17,181.0000	(20.923)	0	0	0
31/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	32,232.0000	38,428.0000	19.223	0	0	0
31/08/2006	R186	2006/11/02			Bond Future	8.4430	8.5750	1.563	0.0000	0.0000	59
31/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	42,889.0000	52,621.0000	22.691	0	0	0
31/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	30,932.0000	23,410.0000	(24.318)	0	0	0
31/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	24,658.0000	31,588.0000	28.104	0	0	0
31/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	15,563.0000	10,843.0000	(30.328)	0	0	0
31/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	17,746.0000	12,563.0000	(29.207)	0	0	0
31/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	8,536.0000	5,532.0000	(35.192)	0	0	0
31/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	39,372.0000	48,641.0000	23.542	0	0	0
31/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	14,704.0000	19,493.0000	32.569	0	0	0
31/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	59,079.0000	70,526.0000	19.376	0	0	0
31/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	67,592.0000	56,233.0000	(16.805)	0	0	0
31/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	20,056.0000	14,407.0000	(28.166)	0	0	0
31/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
31/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	36,022.0000	44,824.0000	24.435	0	0	0
31/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	248,038.0000	262,489.0000	5.826	0	0	0
31/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	991.0000	504.0000	(49.142)	0	0	0
31/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	144,054.0000	158,389.0000	9.951	0	0	0
31/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	205.0000	88.0000	(57.073)	0	0	0
31/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	112,598.0000	126,562.0000	12.402	0	0	0
31/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	41.0000	16.0000	(60.976)	0	0	0
31/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,339.0000	1,942.0000	(41.839)	0	0	0
31/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	83,860.0000	96,914.0000	15.566	0	0	0
31/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	47,902.0000	38,239.0000	(20.172)	0	0	0
31/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	177,340.0000	191,766.0000	8.135	0	0	0
31/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	212,016.0000	226,463.0000	6.814	0	0	0
31/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,404.0000	11,497.0000	36.804	0	0	0
31/08/2006	R186	2007/02/01			Bond Future	8.4380	8.5710	1.576	0.0000	0.0000	0
31/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	61,482.0000	69,956.0000	13.783	0	0	0
31/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	34,870.0000	28,860.0000	(17.235)	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
31/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	51,586.0000	43,923.0000	(14.855)	0	0	0
31/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	37,443.0000	31,150.0000	(16.807)	0	0	0
31/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,799.0000	51,622.0000	15.230	0	0	0
31/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,248.0000	832.0000	(33.333)	0	0	0
31/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	58,389.0000	66,581.0000	14.030	0	0	0
31/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	75,217.0000	84,827.0000	12.776	0	0	0
31/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	211,232.0000	225,302.0000	6.661	0	0	0
31/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	55,421.0000	63,333.0000	14.276	0	0	0
31/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	85,189.0000	75,176.0000	(11.754)	0	0	0
31/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,784.0000	30,255.0000	17.340	0	0	0
31/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	40,101.0000	33,527.0000	(16.394)	0	0	0
31/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,104.0000	39,672.0000	16.327	0	0	0
31/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	25,536.0000	20,660.0000	(19.095)	0	0	0
31/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,761.0000	3,416.0000	(28.250)	0	0	0
31/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	9,310.0000	7,004.0000	(24.769)	0	0	0
31/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	119,645.0000	131,824.0000	10.179	0	0	0
31/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	147,107.0000	160,247.0000	8.932	0	0	0
31/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,529.0000	1,751.0000	(30.763)	0	0	0
31/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	178,074.0000	191,781.0000	7.697	0	0	0
31/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	95,622.0000	106,595.0000	11.475	0	0	0
31/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	246,288.0000	260,569.0000	5.798	0	0	0
31/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	569.0000	365.0000	(35.852)	0	0	0
31/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	16,159.0000	12,648.0000	(21.728)	0	0	0
31/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	67,661.0000	58,744.0000	(13.179)	0	0	0
31/08/2006	R194	2006/11/02			Bond Future	8.6780	8.9290	2.892	0.0000	0.0000	0
31/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,766.0000	36,852.0000	9.139	0	0	0
31/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,883.0000	11,677.0000	31.453	0	0	0
31/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	481.0000	189.0000	(60.707)	0	0	0
31/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,823.0000	20,900.0000	17.264	0	0	0
31/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	11.0000	2.0000	(81.818)	0	0	0
31/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,548.0000	33,633.0000	10.099	0	0	0
31/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,705.0000	17,758.0000	20.762	0	0	0
31/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	43.0000	11.0000	(74.419)	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
31/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,343.0000	30,429.0000	11.286	0	0	0
31/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,413.0000	8,901.0000	38.796	0	0	0
31/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
31/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,120.0000	522.0000	(53.393)	0	0	0
31/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,152.0000	27,238.0000	12.777	0	0	0
31/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,418.0000	6,488.0000	46.854	0	0	0
31/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,977.0000	24,061.0000	14.702	0	0	0
31/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,691.0000	14,664.0000	25.430	0	0	0
31/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,065.0000	6,045.0000	48.708	0	0	0
31/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	166.0000	53.0000	(68.072)	0	0	0
31/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,486.0000	1,380.0000	(44.489)	0	0	0
31/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,222.0000	1,205.0000	(45.770)	0	0	0
31/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,769.0000	1,572.0000	(43.229)	0	0	0
31/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,730.0000	5,620.0000	50.670	0	0	0
31/08/2006	R194	2007/02/01			Bond Future	8.7160	9.0030	3.293	0.0000	0.0000	0
31/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	196.0000	94.0000	(52.041)	0	0	0
31/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,900.0000	15,503.0000	20.178	0	0	0
31/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,230.0000	28,089.0000	11.332	0	0	0
31/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,685.0000	1,052.0000	(37.567)	0	0	0
31/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	54.0000	23.0000	(57.407)	0	0	0
31/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,660.0000	25,503.0000	12.546	0	0	0
31/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	26.0000	10.0000	(61.538)	0	0	0
31/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,824.0000	30,690.0000	10.300	0	0	0
31/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
31/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	587.0000	316.0000	(46.167)	0	0	0
31/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,219.0000	17,922.0000	17.761	0	0	0
31/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	347.0000	177.0000	(48.991)	0	0	0
31/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,636.0000	20,408.0000	15.718	0	0	0
31/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	105.0000	47.0000	(55.238)	0	0	0
31/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,908.0000	11,149.0000	25.157	0	0	0
31/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,124.0000	22,940.0000	13.993	0	0	0
31/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,801.0000	13,242.0000	22.600	0	0	0
31/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,038.0000	605.0000	(41.715)	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
31/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,576.0000	1,710.0000	(33.618)	0	0	0
31/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,108.0000	6,724.0000	31.637	0	0	0
31/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,669.0000	2,559.0000	(30.253)	0	0	0
31/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,269.0000	9,276.0000	27.610	0	0	0
31/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,446.0000	3,188.0000	(28.295)	0	0	0
31/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,840.0000	7,604.0000	30.205	0	0	0
31/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,665.0000	6,183.0000	32.540	0	0	0
31/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,006.0000	3,651.0000	(27.068)	0	0	0
31/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,882.0000	6,449.0000	32.098	0	0	0
31/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,722.0000	3,415.0000	(27.679)	0	0	0
31/08/2006	R201	2006/11/02			Bond Future	8.6400	8.7890	1.725	0.0000	0.0000	26
31/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	18,621.0000	23,914.0000	28.425	0	0	0
31/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,493.0000	7,227.0000	(31.126)	0	0	0
31/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,008.0000	13,364.0000	(25.789)	0	0	0
31/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	11,680.0000	15,595.0000	33.519	0	0	0
31/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	14,165.0000	18,624.0000	31.479	0	0	0
31/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,742.0000	10,642.0000	(27.812)	0	0	0
31/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	27,401.0000	21,521.0000	(21.459)	0	0	0
31/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	6,882.0000	9,560.0000	38.913	0	0	0
31/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,035.0000	22,050.0000	29.439	0	0	0
31/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,884.0000	5,593.0000	44.001	0	0	0
31/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	15,551.0000	20,287.0000	30.455	0	0	0
31/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	38,337.0000	31,487.0000	(17.868)	0	0	0
31/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,237.0000	9,414.0000	(28.881)	0	0	0
31/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,130.0000	34,724.0000	23.441	0	0	0
31/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,037.0000	47,632.0000	18.970	0	0	0
31/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,820.0000	8,276.0000	(29.983)	0	0	0
31/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	55.0000	21.0000	(61.818)	0	0	0
31/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,916.0000	77,352.0000	12.241	0	0	0
31/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	216.0000	93.0000	(56.944)	0	0	0
31/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,615.0000	93,139.0000	10.074	0	0	0
31/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,837.0000	62,033.0000	15.224	0	0	0
31/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,277.0000	3,312.0000	(37.237)	0	0	0
31/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	703.0000	341.0000	(51.494)	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
31/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,184.0000	1,221.0000	(44.093)	0	0	0
31/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,182.0000	125,740.0000	7.303	0	0	0
31/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
31/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,729.0000	109,280.0000	8.489	0	0	0
31/08/2006	R201	2007/02/01			Bond Future	8.6420	8.7930	1.747	0.0000	0.0000	0
31/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,691.0000	33,435.0000	16.535	0	0	0
31/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,627.0000	16,886.0000	(18.136)	0	0	0
31/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	25,049.0000	20,830.0000	(16.843)	0	0	0
31/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,148.0000	26,106.0000	17.871	0	0	0
31/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,948.0000	20,186.0000	19.105	0	0	0
31/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	36,917.0000	31,670.0000	(14.213)	0	0	0
31/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	22,054.0000	18,151.0000	(17.697)	0	0	0
31/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,597.0000	28,863.0000	17.344	0	0	0
31/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,269.0000	31,851.0000	16.803	0	0	0
31/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	28,226.0000	23,699.0000	(16.038)	0	0	0
31/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	36,715.0000	42,269.0000	15.127	0	0	0
31/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	25,904.0000	30,328.0000	17.078	0	0	0
31/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	46,464.0000	40,581.0000	(12.661)	0	0	0
31/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,076.0000	123,370.0000	7.207	0	0	0
31/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	530.0000	338.0000	(36.226)	0	0	0
31/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	70,546.0000	78,078.0000	10.677	0	0	0
31/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,172.0000	7,026.0000	(23.397)	0	0	0
31/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	46,295.0000	52,634.0000	13.693	0	0	0
31/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,895.0000	1,302.0000	(31.293)	0	0	0
31/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,253.0000	11,321.0000	(20.571)	0	0	0
31/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,626.0000	92,518.0000	9.326	0	0	0
31/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,851.0000	15,454.0000	20.255	0	0	0
31/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	23,528.0000	19,466.0000	(17.265)	0	0	0
31/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,295.0000	2,341.0000	(28.953)	0	0	0
31/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	57,484.0000	64,524.0000	12.247	0	0	0
31/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,432.0000	3,987.0000	(26.602)	0	0	0
31/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,525.0000	107,663.0000	8.177	0	0	0
31/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,031.0000	684.0000	(33.657)	0	0	0
31/08/2006	R203	2006/11/02			Bond Future	8.6090	8.7520	1.661	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
31/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	44.0000	13.0000	(70.455)	0	0	0
31/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,090.0000	89,787.0000	12.108	0	0	0
31/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,968.0000	53,107.0000	20.786	0	0	0
31/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,146.0000	148,874.0000	6.991	0	0	0
31/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,364.0000	1,733.0000	(48.484)	0	0	0
31/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	28,367.0000	36,464.0000	28.544	0	0	0
31/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	248.0000	91.0000	(63.306)	0	0	0
31/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,048.0000	459.0000	(56.202)	0	0	0
31/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,805.0000	169,532.0000	6.087	0	0	0
31/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,976.0000	128,703.0000	8.176	0	0	0
31/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
31/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	61,512.0000	71,082.0000	15.558	0	0	0
31/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	13,931.0000	19,808.0000	42.186	0	0	0
31/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,880.0000	6,029.0000	(38.978)	0	0	0
31/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,285.0000	109,009.0000	9.794	0	0	0
31/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	17,129.0000	11,497.0000	(32.880)	0	0	0
31/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	15,944.0000	22,249.0000	39.545	0	0	0
31/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,537.0000	11,632.0000	54.332	0	0	0
31/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,406.0000	15,394.0000	47.934	0	0	0
31/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	13,209.0000	8,469.0000	(35.885)	0	0	0
31/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	12,086.0000	17,522.0000	44.978	0	0	0
31/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	11,469.0000	7,177.0000	(37.423)	0	0	0
31/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,441.0000	5,019.0000	(40.540)	0	0	0
31/08/2006	R203	2007/02/01			Bond Future	8.6120	8.7560	1.672	0.0000	0.0000	0
31/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,204.0000	146,839.0000	7.022	0	0	0
31/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	117,472.0000	127,061.0000	8.163	0	0	0
31/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,316.0000	1,439.0000	(37.867)	0	0	0
31/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	135.0000	68.0000	(49.630)	0	0	0
31/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	62,876.0000	71,655.0000	13.962	0	0	0
31/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	41.0000	19.0000	(53.659)	0	0	0
31/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
31/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	157,472.0000	167,122.0000	6.128	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
31/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,010.0000	588.0000	(41.782)	0	0	0
31/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,762.0000	3,146.0000	(33.935)	0	0	0
31/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	47,259.0000	55,299.0000	17.013	0	0	0
31/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	80,057.0000	89,290.0000	11.533	0	0	0
31/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	98,361.0000	107,838.0000	9.635	0	0	0
31/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,851.0000	6,189.0000	(30.076)	0	0	0
31/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	392.0000	213.0000	(45.663)	0	0	0
31/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	33,697.0000	40,692.0000	20.759	0	0	0
31/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,193.0000	11,185.0000	36.519	0	0	0
31/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	18,896.0000	24,046.0000	27.254	0	0	0
31/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	22,597.0000	28,302.0000	25.247	0	0	0
31/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	20,693.0000	26,122.0000	26.236	0	0	0
31/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,393.0000	18,049.0000	(22.844)	0	0	0
31/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	16,496.0000	12,269.0000	(25.624)	0	0	0
31/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,086.0000	13,580.0000	(24.914)	0	0	0
31/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,998.0000	11,047.0000	(26.344)	0	0	0
31/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,137.0000	18,449.0000	30.502	0	0	0
31/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	19,766.0000	14,980.0000	(24.213)	0	0	0
31/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	17,205.0000	22,075.0000	28.306	0	0	0
31/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,922.0000	27,258.0000	(19.645)	0	0	0
31/08/2006	R204	2006/11/02			Bond Future	8.5910	8.7300	1.618	0.0000	0.0000	0
31/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	36,406.0000	29,241.0000	(19.681)	0	0	0
31/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	15,803.0000	20,622.0000	30.494	0	0	0
31/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	7,489.0000	10,288.0000	37.375	0	0	0
31/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	17,437.0000	22,581.0000	29.500	0	0	0
31/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	20,049.0000	14,905.0000	(25.657)	0	0	0
31/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	24,279.0000	18,505.0000	(23.782)	0	0	0
31/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	18,087.0000	13,267.0000	(26.649)	0	0	0
31/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	21,084.0000	26,885.0000	27.514	0	0	0
31/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	83,669.0000	93,459.0000	11.701	0	0	0
31/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	14,484.0000	10,322.0000	(28.735)	0	0	0
31/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	321.0000	147.0000	(54.206)	0	0	0
31/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	19,196.0000	24,668.0000	28.506	0	0	0
31/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,495.0000	178,458.0000	5.913	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	16,230.0000	11,739.0000	(27.671)	0	0	0
31/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	82.0000	33.0000	(59.756)	0	0	0
31/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	47,131.0000	55,795.0000	18.383	0	0	0
31/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	12,894.0000	17,083.0000	32.488	0	0	0
31/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,369.0000	156,330.0000	6.805	0	0	0
31/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,147.0000	1,847.0000	(41.309)	0	0	0
31/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
31/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,038.0000	533.0000	(48.651)	0	0	0
31/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,827.0000	134,779.0000	7.973	0	0	0
31/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	64,450.0000	73,908.0000	14.675	0	0	0
31/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	32,494.0000	39,883.0000	22.740	0	0	0
31/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,442.0000	4,867.0000	(34.601)	0	0	0
31/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,891.0000	113,806.0000	9.544	0	0	0
31/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17.0000	6.0000	(64.706)	0	0	0
31/08/2006	R204	2007/02/01			Bond Future	8.5910	8.7300	1.618	0.0000	0.0000	0
31/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,967.0000	30,315.0000	16.744	0	0	0
31/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	43,823.0000	50,045.0000	14.198	0	0	0
31/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,934.0000	33,639.0000	16.261	0	0	0
31/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	48,290.0000	41,962.0000	(13.104)	0	0	0
31/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,695.0000	23,217.0000	17.883	0	0	0
31/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,223.0000	31,721.0000	(14.781)	0	0	0
31/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	33,132.0000	27,986.0000	(15.532)	0	0	0
31/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,065.0000	15,437.0000	(19.030)	0	0	0
31/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	29,256.0000	24,479.0000	(16.328)	0	0	0
31/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	27,404.0000	22,815.0000	(16.746)	0	0	0
31/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	31,166.0000	26,204.0000	(15.921)	0	0	0
31/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,524.0000	35,412.0000	16.014	0	0	0
31/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	32,188.0000	37,261.0000	15.761	0	0	0
31/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	124,593.0000	134,006.0000	7.555	0	0	0
31/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,463.0000	3,258.0000	(27.000)	0	0	0
31/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,928.0000	39,189.0000	15.506	0	0	0
31/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,382.0000	945.0000	(31.621)	0	0	0
31/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	86,780.0000	95,426.0000	9.963	0	0	0
31/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,361.0000	5,540.0000	(24.738)	0	0	0
31/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	702.0000	463.0000	(34.046)	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
31/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	334.0000	212.0000	(36.527)	0	0	0
31/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	55,828.0000	62,997.0000	12.841	0	0	0
31/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,559.0000	1,809.0000	(29.308)	0	0	0
31/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	70,002.0000	78,031.0000	11.470	0	0	0
31/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,369.0000	9,688.0000	(21.675)	0	0	0
31/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	105,061.0000	114,161.0000	8.662	0	0	0
31/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	145,160.0000	154,772.0000	6.622	0	0	0
31/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	166,595.0000	176,323.0000	5.839	0	0	0
31/08/2006	R207	2006/11/02			Bond Future	8.5710	8.7050	1.563	0.0000	0.0000	0
31/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,059.0000	324.0000	(69.405)	0	0	0
31/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	146,413.0000	156,060.0000	6.589	0	0	0
31/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,758.0000	33,670.0000	35.996	0	0	0
31/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	30,823.0000	21,998.0000	(28.631)	0	0	0
31/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,193.0000	112,840.0000	9.349	0	0	0
31/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	124,498.0000	134,145.0000	7.749	0	0	0
31/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	104.0000	21.0000	(79.808)	0	0	0
31/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	434.0000	1,256.0000	189.401	0	0	0
31/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	82,479.0000	92,125.0000	11.695	0	0	0
31/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	62,341.0000	71,984.0000	15.468	0	0	0
31/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
31/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,853.0000	52,416.0000	22.316	0	0	0
31/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,860.0000	6,030.0000	110.839	0	0	0
31/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	15,714.0000	9,238.0000	(41.212)	0	0	0
31/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,924.0000	20,170.0000	56.066	0	0	0
31/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,390.0000	2,381.0000	(55.826)	0	0	0
31/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,559.0000	17,197.0000	62.866	0	0	0
31/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,138.0000	9,689.0000	88.575	0	0	0
31/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,089.0000	1,689.0000	(58.694)	0	0	0
31/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	10,843.0000	5,747.0000	(46.998)	0	0	0
31/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	8,765.0000	4,387.0000	(49.949)	0	0	0
31/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,947.0000	3,272.0000	(52.901)	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
31/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,471.0000	14,443.0000	70.499	0	0	0
31/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,666.0000	11,934.0000	79.028	0	0	0
31/08/2006	R207	2007/02/01			Bond Future	8.5690	8.7040	1.575	0.0000	0.0000	0
31/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	48,152.0000	55,935.0000	16.163	0	0	0
31/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,971.0000	4,125.0000	(30.916)	0	0	0
31/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	200.0000	109.0000	(45.500)	0	0	0
31/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	123,216.0000	132,754.0000	7.741	0	0	0
31/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	82,850.0000	91,955.0000	10.990	0	0	0
31/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,367.0000	843.0000	(38.332)	0	0	0
31/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	64,572.0000	73,160.0000	13.300	0	0	0
31/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	555.0000	322.0000	(41.982)	0	0	0
31/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,011.0000	1,969.0000	(34.606)	0	0	0
31/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,750.0000	7,812.0000	(27.330)	0	0	0
31/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,517.0000	111,913.0000	9.165	0	0	0
31/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,075.0000	40,766.0000	19.636	0	0	0
31/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	22,701.0000	28,091.0000	23.743	0	0	0
31/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	24,750.0000	30,411.0000	22.873	0	0	0
31/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,725.0000	13,485.0000	(23.921)	0	0	0
31/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,144.0000	12,175.0000	(24.585)	0	0	0
31/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,015.0000	21,413.0000	(20.737)	0	0	0
31/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,026.0000	17,966.0000	(21.975)	0	0	0
31/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,399.0000	14,887.0000	(23.259)	0	0	0
31/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	20,766.0000	25,883.0000	24.641	0	0	0
31/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	17,232.0000	21,801.0000	26.515	0	0	0
31/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,167.0000	16,380.0000	(22.615)	0	0	0
31/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	18,943.0000	23,786.0000	25.566	0	0	0
31/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14,136.0000	18,164.0000	28.495	0	0	0
31/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,940.0000	176,560.0000	5.763	0	0	0
31/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
31/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8,177.0000	10,946.0000	33.863	0	0	0
31/08/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	144,727.0000	154,325.0000	6.632	0	0	0
31/08/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	38,432.0000	31,572.0000	(17.850)	0	0	0
31/08/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	64.0000	32.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										2,367
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