

Derivatives High/Low Report

High/Low for 18/09/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2006	GOVI 2006/11/02			jGovi	235.4280	236.6680	0.527	0.0000	0.0000	901
18/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	55,149.0000	66,979.0000	21.451	0	0	0
18/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	869.0000	299.0000	(65.593)	0	0	0
18/09/2006	GOVI 2007/02/01			jGovi	240.4820	241.7170	0.514	0.0000	0.0000	0
18/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	105,518.0000	117,540.0000	11.393	0	0	0
18/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	698.0000	370.0000	(46.991)	0	0	0
18/09/2006	GOVI 2007/05/03			jGovi	245.7970	246.9990	0.489	0.0000	0.0000	0
18/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	110,379.0000	121,615.0000	10.179	0	0	0
18/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	2,409.0000	1,625.0000	(32.545)	0	0	0
18/09/2006	GOVI 2007/08/02			jGovi	251.2650	252.4140	0.457	0.0000	0.0000	0
18/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	5,027.0000	3,806.0000	(24.289)	0	0	0
18/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	112,677.0000	122,946.0000	9.114	0	0	0
18/09/2006	J153 2010/08/31			jSwap	9.3710	9.2010	(1.814)	0.0000	0.0000	0
18/09/2006	J157 2015/09/15			jSwap	9.2350	9.0600	(1.895)	0.0000	0.0000	0
18/09/2006	J186 2026/12/21			jSwap	8.9450	8.7830	(1.811)	0.0000	0.0000	0
18/09/2006	J194 2008/02/28			jSwap	9.2200	9.0930	(1.377)	0.0000	0.0000	0
18/09/2006	J201 2014/12/22			jSwap	9.1850	9.0370	(1.611)	0.0000	0.0000	0

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18/09/2006	J203	2017/09/15			jSwap	9.1820	8.9990	(1.993)	0.0000	0.0000	0
18/09/2006	J204	2018/12/21			jSwap	9.0850	8.9100	(1.926)	0.0000	0.0000	0
18/09/2006	J207	2020/01/15			jSwap	9.0690	8.8940	(1.930)	0.0000	0.0000	0
18/09/2006	JBAR	2005/12/21			jBar	8.3040	0.0000	(100.000)	0.0000	0.0000	0
18/09/2006	JFRA	2006/11/02			jFra	8.7520	8.7060	(0.526)	0.0000	0.0000	0
18/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,275.0000	4,163.0000	(2.620)	0	0	0
18/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/09/2006	JFRA	2007/02/01			jFra	9.1990	9.0760	(1.337)	0.0000	0.0000	0
18/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	28.0000	37.0000	32.143	0	0	0
18/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,169.0000	3,880.0000	(6.932)	0	0	0
18/09/2006	JFRA	2007/05/03			jFra	9.4350	9.2730	(1.717)	0.0000	0.0000	0
18/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	67.0000	89.0000	32.836	0	0	0
18/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,780.0000	4,409.0000	(7.762)	0	0	0
18/09/2006	JFRA	2007/08/02			jFra	9.4500	9.2680	(1.926)	0.0000	0.0000	0
18/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	135.0000	174.0000	28.889	0	0	0
18/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,885.0000	4,483.0000	(8.229)	0	0	0
18/09/2006	JFRA	2007/11/01			jFra	9.4470	9.2580	(2.001)	0.0000	0.0000	0
18/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	212.0000	268.0000	26.415	0	0	0
18/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,311.0000	4,874.0000	(8.228)	0	0	0
18/09/2006	JFRA	2008/02/07			jFra	9.4210	9.2580	(1.730)	0.0000	0.0000	0
18/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,943.0000	25,669.0000	(1.056)	0	0	0
18/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,246.0000	21,367.0000	0.570	0	0	0
18/09/2006	JN02	2006/11/02			jNote	9.3100	9.1600	(1.611)	0.0000	0.0000	0
18/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	113.0000	140.0000	23.894	0	0	0

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18/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,569.0000	34,919.0000	(7.054)	0	0	0
18/09/2006	JN02	2007/02/01			jNote	9.3950	9.2260	(1.799)	0.0000	0.0000	0
18/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,012.0000	10,207.0000	13.260	0	0	0
18/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,181.0000	14,315.0000	(11.532)	0	0	0
18/09/2006	JN02	2007/05/03			jNote	9.4200	9.2400	(1.911)	0.0000	0.0000	0
18/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,315.0000	15,823.0000	10.534	0	0	0
18/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,398.0000	15,639.0000	(10.110)	0	0	0
18/09/2006	JN02	2007/08/02			jNote	9.4110	9.2240	(1.987)	0.0000	0.0000	0
18/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,254.0000	18,860.0000	9.308	0	0	0
18/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,173.0000	18,385.0000	(8.863)	0	0	0
18/09/2006	JN05	2006/11/02			jNote	9.3070	9.1290	(1.913)	0.0000	0.0000	0
18/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	81,559.0000	74,800.0000	(8.287)	0	0	0
18/09/2006	JN05	2007/02/01			jNote	9.3330	9.1480	(1.982)	0.0000	0.0000	0
18/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	10,717.0000	14,337.0000	33.778	0	0	0
18/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	14,001.0000	10,278.0000	(26.591)	0	0	0
18/09/2006	JN05	2007/05/03			jNote	9.3300	9.1430	(2.004)	0.0000	0.0000	0
18/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	17,441.0000	13,726.0000	(21.300)	0	0	0
18/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	14,276.0000	17,983.0000	25.967	0	0	0
18/09/2006	JN05	2007/08/02			jNote	9.3120	9.1230	(2.030)	0.0000	0.0000	0
18/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	19,933.0000	16,246.0000	(18.497)	0	0	0
18/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	17,481.0000	21,300.0000	21.847	0	0	0
18/09/2006	JN10	2006/11/02			jNote	9.1270	8.9440	(2.005)	0.0000	0.0000	0
18/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	121,828.0000	110,788.0000	(9.062)	0	0	0
18/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/09/2006	JN10	2007/02/01			jNote	9.1340	8.9450	(2.069)	0.0000	0.0000	0
18/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	8,399.0000	14,080.0000	67.639	0	0	0

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18/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	17,086.0000	10,483.0000	(38.646)	0	0	0
18/09/2006	JN10	2007/05/03			jNote	9.1220	8.9310	(2.094)	0.0000	0.0000	0
18/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	20,040.0000	13,611.0000	(32.081)	0	0	0
18/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	12,130.0000	18,125.0000	49.423	0	0	0
18/09/2006	JN10	2007/08/02			jNote	9.1000	8.9080	(2.110)	0.0000	0.0000	0
18/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	15,579.0000	21,839.0000	40.182	0	0	0
18/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	22,068.0000	15,816.0000	(28.331)	0	0	0
18/09/2006	JROD	2006/09/29			jRod	7.5130	7.5070	(0.080)	0.0000	0.0000	0
18/09/2006	JROD	2006/10/31			jRod	7.8210	7.7960	(0.320)	0.0000	0.0000	0
18/09/2006	JROD	2006/11/30			jRod	8.1200	8.0800	(0.493)	0.0000	0.0000	0
18/09/2006	JROD	2006/12/29			jRod	7.9880	7.9640	(0.300)	0.0000	0.0000	0
18/09/2006	JROD	2007/01/31			jRod	8.2870	8.2620	(0.302)	0.0000	0.0000	0
18/09/2006	JROD	2007/02/28			jRod	8.5190	8.4930	(0.305)	0.0000	0.0000	0
18/09/2006	JROD	2007/03/30			jRod	8.3370	8.3200	(0.204)	0.0000	0.0000	0
18/09/2006	JROD	2007/04/30			jRod	8.5710	8.5550	(0.187)	0.0000	0.0000	0
18/09/2006	JROD	2007/05/31			jRod	8.7760	8.7590	(0.194)	0.0000	0.0000	0
18/09/2006	R153	2006/11/02			Bond Future	8.8100	8.6740	(1.544)	0.0000	0.0000	418
18/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	6,135.0000	8,303.0000	35.338	0	0	0
18/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,205.0000	5,675.0000	(30.835)	0	0	0
18/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	63.0000	116.0000	84.127	0	0	0
18/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	20,576.0000	16,483.0000	(19.892)	0	0	101
18/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,299.0000	1,326.0000	(42.323)	0	0	0

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18/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,396.0000	4,851.0000	42.845	0	0	0
18/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
18/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	37,341.0000	32,696.0000	(12.439)	0	0	0
18/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,399.0000	9,156.0000	(26.155)	0	0	0
18/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	55,403.0000	50,707.0000	(8.476)	0	0	0
18/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	12.0000	22.0000	83.333	0	0	0
18/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	64,596.0000	59,898.0000	(7.273)	0	0	0
18/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	46,307.0000	41,620.0000	(10.122)	0	0	0
18/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,654.0000	24,169.0000	(15.652)	0	0	0
18/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,073.0000	1,678.0000	56.384	0	0	0
18/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	17,330.0000	21,055.0000	21.495	0	0	0
18/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	307.0000	520.0000	69.381	0	0	0
18/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,615.0000	10,206.0000	(25.039)	0	0	0
18/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	83,257.0000	78,559.0000	(5.643)	0	0	0
18/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,881.0000	69,183.0000	(6.359)	0	0	0
18/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,871.0000	4,159.0000	44.862	0	0	0
18/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	11,047.0000	14,085.0000	27.501	0	0	0
18/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,894.0000	11,327.0000	(23.949)	0	0	0
18/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,405.0000	3,535.0000	46.985	0	0	0
18/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,525.0000	2,865.0000	(36.685)	0	0	0
18/09/2006	R153	2007/02/01			Bond Future	8.7360	8.6180	(1.351)	0.0000	0.0000	0
18/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,166.0000	19,481.0000	13.486	0	0	0
18/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,334.0000	14,261.0000	15.623	0	0	0
18/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,879.0000	9,969.0000	(16.079)	0	0	0
18/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,641.0000	7,119.0000	(17.614)	0	0	0
18/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,578.0000	2,026.0000	28.390	0	0	0
18/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,098.0000	10,695.0000	17.553	0	0	0
18/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,155.0000	30,767.0000	(9.919)	0	0	0
18/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	15,154.0000	12,914.0000	(14.782)	0	0	0
18/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,066.0000	13,743.0000	(14.459)	0	0	0
18/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,040.0000	3,783.0000	24.441	0	0	0
18/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,011.0000	14,605.0000	(14.144)	0	0	0
18/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	180.0000	247.0000	37.222	0	0	0

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18/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,246.0000	24,151.0000	(11.359)	0	0	0
18/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,682.0000	9,113.0000	18.628	0	0	0
18/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,340.0000	54,570.0000	(6.462)	0	0	0
18/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	824.0000	1,082.0000	31.311	0	0	0
18/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,375.0000	9,889.0000	18.078	0	0	0
18/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,850.0000	38,272.0000	(8.550)	0	0	0
18/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,175.0000	18,445.0000	(12.893)	0	0	0
18/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,265.0000	6,372.0000	21.026	0	0	0
18/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,641.0000	71,816.0000	(5.057)	0	0	0
18/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	29.0000	41.0000	41.379	0	0	0
18/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,954.0000	46,254.0000	(7.407)	0	0	0
18/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	400.0000	537.0000	34.250	0	0	0
18/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,229.0000	5,045.0000	(19.008)	0	0	0
18/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,921.0000	63,114.0000	(5.689)	0	0	0
18/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,751.0000	25,404.0000	11.661	0	0	0
18/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	75.0000	105.0000	40.000	0	0	0
18/09/2006	R153	2007/05/03			Bond Future	8.7120	8.5920	(1.377)	0.0000	0.0000	0
18/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,870.0000	16,681.0000	12.179	0	0	0
18/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	16,406.0000	18,334.0000	11.752	0	0	0
18/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	13,734.0000	12,006.0000	(12.582)	0	0	0
18/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	15,235.0000	13,389.0000	(12.117)	0	0	0
18/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	14,472.0000	12,685.0000	(12.348)	0	0	0
18/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,627.0000	17,496.0000	11.960	0	0	0
18/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,077.0000	13,652.0000	13.041	0	0	0
18/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,751.0000	21,912.0000	10.941	0	0	0
18/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	11,037.0000	9,542.0000	(13.545)	0	0	0
18/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	18,547.0000	16,466.0000	(11.220)	0	0	0
18/09/2006	R153	2007/08/02			Bond Future	8.6730	8.5550	(1.361)	0.0000	0.0000	0
18/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	19,268.0000	20,996.0000	8.968	0	0	0
18/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	17,090.0000	15,470.0000	(9.479)	0	0	0
18/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,998.0000	21,768.0000	8.851	0	0	0
18/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	17,790.0000	16,128.0000	(9.342)	0	0	0
18/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,554.0000	20,240.0000	9.087	0	0	0
18/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	16,409.0000	14,831.0000	(9.617)	0	0	0

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18/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	23,081.0000	25,016.0000	8.384	0	0	0
18/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	13,869.0000	12,456.0000	(10.188)	0	0	0
18/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	20,775.0000	18,947.0000	(8.799)	0	0	0
18/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,862.0000	17,382.0000	9.583	0	0	0
18/09/2006	R157	2006/11/02			Bond Future	8.7900	8.6820	(1.229)	0.0000	0.0000	22
18/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
18/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	709.0000	1,044.0000	47.250	0	0	0
18/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	59,298.0000	51,830.0000	(12.594)	0	0	0
18/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	42,103.0000	35,272.0000	(16.224)	0	0	0
18/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,586.0000	109,785.0000	(6.634)	0	0	0
18/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,184.0000	24,221.0000	(19.755)	0	0	0
18/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,437.0000	3,410.0000	39.926	0	0	0
18/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,583.0000	9,958.0000	31.320	0	0	0
18/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	5,400.0000	7,240.0000	34.074	0	0	0
18/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27.0000	42.0000	55.556	0	0	0
18/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	8,870.0000	11,532.0000	30.011	0	0	0
18/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	97,566.0000	89,778.0000	(7.982)	0	0	0
18/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
18/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	22,641.0000	17,499.0000	(22.711)	0	0	0
18/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	4,551.0000	2,893.0000	(36.432)	0	0	0
18/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,526.0000	21,823.0000	(20.719)	0	0	100
18/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	138,016.0000	130,213.0000	(5.654)	0	0	0
18/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,426.0000	8,527.0000	32.695	0	0	0
18/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	158,847.0000	151,043.0000	(4.913)	0	0	0
18/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	146.0000	226.0000	54.795	0	0	0
18/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	51,814.0000	58,749.0000	13.384	0	0	0
18/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,011.0000	19,583.0000	(21.702)	0	0	0
18/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,418.0000	12,173.0000	(25.856)	0	0	0
18/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	67,503.0000	74,896.0000	10.952	0	0	0
18/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	13,535.0000	17,094.0000	26.295	0	0	0
18/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,070.0000	1,201.0000	(41.981)	0	0	0
18/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	867.0000	457.0000	(47.290)	0	0	0
18/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,024.0000	70,300.0000	(9.900)	0	0	171
18/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	37,083.0000	43,228.0000	16.571	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
18/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	24,002.0000	29,000.0000	20.823	0	0	0
18/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	20,419.0000	15,572.0000	(23.738)	0	0	20
18/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	10,291.0000	13,247.0000	28.724	0	0	20
18/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,010.0000	6,205.0000	(31.132)	0	0	0
18/09/2006	R157	2007/02/01			Bond Future	8.7770	8.6630	(1.299)	0.0000	0.0000	0
18/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,660.0000	42,823.0000	(11.995)	0	0	0
18/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	9,784.0000	7,888.0000	(19.379)	0	0	150
18/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,830.0000	13,051.0000	20.508	0	0	0
18/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	60,022.0000	66,079.0000	10.091	0	0	0
18/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	18,757.0000	21,991.0000	17.242	0	0	0
18/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	811.0000	1,076.0000	32.676	0	0	0
18/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,458.0000	17,175.0000	18.792	0	0	150
18/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	134,109.0000	126,178.0000	(5.914)	0	0	0
18/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	41,369.0000	36,028.0000	(12.911)	0	0	0
18/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,281.0000	7,762.0000	23.579	0	0	0
18/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	114,649.0000	106,855.0000	(6.798)	0	0	0
18/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	62,669.0000	68,832.0000	9.834	0	0	0
18/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,882.0000	28,232.0000	(14.141)	0	0	0
18/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	14,573.0000	11,971.0000	(17.855)	0	0	0
18/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	47,291.0000	52,747.0000	11.537	0	0	0
18/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	78,366.0000	71,193.0000	(9.153)	0	0	0
18/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	361.0000	488.0000	35.180	0	0	0
18/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,246.0000	20,307.0000	17.749	0	0	0
18/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,244.0000	4,129.0000	27.281	0	0	0
18/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,583.0000	56,005.0000	(10.511)	0	0	0
18/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	10,468.0000	8,466.0000	(19.125)	0	0	0
18/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	36,945.0000	31,948.0000	(13.526)	0	0	0
18/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	20,341.0000	23,749.0000	16.754	0	0	0
18/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	68,679.0000	61,843.0000	(9.954)	0	0	0
18/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	35,695.0000	40,434.0000	13.276	0	0	0
18/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,891.0000	6,113.0000	24.985	0	0	250
18/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,128.0000	16,808.0000	(16.494)	0	0	0
18/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	34,870.0000	30,046.0000	(13.834)	0	0	0
18/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	73,533.0000	80,076.0000	8.898	0	0	0
18/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,980.0000	26,503.0000	(14.451)	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
18/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	7,449.0000	5,933.0000	(20.352)	0	0	0
18/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,685.0000	2,189.0000	29.911	0	0	0
18/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	95,983.0000	88,429.0000	(7.870)	0	0	0
18/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	21,998.0000	25,579.0000	16.279	0	0	0
18/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	25,525.0000	29,449.0000	15.373	0	0	0
18/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,427.0000	23,293.0000	(15.073)	0	0	0
18/09/2006	R157	2007/05/03			Bond Future	8.7680	8.6530	(1.312)	0.0000	0.0000	0
18/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	24,778.0000	28,081.0000	13.330	0	0	0
18/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	35,483.0000	31,367.0000	(11.600)	0	0	0
18/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	43,397.0000	38,755.0000	(10.697)	0	0	0
18/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	30,793.0000	34,622.0000	12.435	0	0	0
18/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	34,108.0000	38,202.0000	12.003	0	0	0
18/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	31,909.0000	28,058.0000	(12.069)	0	0	0
18/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	41,342.0000	45,960.0000	11.170	0	0	0
18/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	25,514.0000	22,187.0000	(13.040)	0	0	0
18/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	32,425.0000	36,387.0000	12.219	0	0	0
18/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	33,664.0000	29,681.0000	(11.832)	0	0	0
18/09/2006	R157	2007/08/02			Bond Future	8.7520	8.6380	(1.303)	0.0000	0.0000	0
18/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	38,208.0000	41,994.0000	9.909	0	0	0
18/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	41,709.0000	37,802.0000	(9.367)	0	0	0
18/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	32,171.0000	35,543.0000	10.481	0	0	0
18/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	49,261.0000	44,940.0000	(8.772)	0	0	0
18/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	48,441.0000	52,844.0000	9.089	0	0	0
18/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	23,167.0000	19,626.0000	(15.285)	0	0	0
18/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	31,917.0000	28,626.0000	(10.311)	0	0	0
18/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	39,816.0000	43,706.0000	9.770	0	0	0
18/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	39,951.0000	36,146.0000	(9.524)	0	0	0
18/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	26,388.0000	30,540.0000	15.734	0	0	0
18/09/2006	R186	2006/11/02			Bond Future	8.5430	8.4320	(1.299)	0.0000	0.0000	59
18/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	10,521.0000	14,218.0000	35.139	0	0	0
18/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,459.0000	28,967.0000	(22.670)	0	0	0
18/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
18/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	35,043.0000	43,017.0000	22.755	0	0	0
18/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	54,422.0000	64,211.0000	17.987	0	0	0
18/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	154,844.0000	142,669.0000	(7.863)	0	0	0
18/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	12,818.0000	8,602.0000	(32.891)	0	0	0
18/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	21.0000	36.0000	71.429	0	0	0
18/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	19,590.0000	25,225.0000	28.765	0	0	0
18/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	64,626.0000	53,856.0000	(16.665)	0	0	0
18/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	122,725.0000	110,628.0000	(9.857)	0	0	0
18/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	24,290.0000	17,735.0000	(26.986)	0	0	0
18/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	222,983.0000	210,793.0000	(5.467)	0	0	0
18/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	259,010.0000	246,820.0000	(4.706)	0	0	0
18/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	188,274.0000	176,086.0000	(6.474)	0	0	0
18/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	6,207.0000	3,807.0000	(38.666)	0	0	0
18/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	810.0000	1,254.0000	54.815	0	0	0
18/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	145.0000	238.0000	64.138	0	0	0
18/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	92,304.0000	80,558.0000	(12.725)	0	0	0
18/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	7,293.0000	10,108.0000	38.599	0	0	0
18/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	45,592.0000	36,217.0000	(20.563)	0	0	0
18/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,110.0000	4,530.0000	45.659	0	0	0
18/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	41,374.0000	32,427.0000	(21.625)	0	0	0
18/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	8,776.0000	12,017.0000	36.930	0	0	0
18/09/2006	R186	2007/02/01			Bond Future	8.5380	8.4250	(1.323)	0.0000	0.0000	0
18/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	36,711.0000	42,766.0000	16.494	0	0	0
18/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	40,842.0000	34,549.0000	(15.408)	0	0	0
18/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	23,714.0000	28,347.0000	19.537	0	0	0
18/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	26,083.0000	31,005.0000	18.871	0	0	0
18/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	52,320.0000	44,895.0000	(14.192)	0	0	0
18/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	733.0000	1,009.0000	37.653	0	0	0
18/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	187,195.0000	175,123.0000	(6.449)	0	0	0
18/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	51,684.0000	59,064.0000	14.279	0	0	0
18/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	221,180.0000	208,948.0000	(5.530)	0	0	0
18/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,728.0000	2,320.0000	34.259	0	0	0
18/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	29,044.0000	24,077.0000	(17.102)	0	0	0
18/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	154,990.0000	143,235.0000	(7.584)	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
18/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	279.0000	394.0000	41.219	0	0	0
18/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	95.0000	137.0000	44.211	0	0	0
18/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	256,730.0000	244,425.0000	(4.793)	0	0	0
18/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	20,445.0000	16,630.0000	(18.660)	0	0	0
18/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	68,934.0000	77,467.0000	12.379	0	0	0
18/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	7,765.0000	9,822.0000	26.491	0	0	0
18/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	98,144.0000	87,853.0000	(10.486)	0	0	0
18/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	3,684.0000	4,824.0000	30.945	0	0	0
18/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	124,935.0000	113,728.0000	(8.970)	0	0	0
18/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	55,576.0000	47,862.0000	(13.880)	0	0	0
18/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	74,888.0000	65,793.0000	(12.145)	0	0	0
18/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	21,594.0000	25,943.0000	20.140	0	0	0
18/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,122.0000	51,123.0000	(13.530)	0	0	0
18/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	14,290.0000	17,543.0000	22.764	0	0	0
18/09/2006	R186	2007/05/03			Bond Future	8.5270	8.4140	(1.325)	0.0000	0.0000	0
18/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	49,559.0000	43,666.0000	(11.891)	0	0	0
18/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	52,037.0000	58,436.0000	12.297	0	0	0
18/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	39,385.0000	34,312.0000	(12.881)	0	0	0
18/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	63,079.0000	70,298.0000	11.444	0	0	0
18/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	46,945.0000	52,926.0000	12.740	0	0	0
18/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	55,299.0000	48,989.0000	(11.411)	0	0	0
18/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	37,659.0000	42,804.0000	13.662	0	0	0
18/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	52,374.0000	46,272.0000	(11.651)	0	0	0
18/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	49,454.0000	55,644.0000	12.517	0	0	0
18/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	68,139.0000	60,994.0000	(10.486)	0	0	0
18/09/2006	R186	2007/08/02			Bond Future	8.5130	8.4010	(1.316)	0.0000	0.0000	0
18/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	46,501.0000	41,481.0000	(10.795)	0	0	0
18/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	71,557.0000	78,667.0000	9.936	0	0	0
18/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	58,126.0000	64,364.0000	10.732	0	0	0
18/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	60,695.0000	67,110.0000	10.569	0	0	0
18/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	56,729.0000	51,014.0000	(10.074)	0	0	0
18/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	59,524.0000	53,632.0000	(9.899)	0	0	0
18/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	74,989.0000	68,208.0000	(9.043)	0	0	0
18/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	62,417.0000	56,348.0000	(9.723)	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
18/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	55,617.0000	61,678.0000	10.898	0	0	0
18/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	46,202.0000	51,552.0000	11.580	0	0	0
18/09/2006	R194	2006/11/02			Bond Future	8.9250	8.8050	(1.345)	0.0000	0.0000	0
18/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,571.0000	13,104.0000	(10.068)	0	0	0
18/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,045.0000	1,422.0000	36.077	0	0	0
18/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,574.0000	7,220.0000	(15.792)	0	0	0
18/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	245.0000	364.0000	48.571	0	0	0
18/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,043.0000	3,947.0000	(21.733)	0	0	0
18/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,189.0000	25,715.0000	(5.421)	0	0	0
18/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,012.0000	22,538.0000	(6.139)	0	0	0
18/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9.0000	16.0000	77.778	0	0	0
18/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,380.0000	28,906.0000	(4.852)	0	0	0
18/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	59.0000	95.0000	61.017	0	0	0
18/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,848.0000	19,375.0000	(7.065)	0	0	0
18/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,803.0000	35,329.0000	(4.005)	0	0	0
18/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,498.0000	10,060.0000	(12.507)	0	0	0
18/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
18/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,584.0000	32,111.0000	(4.386)	0	0	0
18/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	728.0000	1,015.0000	39.423	0	0	0
18/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,700.0000	16,227.0000	(8.322)	0	0	0
18/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,492.0000	4,349.0000	(20.812)	0	0	0
18/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	876.0000	1,207.0000	37.785	0	0	0
18/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,961.0000	4,775.0000	(19.896)	0	0	0
18/09/2006	R194	2007/02/01			Bond Future	8.9940	8.8590	(1.501)	0.0000	0.0000	0
18/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,597.0000	29,247.0000	(4.412)	0	0	0
18/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,730.0000	7,676.0000	(12.073)	0	0	0
18/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
18/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,823.0000	21,481.0000	(5.880)	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
18/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,254.0000	1,550.0000	23.604	0	0	0
18/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
18/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,751.0000	16,437.0000	(7.402)	0	0	0
18/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,992.0000	26,643.0000	(4.819)	0	0	0
18/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	359.0000	473.0000	31.755	0	0	0
18/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,906.0000	11,670.0000	(9.577)	0	0	0
18/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	20.0000	28.0000	40.000	0	0	0
18/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,288.0000	14,004.0000	(8.399)	0	0	0
18/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	191.0000	257.0000	34.555	0	0	0
18/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	96.0000	132.0000	37.500	0	0	0
18/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,269.0000	18,937.0000	(6.572)	0	0	0
18/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	45.0000	63.0000	40.000	0	0	0
18/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,028.0000	2,444.0000	20.513	0	0	0
18/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,491.0000	4,682.0000	(14.733)	0	0	0
18/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,983.0000	6,048.0000	(13.390)	0	0	0
18/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	708.0000	902.0000	27.401	0	0	0
18/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,399.0000	24,052.0000	(5.303)	0	0	0
18/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,715.0000	9,559.0000	(10.789)	0	0	0
18/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,048.0000	3,590.0000	17.782	0	0	0
18/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,769.0000	4,935.0000	(14.457)	0	0	0
18/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,824.0000	3,341.0000	18.307	0	0	0
18/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,611.0000	3,101.0000	18.767	0	0	0
18/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,057.0000	5,197.0000	(14.198)	0	0	0
18/09/2006	R194	2007/05/03			Bond Future	8.9900	8.8450	(1.613)	0.0000	0.0000	0
18/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,434.0000	6,001.0000	10.434	0	0	0
18/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,326.0000	4,813.0000	11.258	0	0	0
18/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,047.0000	5,587.0000	10.699	0	0	0
18/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,189.0000	5,551.0000	(10.309)	0	0	0
18/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,970.0000	4,412.0000	(11.227)	0	0	0
18/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,262.0000	6,882.0000	9.901	0	0	0
18/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,357.0000	4,773.0000	(10.902)	0	0	0
18/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,251.0000	3,747.0000	(11.856)	0	0	0
18/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,161.0000	4,590.0000	(11.064)	0	0	0
18/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,239.0000	5,792.0000	10.555	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
18/09/2006	R194	2007/08/02			Bond Future	8.9370	8.7870	(1.678)	0.0000	0.0000	0
18/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,109.0000	5,689.0000	(6.875)	0	0	0
18/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,244.0000	5,819.0000	(6.807)	0	0	0
18/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,462.0000	5,070.0000	(7.177)	0	0	0
18/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,787.0000	6,156.0000	6.376	0	0	0
18/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,805.0000	6,357.0000	(6.583)	0	0	0
18/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,315.0000	6,706.0000	6.192	0	0	0
18/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,161.0000	7,586.0000	5.935	0	0	0
18/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,976.0000	5,562.0000	(6.928)	0	0	0
18/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,590.0000	6,992.0000	6.100	0	0	0
18/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,451.0000	6,848.0000	6.154	0	0	0
18/09/2006	R201	2006/11/02			Bond Future	8.7690	8.6570	(1.277)	0.0000	0.0000	26
18/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	7,524.0000	9,844.0000	30.835	0	0	0
18/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	19,877.0000	24,112.0000	21.306	0	0	0
18/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,527.0000	11,658.0000	(24.918)	0	0	0
18/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	19,096.0000	14,742.0000	(22.801)	0	0	0
18/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	6,772.0000	4,574.0000	(32.457)	0	0	0
18/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,465.0000	8,545.0000	32.173	0	0	0
18/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	17,253.0000	13,139.0000	(23.845)	0	0	0
18/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	8,689.0000	11,254.0000	29.520	0	0	0
18/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,980.0000	85,548.0000	(6.993)	0	0	0
18/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,510.0000	7,360.0000	33.575	0	0	0
18/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,439.0000	26,893.0000	(17.097)	0	0	0
18/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	21,053.0000	16,469.0000	(21.774)	0	0	0
18/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,133.0000	101,699.0000	(5.950)	0	0	0
18/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,171.0000	3,059.0000	40.903	0	0	0
18/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	155.0000	241.0000	55.484	0	0	0
18/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,427.0000	9,057.0000	(27.118)	0	0	0
18/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,339.0000	14,404.0000	27.031	0	0	0
18/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	60,704.0000	54,355.0000	(10.459)	0	0	0
18/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	31.0000	49.0000	58.065	0	0	0
18/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	671.0000	995.0000	48.286	0	0	0
18/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,146.0000	69,730.0000	(8.426)	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
18/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	124,596.0000	118,162.0000	(5.164)	0	0	0
18/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	45,939.0000	39,829.0000	(13.300)	0	0	0
18/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
18/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,403.0000	2,117.0000	(37.790)	0	0	0
18/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	30,440.0000	35,589.0000	16.915	0	0	0
18/09/2006	R201	2007/02/01			Bond Future	8.7710	8.6570	(1.300)	0.0000	0.0000	0
18/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	23,828.0000	20,287.0000	(14.861)	0	0	0
18/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	20,992.0000	17,733.0000	(15.525)	0	0	0
18/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	17,025.0000	19,892.0000	16.840	0	0	0
18/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	19,815.0000	22,964.0000	15.892	0	0	0
18/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	26,939.0000	23,114.0000	(14.199)	0	0	0
18/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	25,349.0000	21,666.0000	(14.529)	0	0	0
18/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	581.0000	779.0000	34.079	0	0	0
18/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	15,718.0000	18,442.0000	17.330	0	0	0
18/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,089.0000	43,838.0000	(10.697)	0	0	0
18/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	90,566.0000	84,357.0000	(6.856)	0	0	0
18/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	14,469.0000	17,052.0000	17.852	0	0	0
18/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,600.0000	24,633.0000	(13.871)	0	0	0
18/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	253.0000	346.0000	36.759	0	0	0
18/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	38,002.0000	33,352.0000	(12.236)	0	0	0
18/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,001.0000	99,687.0000	(5.957)	0	0	0
18/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	13,281.0000	15,722.0000	18.380	0	0	0
18/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,231.0000	1,615.0000	31.194	0	0	0
18/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,738.0000	69,714.0000	(7.954)	0	0	0
18/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	15,251.0000	12,657.0000	(17.009)	0	0	0
18/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,414.0000	3,098.0000	28.335	0	0	0
18/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,711.0000	5,868.0000	24.560	0	0	0
18/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,285.0000	10,043.0000	21.219	0	0	0
18/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,720.0000	55,997.0000	(9.273)	0	0	0
18/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	27,965.0000	31,779.0000	13.638	0	0	0
18/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	10,923.0000	8,910.0000	(18.429)	0	0	0
18/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	101.0000	141.0000	39.604	0	0	0
18/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	121,902.0000	115,535.0000	(5.223)	0	0	0
18/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	37,281.0000	41,676.0000	11.789	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
18/09/2006	R201	2007/05/03			Bond Future	8.7640	8.6490	(1.312)	0.0000	0.0000	0
18/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	26,429.0000	29,586.0000	11.945	0	0	0
18/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	27,196.0000	24,031.0000	(11.638)	0	0	0
18/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	33,530.0000	37,199.0000	10.942	0	0	0
18/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	25,127.0000	28,180.0000	12.150	0	0	0
18/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	20,716.0000	18,063.0000	(12.807)	0	0	0
18/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	28,638.0000	25,371.0000	(11.408)	0	0	0
18/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	34,908.0000	31,230.0000	(10.536)	0	0	0
18/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	27,771.0000	31,031.0000	11.739	0	0	0
18/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	25,802.0000	22,741.0000	(11.863)	0	0	0
18/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	20,321.0000	22,963.0000	13.001	0	0	0
18/09/2006	R201	2007/08/02			Bond Future	8.7510	8.6370	(1.303)	0.0000	0.0000	0
18/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	29,677.0000	26,742.0000	(9.890)	0	0	0
18/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	32,295.0000	35,484.0000	9.875	0	0	0
18/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	24,649.0000	22,048.0000	(10.552)	0	0	0
18/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	32,436.0000	29,333.0000	(9.567)	0	0	0
18/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	38,456.0000	35,015.0000	(8.948)	0	0	0
18/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	31,036.0000	28,017.0000	(9.727)	0	0	0
18/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	29,702.0000	32,723.0000	10.171	0	0	0
18/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	24,908.0000	27,592.0000	10.776	0	0	0
18/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	37,861.0000	41,385.0000	9.308	0	0	0
18/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	30,982.0000	34,087.0000	10.022	0	0	0
18/09/2006	R203	2006/11/02			Bond Future	8.7180	8.6020	(1.331)	0.0000	0.0000	0
18/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	68,727.0000	60,857.0000	(11.451)	0	0	0
18/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	126,402.0000	118,496.0000	(6.255)	0	0	0
18/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,231.0000	159,325.0000	(4.728)	0	0	0
18/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36.0000	73.0000	102.778	0	0	0
18/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3.0000	7.0000	133.333	0	0	0
18/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	87,476.0000	79,574.0000	(9.033)	0	0	0
18/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	146,573.0000	138,667.0000	(5.394)	0	0	0
18/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	262.0000	487.0000	85.878	0	0	0
18/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	106,706.0000	98,801.0000	(7.408)	0	0	0
18/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	11,226.0000	15,671.0000	39.596	0	0	0
18/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,712.0000	26,698.0000	(20.806)	0	0	0
18/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,282.0000	2,174.0000	69.579	0	0	0
18/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	9,060.0000	5,599.0000	(38.201)	0	0	0
18/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,608.0000	42,927.0000	(15.177)	0	0	0
18/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	12,621.0000	8,305.0000	(34.197)	0	0	0
18/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,451.0000	8,209.0000	50.596	0	0	0
18/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,422.0000	6,792.0000	53.596	0	0	0
18/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	7,996.0000	11,586.0000	44.897	0	0	0
18/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	19,351.0000	13,815.0000	(28.608)	0	0	0
18/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	16,929.0000	11,781.0000	(30.409)	0	0	0
18/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	14,683.0000	9,945.0000	(32.269)	0	0	0
18/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	6,640.0000	9,807.0000	47.696	0	0	0
18/09/2006	R203	2007/02/01			Bond Future	8.7210	8.6020	(1.365)	0.0000	0.0000	0
18/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,176.0000	61,753.0000	(10.731)	0	0	0
18/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,867.0000	79,122.0000	(8.916)	0	0	0
18/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,295.0000	1,869.0000	44.324	0	0	0
18/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	499.0000	751.0000	50.501	0	0	0
18/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	9,553.0000	7,039.0000	(26.316)	0	0	0
18/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	168.0000	264.0000	57.143	0	0	0
18/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,205.0000	32,203.0000	(15.710)	0	0	0
18/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	105,458.0000	97,557.0000	(7.492)	0	0	0
18/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,038.0000	8,031.0000	33.008	0	0	0
18/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,964.0000	4,105.0000	38.495	0	0	0
18/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	25,965.0000	21,063.0000	(18.879)	0	0	0
18/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,782.0000	45,927.0000	(12.987)	0	0	0
18/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
18/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	27,961.0000	33,444.0000	19.609	0	0	0
18/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12.0000	21.0000	75.000	0	0	0
18/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,784.0000	156,790.0000	(4.851)	0	0	0
18/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	49.0000	81.0000	65.306	0	0	0
18/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	144,497.0000	136,510.0000	(5.527)	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
18/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,707.0000	116,742.0000	(6.387)	0	0	0
18/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,342.0000	22,656.0000	23.520	0	0	0
18/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	19,899.0000	15,725.0000	(20.976)	0	0	0
18/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	15,138.0000	18,961.0000	25.254	0	0	0
18/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,407.0000	12,725.0000	(22.442)	0	0	0
18/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	23,833.0000	19,171.0000	(19.561)	0	0	0
18/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	21,811.0000	17,392.0000	(20.260)	0	0	0
18/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,045.0000	14,139.0000	28.013	0	0	0
18/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	13,679.0000	17,256.0000	26.150	0	0	0
18/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,315.0000	15,649.0000	27.073	0	0	0
18/09/2006	R203	2007/05/03			Bond Future	8.7110	8.5920	(1.366)	0.0000	0.0000	0
18/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	32,390.0000	37,564.0000	15.974	0	0	0
18/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	19,045.0000	15,606.0000	(18.057)	0	0	0
18/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	22,282.0000	18,466.0000	(17.126)	0	0	0
18/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	23,188.0000	27,451.0000	18.385	0	0	0
18/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	20,621.0000	16,994.0000	(17.589)	0	0	0
18/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	29,797.0000	25,225.0000	(15.344)	0	0	0
18/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	13,578.0000	10,862.0000	(20.003)	0	0	0
18/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	15,750.0000	19,067.0000	21.060	0	0	0
18/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	24,891.0000	29,341.0000	17.878	0	0	0
18/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	21,557.0000	25,630.0000	18.894	0	0	0
18/09/2006	R203	2007/08/02			Bond Future	8.6970	8.5780	(1.368)	0.0000	0.0000	0
18/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	23,153.0000	19,735.0000	(14.763)	0	0	0
18/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	29,824.0000	34,188.0000	14.633	0	0	0
18/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	24,713.0000	21,143.0000	(14.446)	0	0	0
18/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	17,601.0000	14,771.0000	(16.079)	0	0	0
18/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	28,153.0000	32,365.0000	14.961	0	0	0
18/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	37,052.0000	42,004.0000	13.365	0	0	0
18/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	33,575.0000	29,242.0000	(12.905)	0	0	0
18/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	26,538.0000	30,598.0000	15.299	0	0	0
18/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	26,342.0000	22,621.0000	(14.126)	0	0	0
18/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	20,647.0000	24,097.0000	16.709	0	0	0
18/09/2006	R204	2006/11/02			Bond Future	8.7010	8.5840	(1.345)	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
18/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,478.0000	15,267.0000	(25.447)	0	0	0
18/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	9,616.0000	12,806.0000	33.174	0	0	0
18/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,409.0000	11,862.0000	(27.710)	0	0	0
18/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	12,759.0000	16,614.0000	30.214	0	0	0
18/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	11,120.0000	14,642.0000	31.673	0	0	0
18/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	18,367.0000	13,487.0000	(26.569)	0	0	0
18/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	8,246.0000	11,112.0000	34.756	0	0	0
18/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,356.0000	4,806.0000	43.206	0	0	0
18/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,742.0000	17,206.0000	(24.343)	0	0	0
18/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	36,304.0000	29,352.0000	(19.149)	0	0	0
18/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	12,944.0000	9,058.0000	(30.022)	0	0	0
18/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	250.0000	404.0000	61.600	0	0	0
18/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	27,827.0000	33,807.0000	21.490	0	0	0
18/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	6,806.0000	4,384.0000	(35.586)	0	0	0
18/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	52,943.0000	45,096.0000	(14.822)	0	0	0
18/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	176,391.0000	167,989.0000	(4.763)	0	0	0
18/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,062.0000	1,617.0000	52.260	0	0	0
18/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	154,262.0000	145,861.0000	(5.446)	0	0	0
18/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	71,559.0000	63,310.0000	(11.528)	0	0	0
18/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	16,433.0000	20,948.0000	27.475	0	0	0
18/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	132,707.0000	124,306.0000	(6.330)	0	0	0
18/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	49.0000	83.0000	69.388	0	0	0
18/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	91,294.0000	82,926.0000	(9.166)	0	0	0
18/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7.0000	13.0000	85.714	0	0	0
18/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	111,713.0000	103,316.0000	(7.517)	0	0	0
18/09/2006	R204	2007/02/01			Bond Future	8.7000	8.5820	(1.356)	0.0000	0.0000	0
18/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	20,639.0000	24,325.0000	17.859	0	0	0
18/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	27,833.0000	32,249.0000	15.866	0	0	0
18/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	24,098.0000	28,153.0000	16.827	0	0	0
18/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	24,313.0000	20,350.0000	(16.300)	0	0	0
18/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	31,307.0000	26,614.0000	(14.990)	0	0	0
18/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	27,636.0000	23,312.0000	(15.646)	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
18/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	29,427.0000	24,920.0000	(15.316)	0	0	0
18/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,277.0000	28,398.0000	(14.662)	0	0	0
18/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	19,018.0000	22,517.0000	18.398	0	0	0
18/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	22,333.0000	26,204.0000	17.333	0	0	0
18/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	92,004.0000	84,241.0000	(8.438)	0	0	0
18/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	152,365.0000	144,055.0000	(5.454)	0	0	0
18/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	12,155.0000	14,740.0000	21.267	0	0	0
18/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	111,179.0000	103,126.0000	(7.243)	0	0	0
18/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	170.0000	239.0000	40.588	0	0	0
18/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	44,649.0000	38,855.0000	(12.977)	0	0	0
18/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	63.0000	91.0000	44.444	0	0	0
18/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	17,610.0000	14,481.0000	(17.768)	0	0	0
18/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	38,469.0000	43,719.0000	13.647	0	0	0
18/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	174,060.0000	165,709.0000	(4.798)	0	0	0
18/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,737.0000	4,804.0000	28.552	0	0	0
18/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,302.0000	51,674.0000	(11.368)	0	0	0
18/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	74,114.0000	66,802.0000	(9.866)	0	0	0
18/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,951.0000	2,566.0000	31.522	0	0	0
18/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,107.0000	8,857.0000	24.624	0	0	0
18/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	418.0000	575.0000	37.560	0	0	0
18/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	131,365.0000	123,144.0000	(6.258)	0	0	0
18/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	941.0000	1,267.0000	34.644	0	0	0
18/09/2006	R204	2007/05/03			Bond Future	8.6920	8.5730	(1.369)	0.0000	0.0000	0
18/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	28,180.0000	31,919.0000	13.268	0	0	0
18/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	41,712.0000	37,095.0000	(11.069)	0	0	0
18/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	45,553.0000	50,637.0000	11.161	0	0	0
18/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	24,375.0000	21,103.0000	(13.424)	0	0	0
18/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	36,275.0000	40,694.0000	12.182	0	0	0
18/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	38,038.0000	42,592.0000	11.972	0	0	0
18/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	32,238.0000	28,300.0000	(12.215)	0	0	0
18/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	34,559.0000	38,842.0000	12.393	0	0	0
18/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	30,539.0000	26,736.0000	(12.453)	0	0	0
18/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	34,001.0000	29,927.0000	(11.982)	0	0	0
18/09/2006	R204	2007/08/02			Bond Future	8.6810	8.5620	(1.371)	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
18/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	34,004.0000	37,841.0000	11.284	0	0	0
18/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	46,611.0000	42,184.0000	(9.498)	0	0	0
18/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	35,613.0000	31,873.0000	(10.502)	0	0	0
18/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	29,388.0000	26,096.0000	(11.202)	0	0	0
18/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	51,074.0000	56,045.0000	9.733	0	0	0
18/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	43,781.0000	48,305.0000	10.333	0	0	0
18/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	40,364.0000	44,659.0000	10.641	0	0	0
18/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	39,053.0000	35,085.0000	(10.161)	0	0	0
18/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	42,053.0000	46,463.0000	10.487	0	0	0
18/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	37,305.0000	33,452.0000	(10.328)	0	0	0
18/09/2006	R207	2006/11/02			Bond Future	8.6790	8.5630	(1.337)	0.0000	0.0000	0
18/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	70,122.0000	61,756.0000	(11.931)	0	0	0
18/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	5,612.0000	10,047.0000	79.027	0	0	0
18/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	110,979.0000	102,613.0000	(7.538)	0	0	0
18/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,694.0000	3,762.0000	(51.105)	0	0	0
18/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	31,684.0000	23,700.0000	(25.199)	0	0	0
18/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	199.0000	582.0000	192.462	0	0	0
18/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	132,285.0000	123,918.0000	(6.325)	0	0	0
18/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	90,265.0000	81,898.0000	(9.269)	0	0	0
18/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	7.0000	28.0000	300.000	0	0	0
18/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	9,418.0000	15,236.0000	61.775	0	0	0
18/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,349.0000	1,801.0000	(58.588)	0	0	0
18/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	619.0000	154.0000	(75.121)	0	0	0
18/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	50,542.0000	42,196.0000	(16.513)	0	0	0
18/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,399.0000	3,165.0000	126.233	0	0	0
18/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	154,199.0000	145,833.0000	(5.425)	0	0	0
18/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	23,222.0000	31,123.0000	34.024	0	0	0
18/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,019.0000	11,419.0000	(36.628)	0	0	0
18/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	12,297.0000	6,929.0000	(43.653)	0	0	0
18/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	4,156.0000	7,862.0000	89.172	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
18/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,078.0000	4,422.0000	112.801	0	0	0
18/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,842.0000	5,182.0000	(47.348)	0	0	0
18/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	15,034.0000	9,011.0000	(40.063)	0	0	0
18/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	2,986.0000	5,985.0000	100.435	0	0	0
18/09/2006	R207	2007/02/01			Bond Future	8.6760	8.5590	(1.349)	0.0000	0.0000	0
18/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	708.0000	1,038.0000	46.610	0	0	0
18/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	78.0000	124.0000	58.974	0	0	0
18/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,834.0000	81,802.0000	(8.941)	0	0	0
18/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	109,857.0000	101,626.0000	(7.492)	0	0	0
18/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	130,738.0000	122,420.0000	(6.362)	0	0	0
18/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	38,495.0000	32,440.0000	(15.729)	0	0	0
18/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	252.0000	384.0000	52.381	0	0	0
18/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	70,956.0000	63,311.0000	(10.774)	0	0	0
18/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	7,526.0000	9,834.0000	30.667	0	0	0
18/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
18/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	152,328.0000	143,979.0000	(5.481)	0	0	0
18/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	32,048.0000	37,952.0000	18.422	0	0	0
18/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	3,839.0000	5,207.0000	35.634	0	0	0
18/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,437.0000	6,978.0000	(26.057)	0	0	0
18/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	174,571.0000	166,212.0000	(4.788)	0	0	0
18/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	53,664.0000	46,669.0000	(13.035)	0	0	0
18/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,751.0000	2,469.0000	41.005	0	0	0
18/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	21,514.0000	26,245.0000	21.990	0	0	0
18/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	21.0000	35.0000	66.667	0	0	0
18/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,279.0000	12,648.0000	(22.305)	0	0	0
18/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	28,226.0000	23,093.0000	(18.185)	0	0	0
18/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	16,306.0000	20,283.0000	24.390	0	0	0
18/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	25,943.0000	21,055.0000	(18.841)	0	0	0
18/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	13,322.0000	16,797.0000	26.085	0	0	0
18/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	23,776.0000	19,138.0000	(19.507)	0	0	0
18/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	11,976.0000	15,205.0000	26.962	0	0	0
18/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	21,726.0000	17,340.0000	(20.188)	0	0	0
18/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	14,765.0000	18,490.0000	25.229	0	0	0
18/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	17,945.0000	22,174.0000	23.566	0	0	0
18/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	19,794.0000	15,661.0000	(20.880)	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
18/09/2006	R207	2007/05/03				Bond Future	8.6700	8.5520	(1.361)	0.0000	0.0000	0
18/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	19,350.0000	23,060.0000	19.173	0	0	0	
18/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	23,693.0000	19,802.0000	(16.423)	0	0	0	
18/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	29,449.0000	34,292.0000	16.445	0	0	0	
18/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	14,714.0000	11,914.0000	(19.029)	0	0	0	
18/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	25,802.0000	30,270.0000	17.316	0	0	0	
18/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	31,428.0000	26,777.0000	(14.799)	0	0	0	
18/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	37,541.0000	43,100.0000	14.808	0	0	0	
18/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	21,983.0000	18,280.0000	(16.845)	0	0	0	
18/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	27,591.0000	32,247.0000	16.875	0	0	0	
18/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	20,360.0000	16,844.0000	(17.269)	0	0	0	
18/09/2006	R207	2007/08/02				Bond Future	8.6590	8.5420	(1.351)	0.0000	0.0000	0
18/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	23,666.0000	27,449.0000	15.985	0	0	0	
18/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	30,142.0000	34,561.0000	14.661	0	0	0	
18/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	34,853.0000	30,423.0000	(12.711)	0	0	0	
18/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	31,907.0000	36,484.0000	14.345	0	0	0	
18/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	27,287.0000	23,493.0000	(13.904)	0	0	0	
18/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	25,588.0000	21,951.0000	(14.214)	0	0	0	
18/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	41,566.0000	46,905.0000	12.845	0	0	0	
18/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	23,964.0000	20,483.0000	(14.526)	0	0	0	
18/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	18,196.0000	15,321.0000	(15.800)	0	0	0	
18/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	33,729.0000	38,462.0000	14.032	0	0	0	

Grand Total: **2,388**