



Derivatives High/Low Report

High/Low for 21/09/2006

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
21/09/2006	GOVI 2006/11/02			jGovi	237.0450	236.5940	(0.190)	0.0000	0.0000	901
21/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	189.0000	254.0000	34.392	0	0	0
21/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	70,639.0000	66,194.0000	(6.293)	0	0	0
21/09/2006	GOVI 2007/02/01			jGovi	242.0920	241.6450	(0.185)	0.0000	0.0000	0
21/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	293.0000	355.0000	21.160	0	0	0
21/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	121,213.0000	116,805.0000	(3.637)	0	0	0
21/09/2006	GOVI 2007/05/03			jGovi	247.3540	246.9310	(0.171)	0.0000	0.0000	0
21/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,422.0000	1,608.0000	13.080	0	0	0
21/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	124,962.0000	120,918.0000	(3.236)	0	0	0
21/09/2006	GOVI 2007/08/02			jGovi	252.7480	252.3500	(0.157)	0.0000	0.0000	0
21/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,476.0000	3,793.0000	9.120	0	0	0
21/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	125,956.0000	122,293.0000	(2.908)	0	0	0
21/09/2006	J153 2010/08/31			jSwap	9.1620	9.1950	0.360	0.0000	0.0000	0
21/09/2006	J157 2015/09/15			jSwap	9.0410	9.0760	0.387	0.0000	0.0000	0
21/09/2006	J186 2026/12/21			jSwap	8.8110	8.7980	(0.148)	0.0000	0.0000	0
21/09/2006	J194 2008/02/28			jSwap	9.0420	9.0690	0.299	0.0000	0.0000	0
21/09/2006	J201 2014/12/22			jSwap	9.0030	9.0390	0.400	0.0000	0.0000	0

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21/09/2006	J203	2017/09/15			jSwap	8.9750	9.0180	0.479	0.0000	0.0000	0
21/09/2006	J204	2018/12/21			jSwap	8.8980	8.9280	0.337	0.0000	0.0000	0
21/09/2006	J207	2020/01/15			jSwap	8.8920	8.9130	0.236	0.0000	0.0000	0
21/09/2006	JBAR	2005/12/21			jBar	8.3040	8.3040	-	0.0000	0.0000	0
21/09/2006	JFRA	2006/11/02			jFra	8.6850	8.6740	(0.127)	0.0000	0.0000	0
21/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,112.0000	4,085.0000	(0.657)	0	0	0
21/09/2006	JFRA	2007/02/01			jFra	9.0540	9.0640	0.110	0.0000	0.0000	0
21/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,827.0000	3,850.0000	0.601	0	0	0
21/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	38.0000	36.0000	(5.263)	0	0	0
21/09/2006	JFRA	2007/05/03			jFra	9.2050	9.2500	0.489	0.0000	0.0000	0
21/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	99.0000	90.0000	(9.091)	0	0	0
21/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,254.0000	4,354.0000	2.351	0	0	0
21/09/2006	JFRA	2007/08/02			jFra	9.1940	9.2410	0.511	0.0000	0.0000	0
21/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	192.0000	178.0000	(7.292)	0	0	0
21/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,321.0000	4,421.0000	2.314	0	0	0
21/09/2006	JFRA	2007/11/01			jFra	9.1640	9.2250	0.666	0.0000	0.0000	0
21/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,660.0000	4,796.0000	2.918	0	0	0
21/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	300.0000	276.0000	(8.000)	0	0	0
21/09/2006	JFRA	2008/02/07			jFra	9.1730	9.2020	0.316	0.0000	0.0000	0
21/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,422.0000	21,364.0000	(0.271)	0	0	0
21/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,515.0000	25,529.0000	0.055	0	0	0
21/09/2006	JN02	2006/11/02			jNote	9.0920	9.1230	0.341	0.0000	0.0000	0
21/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	147.0000	125.0000	(14.966)	0	0	0

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21/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,709.0000	34,241.0000	1.578	0	0	0
21/09/2006	JN02	2007/02/01			jNote	9.1560	9.1970	0.448	0.0000	0.0000	0
21/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,703.0000	10,313.0000	(3.644)	0	0	0
21/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,540.0000	13,895.0000	2.622	0	0	0
21/09/2006	JN02	2007/05/03			jNote	9.1720	9.2170	0.491	0.0000	0.0000	0
21/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,971.0000	15,331.0000	2.405	0	0	0
21/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,392.0000	15,933.0000	(2.800)	0	0	0
21/09/2006	JN02	2007/08/02			jNote	9.1670	9.2130	0.502	0.0000	0.0000	0
21/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,338.0000	18,875.0000	(2.394)	0	0	0
21/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,826.0000	18,200.0000	2.098	0	0	0
21/09/2006	JN05	2006/11/02			jNote	9.0950	9.1290	0.374	0.0000	0.0000	0
21/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,521.0000	74,816.0000	1.761	0	0	0
21/09/2006	JN05	2007/02/01			jNote	9.1130	9.1500	0.406	0.0000	0.0000	0
21/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	15,041.0000	14,158.0000	(5.871)	0	0	0
21/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	9,586.0000	10,179.0000	6.186	0	0	0
21/09/2006	JN05	2007/05/03			jNote	9.1070	9.1460	0.428	0.0000	0.0000	0
21/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	18,716.0000	17,813.0000	(4.825)	0	0	0
21/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	13,022.0000	13,676.0000	5.022	0	0	0
21/09/2006	JN05	2007/08/02			jNote	9.0900	9.1290	0.429	0.0000	0.0000	0
21/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	21,977.0000	21,080.0000	(4.082)	0	0	0
21/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	15,604.0000	16,265.0000	4.236	0	0	0
21/09/2006	JN10	2006/11/02			jNote	8.9180	8.9630	0.505	0.0000	0.0000	0
21/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	109,238.0000	111,993.0000	2.522	0	0	0
21/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/09/2006	JN10	2007/02/01			jNote	8.9190	8.9660	0.527	0.0000	0.0000	0
21/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	9,650.0000	10,975.0000	13.731	0	0	0

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21/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	14,954.0000	13,198.0000	(11.743)	0	0	0
21/09/2006	JN10	2007/05/03			jNote	8.9050	8.9530	0.539	0.0000	0.0000	0
21/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	12,793.0000	14,160.0000	10.686	0	0	0
21/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	19,016.0000	17,234.0000	(9.371)	0	0	0
21/09/2006	JN10	2007/08/02			jNote	8.8850	8.9320	0.529	0.0000	0.0000	0
21/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	22,639.0000	20,880.0000	(7.770)	0	0	0
21/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	15,101.0000	16,430.0000	8.801	0	0	0
21/09/2006	JROD	2006/09/29			jRod	7.5030	7.5020	(0.013)	0.0000	0.0000	0
21/09/2006	JROD	2006/10/31			jRod	7.7820	7.7740	(0.103)	0.0000	0.0000	0
21/09/2006	JROD	2006/11/30			jRod	8.0630	8.0510	(0.149)	0.0000	0.0000	0
21/09/2006	JROD	2006/12/29			jRod	7.9550	7.9490	(0.075)	0.0000	0.0000	0
21/09/2006	JROD	2007/01/31			jRod	8.2540	8.2470	(0.085)	0.0000	0.0000	0
21/09/2006	JROD	2007/02/28			jRod	8.4850	8.4780	(0.082)	0.0000	0.0000	0
21/09/2006	JROD	2007/03/30			jRod	8.3130	8.3070	(0.072)	0.0000	0.0000	0
21/09/2006	JROD	2007/04/30			jRod	8.5450	8.5360	(0.105)	0.0000	0.0000	0
21/09/2006	JROD	2007/05/31			jRod	8.7460	8.7320	(0.160)	0.0000	0.0000	0
21/09/2006	R153	2006/11/02			Bond Future	8.6310	8.6610	0.348	0.0000	0.0000	408
21/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	9,017.0000	8,329.0000	(7.630)	0	0	0
21/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,141.0000	8,665.0000	6.437	0	0	0
21/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	5,326.0000	4,810.0000	(9.688)	0	0	0
21/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	4,898.0000	5,250.0000	7.187	0	0	0
21/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	15,081.0000	14,226.0000	(5.669)	0	0	0
21/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,579.0000	4,108.0000	(10.286)	0	0	0

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21/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,203.0000	10,818.0000	6.028	0	0	0
21/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	583.0000	478.0000	(18.010)	0	0	0
21/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
21/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,408.0000	59,448.0000	1.781	0	0	0
21/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,184.0000	15,967.0000	5.157	0	0	101
21/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,371.0000	2,556.0000	7.803	0	0	0
21/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,132.0000	41,165.0000	2.574	0	0	0
21/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,216.0000	50,255.0000	2.111	0	0	0
21/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,902.0000	3,477.0000	(10.892)	0	0	0
21/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,869.0000	1,612.0000	(13.751)	0	0	0
21/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,742.0000	23,677.0000	4.111	0	0	0
21/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,068.0000	78,109.0000	1.351	0	0	0
21/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,267.0000	21,310.0000	(4.298)	0	0	0
21/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,219.0000	32,229.0000	3.235	0	0	0
21/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,047.0000	1,131.0000	8.023	0	0	0
21/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	130.0000	99.0000	(23.846)	0	0	0
21/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	67,692.0000	68,733.0000	1.538	0	0	0
21/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,135.0000	9,705.0000	6.240	0	0	0
21/09/2006	R153	2007/02/01			Bond Future	8.5820	8.6240	0.489	0.0000	0.0000	0
21/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	14,842.0000	14,019.0000	(5.545)	0	0	0
21/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,175.0000	10,472.0000	(6.291)	0	0	0
21/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,220.0000	12,886.0000	5.450	0	0	0
21/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,377.0000	9,924.0000	5.833	0	0	0
21/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,023.0000	13,721.0000	5.360	0	0	0
21/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	44.0000	36.0000	(18.182)	0	0	0
21/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,118.0000	46,411.0000	2.866	0	0	0
21/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	20,182.0000	19,226.0000	(4.737)	0	0	0
21/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	576.0000	499.0000	(13.368)	0	0	0
21/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	6,646.0000	7,060.0000	6.229	0	0	0
21/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,543.0000	8,903.0000	(6.706)	0	0	0
21/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,198.0000	24,207.0000	4.350	0	0	0

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21/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,602.0000	18,459.0000	4.869	0	0	0
21/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	4,003.0000	3,643.0000	(8.993)	0	0	0
21/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,414.0000	54,744.0000	2.490	0	0	0
21/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,645.0000	72,007.0000	1.928	0	0	0
21/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,948.0000	63,298.0000	2.179	0	0	0
21/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,703.0000	6,190.0000	(7.653)	0	0	0
21/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	13,860.0000	14,590.0000	5.267	0	0	0
21/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,157.0000	1,019.0000	(11.927)	0	0	0
21/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,344.0000	9,672.0000	(6.497)	0	0	0
21/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,724.0000	30,866.0000	3.842	0	0	0
21/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	113.0000	94.0000	(16.814)	0	0	0
21/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,172.0000	38,403.0000	3.312	0	0	0
21/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	26,209.0000	25,144.0000	(4.063)	0	0	0
21/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,158.0000	1,930.0000	(10.565)	0	0	0
21/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,675.0000	4,980.0000	6.524	0	0	0
21/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	265.0000	226.0000	(14.717)	0	0	0
21/09/2006	R153	2007/05/03			Bond Future	8.5580	8.5980	0.467	0.0000	0.0000	0
21/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	12,853.0000	13,374.0000	4.054	0	0	0
21/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	15,862.0000	16,463.0000	3.789	0	0	0
21/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	17,183.0000	16,483.0000	(4.074)	0	0	0
21/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	14,087.0000	13,466.0000	(4.408)	0	0	0
21/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,165.0000	12,668.0000	4.135	0	0	0
21/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,015.0000	17,296.0000	(3.991)	0	0	0
21/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	11,504.0000	11,987.0000	4.199	0	0	0
21/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,871.0000	18,132.0000	(3.916)	0	0	0
21/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,516.0000	21,702.0000	(3.615)	0	0	0
21/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,107.0000	9,515.0000	4.480	0	0	0
21/09/2006	R153	2007/08/02			Bond Future	8.5220	8.5620	0.469	0.0000	0.0000	0
21/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,698.0000	20,047.0000	(3.145)	0	0	0
21/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	15,647.0000	16,134.0000	3.112	0	0	0
21/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,792.0000	17,198.0000	(3.339)	0	0	0
21/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,419.0000	18,962.0000	2.948	0	0	0
21/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,373.0000	14,832.0000	3.193	0	0	0
21/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	22,249.0000	21,570.0000	(3.052)	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
21/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,465.0000	20,801.0000	(3.093)	0	0	0
21/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,001.0000	15,473.0000	3.146	0	0	0
21/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,045.0000	12,450.0000	3.362	0	0	0
21/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,544.0000	24,811.0000	(2.870)	0	0	0
21/09/2006	R157	2006/11/02			Bond Future	8.6325	8.6680	0.411	0.0000	0.0000	22
21/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	86,187.0000	88,753.0000	2.977	0	0	0
21/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	21,547.0000	23,104.0000	7.226	0	0	0
21/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	147,445.0000	150,027.0000	1.751	0	0	0
21/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	48.0000	33.0000	(31.250)	0	0	0
21/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,899.0000	3,286.0000	(15.722)	0	0	0
21/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,209.0000	962.0000	(20.430)	0	0	0
21/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,188.0000	108,767.0000	2.429	0	0	0
21/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,435.0000	29,340.0000	(6.665)	0	0	0
21/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,163.0000	34,132.0000	6.122	0	0	0
21/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
21/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	48,397.0000	50,732.0000	4.825	0	0	0
21/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	8,164.0000	7,139.0000	(12.555)	0	0	0
21/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,042.0000	5,529.0000	9.659	0	0	0
21/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	14,721.0000	13,253.0000	(9.972)	0	0	20
21/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	66,740.0000	69,253.0000	3.765	0	0	171
21/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	878.0000	970.0000	10.478	0	0	0
21/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	264.0000	195.0000	(26.136)	0	0	0
21/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	18,859.0000	17,183.0000	(8.887)	0	0	0
21/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	78,351.0000	75,802.0000	(3.253)	0	0	0
21/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	19,279.0000	20,725.0000	7.500	0	0	100
21/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	315.0000	347.0000	10.159	0	0	0
21/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	12,863.0000	11,503.0000	(10.573)	0	0	0
21/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	15,232.0000	16,454.0000	8.023	0	0	0
21/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	9,581.0000	8,445.0000	(11.857)	0	0	0
21/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	62,024.0000	59,534.0000	(4.015)	0	0	0
21/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	11,149.0000	9,900.0000	(11.203)	0	0	0
21/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	17,176.0000	18,509.0000	7.761	0	0	0
21/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	10,340.0000	11,246.0000	8.762	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
21/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,238.0000	2,466.0000	10.188	0	0	0
21/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	13,448.0000	14,561.0000	8.276	0	0	20
21/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	46,171.0000	43,817.0000	(5.098)	0	0	0
21/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	126,615.0000	129,196.0000	2.038	0	0	0
21/09/2006	R157	2007/02/01			Bond Future	8.6240	8.6710	0.545	0.0000	0.0000	0
21/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,383.0000	30,070.0000	5.944	0	0	0
21/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	30,224.0000	31,988.0000	5.836	0	0	0
21/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	21,356.0000	19,779.0000	(7.384)	0	0	0
21/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,810.0000	12,617.0000	(8.639)	0	0	0
21/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,429.0000	3,907.0000	(11.786)	0	0	0
21/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	85,825.0000	88,853.0000	3.528	0	0	0
21/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,663.0000	16,728.0000	6.799	0	0	0
21/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,357.0000	2,045.0000	(13.237)	0	0	0
21/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	5,409.0000	5,825.0000	7.691	0	0	0
21/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,809.0000	42,957.0000	5.264	0	0	0
21/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,737.0000	56,245.0000	4.667	0	0	0
21/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,162.0000	991.0000	(14.716)	0	0	0
21/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,061.0000	39,786.0000	(5.409)	0	0	0
21/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	8,266.0000	7,434.0000	(10.065)	0	0	0
21/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	104,169.0000	107,337.0000	3.041	0	0	0
21/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	82,324.0000	79,399.0000	(3.553)	0	0	0
21/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	23,100.0000	21,447.0000	(7.156)	0	0	0
21/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	68,720.0000	71,539.0000	4.102	0	0	0
21/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	68,159.0000	65,398.0000	(4.051)	0	0	0
21/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,959.0000	26,497.0000	6.162	0	0	0
21/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,868.0000	23,262.0000	6.375	0	0	0
21/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	11,072.0000	11,865.0000	7.162	0	0	0
21/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	529.0000	442.0000	(16.446)	0	0	0
21/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	26,808.0000	25,006.0000	(6.722)	0	0	0
21/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,621.0000	52,074.0000	(4.663)	0	0	0
21/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	123,446.0000	126,700.0000	2.636	0	0	0
21/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	30,797.0000	28,850.0000	(6.322)	0	0	0
21/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,774.0000	8,353.0000	7.448	0	0	0
21/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,528.0000	5,829.0000	(10.708)	0	0	250
21/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	70,949.0000	68,151.0000	(3.944)	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
21/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	59,486.0000	62,126.0000	4.438	0	0	0
21/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	7,233.0000	7,775.0000	7.493	0	0	150
21/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	18,106.0000	16,683.0000	(7.859)	0	0	150
21/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,628.0000	28,240.0000	6.054	0	0	0
21/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	34,187.0000	36,104.0000	5.607	0	0	0
21/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	24,918.0000	23,190.0000	(6.935)	0	0	0
21/09/2006	R157	2007/05/03			Bond Future	8.6150	8.6610	0.534	0.0000	0.0000	0
21/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,774.0000	28,086.0000	4.900	0	0	0
21/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	47,492.0000	45,405.0000	(4.394)	0	0	0
21/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	21,079.0000	22,187.0000	5.256	0	0	0
21/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	39,558.0000	37,675.0000	(4.760)	0	0	0
21/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	29,171.0000	27,608.0000	(5.358)	0	0	0
21/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	37,204.0000	38,837.0000	4.389	0	0	0
21/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	37,697.0000	35,868.0000	(4.852)	0	0	0
21/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	28,352.0000	29,717.0000	4.814	0	0	0
21/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,993.0000	31,411.0000	4.728	0	0	0
21/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	35,888.0000	34,111.0000	(4.952)	0	0	0
21/09/2006	R157	2007/08/02			Bond Future	8.6010	8.6470	0.535	0.0000	0.0000	0
21/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	54,270.0000	52,291.0000	(3.647)	0	0	0
21/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,513.0000	19,768.0000	6.779	0	0	0
21/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	27,541.0000	28,682.0000	4.143	0	0	0
21/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	43,515.0000	45,070.0000	3.573	0	0	0
21/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	31,938.0000	30,073.0000	(5.839)	0	0	0
21/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	36,629.0000	35,064.0000	(4.273)	0	0	0
21/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	44,962.0000	43,186.0000	(3.950)	0	0	0
21/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,892.0000	36,237.0000	3.855	0	0	0
21/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	36,513.0000	37,900.0000	3.799	0	0	0
21/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	43,215.0000	41,482.0000	(4.010)	0	0	0
21/09/2006	R186	2006/11/02			Bond Future	8.4010	8.4410	0.476	0.0000	0.0000	59
21/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,127.0000	3,532.0000	12.952	0	0	0
21/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	15,812.0000	17,457.0000	10.403	0	0	0
21/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	66,970.0000	62,941.0000	(6.016)	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
21/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	243,382.0000	247,816.0000	1.822	0	0	0
21/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	10,808.0000	9,194.0000	(14.933)	0	0	0
21/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,736.0000	54,266.0000	6.958	0	0	0
21/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	207,354.0000	211,789.0000	2.139	0	0	0
21/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	26,741.0000	23,952.0000	(10.430)	0	0	0
21/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	172,647.0000	177,080.0000	2.568	0	0	0
21/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	36.0000	23.0000	(36.111)	0	0	0
21/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	139,230.0000	143,651.0000	3.175	0	0	0
21/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	26,480.0000	28,900.0000	9.139	0	0	0
21/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,849.0000	3,944.0000	(18.664)	0	0	0
21/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	33,479.0000	36,299.0000	8.423	0	0	0
21/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,334.0000	1,011.0000	(24.213)	0	0	0
21/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	107,200.0000	111,558.0000	4.065	0	0	0
21/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	77,199.0000	81,311.0000	5.326	0	0	0
21/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	249.0000	173.0000	(30.522)	0	0	0
21/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	12,839.0000	11,028.0000	(14.105)	0	0	0
21/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	45,234.0000	41,678.0000	(7.861)	0	0	0
21/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	7,380.0000	8,259.0000	11.911	0	0	0
21/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	29,810.0000	32,433.0000	8.799	0	0	0
21/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	15,169.0000	13,156.0000	(13.270)	0	0	0
21/09/2006	R186	2007/02/01			Bond Future	8.3940	8.4350	0.488	0.0000	0.0000	0
21/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	42,785.0000	45,085.0000	5.376	0	0	0
21/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	32,316.0000	30,094.0000	(6.876)	0	0	0
21/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	44,388.0000	41,738.0000	(5.970)	0	0	0
21/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	32,750.0000	34,621.0000	5.713	0	0	0
21/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	22,649.0000	24,051.0000	6.190	0	0	0
21/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	139,958.0000	144,152.0000	2.997	0	0	0
21/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	61,059.0000	57,938.0000	(5.111)	0	0	0
21/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	146.0000	118.0000	(19.178)	0	0	0
21/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	79,786.0000	76,283.0000	(4.390)	0	0	0
21/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	48,856.0000	51,381.0000	5.168	0	0	0
21/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	241,012.0000	245,507.0000	1.865	0	0	0
21/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	18,397.0000	16,848.0000	(8.420)	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
21/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	27,097.0000	25,100.0000	(7.370)	0	0	0
21/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	205,551.0000	210,003.0000	2.166	0	0	0
21/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	15,528.0000	16,547.0000	6.562	0	0	0
21/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	171,766.0000	176,127.0000	2.539	0	0	0
21/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	63,225.0000	66,199.0000	4.704	0	0	0
21/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	419.0000	349.0000	(16.706)	0	0	0
21/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,353.0000	9,324.0000	(9.939)	0	0	0
21/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,073.0000	912.0000	(15.005)	0	0	0
21/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	5,112.0000	4,511.0000	(11.757)	0	0	0
21/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	29,580.0000	27,470.0000	(7.133)	0	0	0
21/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,464.0000	2,136.0000	(13.312)	0	0	0
21/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	110,594.0000	114,516.0000	3.546	0	0	0
21/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	84,963.0000	88,457.0000	4.112	0	0	0
21/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	45,673.0000	48,086.0000	5.283	0	0	0
21/09/2006	R186	2007/05/03			Bond Future	8.3830	8.4240	0.489	0.0000	0.0000	0
21/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	41,986.0000	43,809.0000	4.342	0	0	0
21/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	60,162.0000	57,483.0000	(4.453)	0	0	0
21/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	54,534.0000	52,007.0000	(4.634)	0	0	0
21/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	57,312.0000	54,708.0000	(4.544)	0	0	0
21/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	47,191.0000	49,165.0000	4.183	0	0	0
21/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	44,533.0000	46,431.0000	4.262	0	0	0
21/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	44,179.0000	41,961.0000	(5.020)	0	0	0
21/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	58,962.0000	61,246.0000	3.874	0	0	0
21/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	32,864.0000	34,397.0000	4.665	0	0	0
21/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	72,256.0000	69,287.0000	(4.109)	0	0	0
21/09/2006	R186	2007/08/02			Bond Future	8.3710	8.4110	0.478	0.0000	0.0000	0
21/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	52,954.0000	50,751.0000	(4.160)	0	0	0
21/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	66,329.0000	68,498.0000	3.270	0	0	0
21/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	54,663.0000	56,574.0000	3.496	0	0	0
21/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	63,275.0000	60,814.0000	(3.889)	0	0	0
21/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	40,084.0000	41,626.0000	3.847	0	0	0
21/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	51,996.0000	53,844.0000	3.554	0	0	0
21/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	80,552.0000	77,722.0000	(3.513)	0	0	0
21/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	66,009.0000	63,485.0000	(3.824)	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
21/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	68,804.0000	66,217.0000	(3.760)	0	0	0
21/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	49,426.0000	51,211.0000	3.611	0	0	0
21/09/2006	R194	2006/11/02			Bond Future	8.7630	8.8050	0.479	0.0000	0.0000	0
21/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,743.0000	7,180.0000	6.481	0	0	0
21/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,555.0000	1,345.0000	(13.505)	0	0	0
21/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	18.0000	12.0000	(33.333)	0	0	0
21/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	105.0000	78.0000	(25.714)	0	0	0
21/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,590.0000	13,100.0000	4.051	0	0	0
21/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,198.0000	25,715.0000	2.052	0	0	0
21/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,554.0000	10,044.0000	5.129	0	0	0
21/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,711.0000	16,226.0000	3.278	0	0	0
21/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,389.0000	28,906.0000	1.821	0	0	0
21/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,948.0000	4,276.0000	8.308	0	0	0
21/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,563.0000	3,870.0000	8.616	0	0	0
21/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,594.0000	32,111.0000	1.636	0	0	0
21/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	404.0000	324.0000	(19.802)	0	0	0
21/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,858.0000	19,375.0000	2.742	0	0	0
21/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,813.0000	35,329.0000	1.482	0	0	0
21/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,021.0000	22,538.0000	2.348	0	0	0
21/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,323.0000	1,134.0000	(14.286)	0	0	0
21/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,115.0000	947.0000	(15.067)	0	0	0
21/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,358.0000	4,707.0000	8.008	0	0	0
21/09/2006	R194	2007/02/01			Bond Future	8.8110	8.8560	0.511	0.0000	0.0000	0
21/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,003.0000	21,448.0000	2.119	0	0	0
21/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	31.0000	26.0000	(16.129)	0	0	0
21/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	973.0000	881.0000	(9.455)	0	0	0
21/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,573.0000	24,021.0000	1.900	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
21/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	144.0000	125.0000	(13.194)	0	0	0
21/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,969.0000	16,400.0000	2.699	0	0	0
21/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,766.0000	29,217.0000	1.568	0	0	0
21/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,717.0000	5,987.0000	4.723	0	0	0
21/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,149.0000	9,507.0000	3.913	0	0	0
21/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	281.0000	247.0000	(12.100)	0	0	0
21/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,658.0000	1,523.0000	(8.142)	0	0	0
21/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,547.0000	13,963.0000	3.071	0	0	0
21/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,278.0000	3,070.0000	(6.345)	0	0	0
21/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,593.0000	2,413.0000	(6.942)	0	0	0
21/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,303.0000	7,619.0000	4.327	0	0	0
21/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,894.0000	5,136.0000	4.945	0	0	0
21/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,162.0000	26,612.0000	1.720	0	0	0
21/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,463.0000	18,903.0000	2.383	0	0	0
21/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	515.0000	458.0000	(11.068)	0	0	0
21/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,527.0000	3,309.0000	(6.181)	0	0	0
21/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	70.0000	59.0000	(15.714)	0	0	0
21/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,231.0000	11,624.0000	3.499	0	0	0
21/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,640.0000	4,873.0000	5.022	0	0	0
21/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,785.0000	3,559.0000	(5.971)	0	0	0
21/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,397.0000	4,621.0000	5.094	0	0	0
21/09/2006	R194	2007/05/03			Bond Future	8.7970	8.8400	0.489	0.0000	0.0000	0
21/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,576.0000	4,720.0000	3.147	0	0	0
21/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,224.0000	4,361.0000	3.243	0	0	0
21/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,398.0000	4,538.0000	3.183	0	0	0
21/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,186.0000	5,988.0000	(3.201)	0	0	0
21/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,972.0000	5,778.0000	(3.248)	0	0	0
21/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,763.0000	5,573.0000	(3.297)	0	0	0
21/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,085.0000	6,872.0000	(3.006)	0	0	0
21/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,336.0000	5,496.0000	2.999	0	0	0
21/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,971.0000	4,797.0000	(3.500)	0	0	0
21/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,577.0000	3,698.0000	3.383	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
21/09/2006	R194	2007/08/02			Bond Future	8.7400	8.7800	0.458	0.0000	0.0000	0
21/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,713.0000	7,579.0000	(1.737)	0	0	0
21/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,112.0000	6,983.0000	(1.814)	0	0	0
21/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,264.0000	6,145.0000	(1.900)	0	0	0
21/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,941.0000	5,025.0000	1.700	0	0	0
21/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,679.0000	5,772.0000	1.638	0	0	0
21/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,425.0000	5,515.0000	1.659	0	0	0
21/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,210.0000	6,308.0000	1.578	0	0	0
21/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,822.0000	6,697.0000	(1.832)	0	0	0
21/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,966.0000	6,839.0000	(1.823)	0	0	0
21/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,551.0000	5,642.0000	1.639	0	0	0
21/09/2006	R201	2006/11/02			Bond Future	8.6200	8.6660	0.534	0.0000	0.0000	26
21/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	260.0000	183.0000	(29.615)	0	0	0
21/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,220.0000	7,955.0000	(13.720)	0	0	0
21/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	67,596.0000	70,234.0000	3.903	0	0	0
21/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	13,279.0000	14,671.0000	10.483	0	0	0
21/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	99,562.0000	102,218.0000	2.668	0	0	0
21/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	37,779.0000	40,177.0000	6.347	0	0	0
21/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	3,327.0000	2,701.0000	(18.816)	0	0	0
21/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	52.0000	33.0000	(36.538)	0	0	0
21/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	7,954.0000	6,802.0000	(14.483)	0	0	0
21/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	116,024.0000	118,681.0000	2.290	0	0	0
21/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,024.0000	27,055.0000	8.116	0	0	0
21/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,937.0000	8,892.0000	12.032	0	0	0
21/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	52,237.0000	54,816.0000	4.937	0	0	0
21/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,083.0000	824.0000	(23.915)	0	0	0
21/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,421.0000	13,720.0000	(11.030)	0	0	0
21/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	14,926.0000	16,431.0000	10.083	0	0	0
21/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,533.0000	23,399.0000	(8.358)	0	0	0
21/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,857.0000	4,380.0000	13.560	0	0	0
21/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	37,319.0000	34,913.0000	(6.447)	0	0	0
21/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,710.0000	1,961.0000	14.678	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
21/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
21/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	83,411.0000	86,064.0000	3.181	0	0	0
21/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	11,759.0000	13,038.0000	10.877	0	0	0
21/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	10,364.0000	11,532.0000	11.270	0	0	0
21/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	12,097.0000	10,609.0000	(12.301)	0	0	0
21/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,601.0000	9,224.0000	(12.989)	0	0	0
21/09/2006	R201	2007/02/01			Bond Future	8.6190	8.6650	0.534	0.0000	0.0000	0
21/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	20,429.0000	21,678.0000	6.114	0	0	0
21/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	19,353.0000	18,003.0000	(6.976)	0	0	0
21/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	375.0000	312.0000	(16.800)	0	0	0
21/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	10,628.0000	9,704.0000	(8.694)	0	0	0
21/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	97,568.0000	100,105.0000	2.600	0	0	0
21/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	6,251.0000	5,615.0000	(10.174)	0	0	0
21/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,074.0000	44,036.0000	4.663	0	0	0
21/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	17,915.0000	16,625.0000	(7.201)	0	0	0
21/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	11,785.0000	12,598.0000	6.899	0	0	0
21/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,740.0000	1,507.0000	(13.391)	0	0	0
21/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	33,054.0000	31,268.0000	(5.403)	0	0	0
21/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,790.0000	33,465.0000	5.269	0	0	0
21/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	8,233.0000	8,831.0000	7.263	0	0	0
21/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,829.0000	23,139.0000	6.001	0	0	0
21/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,691.0000	70,057.0000	3.495	0	0	0
21/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	23,300.0000	24,671.0000	5.884	0	0	0
21/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,074.0000	56,278.0000	4.076	0	0	0
21/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,324.0000	2,928.0000	(11.913)	0	0	0
21/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	16,537.0000	15,308.0000	(7.432)	0	0	0
21/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	82,272.0000	84,745.0000	3.006	0	0	0
21/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	841.0000	716.0000	(14.863)	0	0	0
21/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	43,146.0000	41,145.0000	(4.638)	0	0	0
21/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	153.0000	125.0000	(18.301)	0	0	0
21/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	113,399.0000	115,970.0000	2.267	0	0	0
21/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	24,017.0000	22,492.0000	(6.350)	0	0	0
21/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	16,638.0000	17,713.0000	6.461	0	0	0
21/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	20,850.0000	19,442.0000	(6.753)	0	0	0
21/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	19,098.0000	20,288.0000	6.231	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
21/09/2006	R201	2007/05/03			Bond Future	8.6110	8.6570	0.534	0.0000	0.0000	0
21/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	38,413.0000	36,754.0000	(4.319)	0	0	0
21/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	23,833.0000	22,582.0000	(5.249)	0	0	0
21/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	17,178.0000	18,060.0000	5.134	0	0	0
21/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,999.0000	31,290.0000	4.303	0	0	0
21/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	32,108.0000	30,608.0000	(4.672)	0	0	0
21/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	21,718.0000	22,759.0000	4.793	0	0	0
21/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	30,628.0000	29,169.0000	(4.764)	0	0	0
21/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,973.0000	24,056.0000	4.714	0	0	0
21/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	29,188.0000	27,770.0000	(4.858)	0	0	0
21/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	24,278.0000	25,402.0000	4.630	0	0	0
21/09/2006	R201	2007/08/02			Bond Future	8.6000	8.6460	0.535	0.0000	0.0000	0
21/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	35,092.0000	33,677.0000	(4.032)	0	0	0
21/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	25,776.0000	26,811.0000	4.015	0	0	0
21/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	42,528.0000	40,947.0000	(3.718)	0	0	0
21/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	21,193.0000	22,095.0000	4.256	0	0	0
21/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	36,516.0000	35,067.0000	(3.968)	0	0	0
21/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	27,023.0000	28,091.0000	3.952	0	0	0
21/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	28,458.0000	27,215.0000	(4.368)	0	0	0
21/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	28,311.0000	29,414.0000	3.896	0	0	0
21/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,700.0000	32,319.0000	(4.098)	0	0	0
21/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	33,883.0000	35,123.0000	3.660	0	0	0
21/09/2006	R203	2006/11/02			Bond Future	8.5650	8.6050	0.467	0.0000	0.0000	0
21/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	10,915.0000	9,370.0000	(14.155)	0	0	0
21/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	83.0000	53.0000	(36.145)	0	0	0
21/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	8,512.0000	9,712.0000	14.098	0	0	0
21/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,035.0000	79,777.0000	3.559	0	0	0
21/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	17,209.0000	15,229.0000	(11.506)	0	0	0
21/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	58,327.0000	61,043.0000	4.657	0	0	0
21/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,127.0000	138,872.0000	2.016	0	0	0
21/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	115,956.0000	118,701.0000	2.367	0	0	0
21/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,176.0000	7,786.0000	(15.148)	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
21/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	7,017.0000	8,064.0000	14.921	0	0	0
21/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
21/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	4,597.0000	5,362.0000	16.641	0	0	0
21/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	156,785.0000	159,531.0000	1.751	0	0	0
21/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	10,208.0000	11,564.0000	13.284	0	0	0
21/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	12,839.0000	11,141.0000	(13.225)	0	0	0
21/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,261.0000	99,006.0000	2.852	0	0	0
21/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,623.0000	6,390.0000	(16.175)	0	0	0
21/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	12,106.0000	13,619.0000	12.498	0	0	0
21/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	40,459.0000	43,045.0000	6.392	0	0	0
21/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,480.0000	1,935.0000	(21.976)	0	0	0
21/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,464.0000	26,665.0000	8.997	0	0	0
21/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	558.0000	399.0000	(28.495)	0	0	0
21/09/2006	R203	2007/02/01			Bond Future	8.5640	8.6050	0.479	0.0000	0.0000	0
21/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,378.0000	61,858.0000	4.177	0	0	0
21/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,065.0000	1,771.0000	(14.237)	0	0	0
21/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,601.0000	12,620.0000	8.784	0	0	0
21/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	114,181.0000	116,936.0000	2.413	0	0	0
21/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	24,105.0000	22,349.0000	(7.285)	0	0	0
21/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	76,636.0000	79,273.0000	3.441	0	0	0
21/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	837.0000	699.0000	(16.487)	0	0	0
21/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	91.0000	72.0000	(20.879)	0	0	0
21/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,464.0000	16,962.0000	(8.135)	0	0	0
21/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	133,941.0000	136,709.0000	2.067	0	0	0
21/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	95,018.0000	97,737.0000	2.862	0	0	0
21/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	16,027.0000	17,300.0000	7.943	0	0	0
21/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	296.0000	241.0000	(18.581)	0	0	0
21/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	154,219.0000	156,992.0000	1.798	0	0	0
21/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
21/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	20,249.0000	18,661.0000	(7.842)	0	0	0
21/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	14,441.0000	15,628.0000	8.220	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
21/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,266.0000	33,138.0000	(6.034)	0	0	0
21/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,496.0000	3,945.0000	(12.255)	0	0	0
21/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,539.0000	20,985.0000	7.401	0	0	0
21/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	6,290.0000	6,936.0000	10.270	0	0	0
21/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,187.0000	13,859.0000	(8.744)	0	0	0
21/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,745.0000	45,969.0000	5.084	0	0	0
21/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,311.0000	32,178.0000	6.159	0	0	0
21/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,711.0000	7,804.0000	(10.412)	0	0	0
21/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,726.0000	19,085.0000	7.667	0	0	0
21/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	16,776.0000	15,361.0000	(8.435)	0	0	0
21/09/2006	R203	2007/05/03			Bond Future	8.5550	8.5950	0.468	0.0000	0.0000	0
21/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	10,054.0000	10,796.0000	7.380	0	0	0
21/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	39,226.0000	37,297.0000	(4.918)	0	0	0
21/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,900.0000	16,935.0000	6.509	0	0	0
21/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,832.0000	25,187.0000	5.686	0	0	0
21/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	20,145.0000	18,829.0000	(6.533)	0	0	0
21/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	28,828.0000	27,191.0000	(5.679)	0	0	0
21/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	17,313.0000	18,410.0000	6.336	0	0	0
21/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	26,947.0000	25,374.0000	(5.837)	0	0	0
21/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,572.0000	15,544.0000	6.670	0	0	0
21/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	30,777.0000	29,079.0000	(5.517)	0	0	0
21/09/2006	R203	2007/08/02			Bond Future	8.5420	8.5820	0.468	0.0000	0.0000	0
21/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	31,862.0000	30,327.0000	(4.818)	0	0	0
21/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,937.0000	14,744.0000	5.790	0	0	0
21/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,676.0000	32,090.0000	(4.710)	0	0	0
21/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,544.0000	33,909.0000	(4.600)	0	0	0
21/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,540.0000	41,714.0000	(4.194)	0	0	0
21/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	18,721.0000	19,719.0000	5.331	0	0	0
21/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	20,083.0000	21,131.0000	5.218	0	0	0
21/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	21,514.0000	22,612.0000	5.104	0	0	0
21/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	25,173.0000	23,845.0000	(5.275)	0	0	0
21/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,948.0000	29,253.0000	4.669	0	0	0
21/09/2006	R204	2006/11/02			Bond Future	8.5430	8.5730	0.351	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
21/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,801.0000	1,497.0000	(16.880)	0	0	0
21/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	42,312.0000	44,181.0000	4.417	0	0	0
21/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	26,894.0000	28,390.0000	5.563	0	0	0
21/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	15,275.0000	16,295.0000	6.678	0	0	0
21/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	3,586.0000	3,874.0000	8.031	0	0	0
21/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	35,977.0000	34,092.0000	(5.239)	0	0	0
21/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,016.0000	16,591.0000	(7.910)	0	0	0
21/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	12,148.0000	10,996.0000	(9.483)	0	0	0
21/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	10,296.0000	11,044.0000	7.265	0	0	0
21/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	5,316.0000	4,638.0000	(12.754)	0	0	0
21/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	11,798.0000	12,633.0000	7.077	0	0	0
21/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	15,921.0000	14,583.0000	(8.404)	0	0	0
21/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	7,734.0000	8,321.0000	7.590	0	0	0
21/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	13,963.0000	12,716.0000	(8.931)	0	0	0
21/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,021.0000	167,194.0000	1.317	0	0	0
21/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,593.0000	21,007.0000	(7.020)	0	0	0
21/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	142,892.0000	145,065.0000	1.521	0	0	0
21/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,337.0000	123,510.0000	1.791	0	0	0
21/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	13,456.0000	14,382.0000	6.882	0	0	0
21/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	90.0000	66.0000	(26.667)	0	0	0
21/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	79,965.0000	82,114.0000	2.687	0	0	0
21/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
21/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	449.0000	351.0000	(21.826)	0	0	0
21/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	60,387.0000	62,463.0000	3.438	0	0	0
21/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	100,349.0000	102,518.0000	2.161	0	0	0
21/09/2006	R204	2007/02/01			Bond Future	8.5390	8.5700	0.363	0.0000	0.0000	0
21/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	49,253.0000	50,820.0000	3.182	0	0	0
21/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	9,515.0000	8,861.0000	(6.873)	0	0	0
21/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	25,702.0000	24,473.0000	(4.782)	0	0	0
21/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,913.0000	25,904.0000	3.978	0	0	0
21/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	15,708.0000	14,794.0000	(5.819)	0	0	0
21/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	33,895.0000	32,472.0000	(4.198)	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
21/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	29,666.0000	28,337.0000	(4.480)	0	0	0
21/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	18,918.0000	19,716.0000	4.218	0	0	0
21/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	45,669.0000	44,040.0000	(3.567)	0	0	0
21/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	27,649.0000	26,370.0000	(4.626)	0	0	0
21/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	13,353.0000	13,945.0000	4.433	0	0	0
21/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	21,747.0000	22,639.0000	4.102	0	0	0
21/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	23,287.0000	24,228.0000	4.041	0	0	0
21/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	36,745.0000	38,052.0000	3.557	0	0	0
21/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	26,628.0000	27,671.0000	3.917	0	0	0
21/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	632.0000	558.0000	(11.709)	0	0	0
21/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	64,126.0000	65,924.0000	2.804	0	0	0
21/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	120,123.0000	122,269.0000	1.787	0	0	0
21/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	162,641.0000	164,846.0000	1.356	0	0	0
21/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	264.0000	229.0000	(13.258)	0	0	0
21/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	100.0000	86.0000	(14.000)	0	0	0
21/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	141,002.0000	143,188.0000	1.550	0	0	0
21/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	23,825.0000	22,647.0000	(4.944)	0	0	0
21/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,206.0000	4,783.0000	(8.125)	0	0	0
21/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	81,393.0000	83,355.0000	2.411	0	0	0
21/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,387.0000	1,242.0000	(10.454)	0	0	0
21/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	100,169.0000	102,244.0000	2.071	0	0	0
21/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,796.0000	2,538.0000	(9.227)	0	0	0
21/09/2006	R204	2007/05/03			Bond Future	8.5310	8.5610	0.352	0.0000	0.0000	0
21/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	28,486.0000	29,330.0000	2.963	0	0	0
21/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	44,221.0000	42,873.0000	(3.048)	0	0	0
21/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	26,907.0000	27,717.0000	3.010	0	0	0
21/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	40,374.0000	39,092.0000	(3.175)	0	0	0
21/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	35,457.0000	36,439.0000	2.770	0	0	0
21/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	52,457.0000	50,982.0000	(2.812)	0	0	0
21/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,950.0000	20,600.0000	3.258	0	0	0
21/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	33,255.0000	32,112.0000	(3.437)	0	0	0
21/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	42,274.0000	40,959.0000	(3.111)	0	0	0
21/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	25,392.0000	26,169.0000	3.060	0	0	0
21/09/2006	R204	2007/08/02			Bond Future	8.5200	8.5490	0.340	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
21/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	39,212.0000	38,111.0000	(2.808)	0	0	0
21/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	40,616.0000	41,546.0000	2.290	0	0	0
21/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	33,681.0000	34,499.0000	2.429	0	0	0
21/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	46,194.0000	44,982.0000	(2.624)	0	0	0
21/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	24,934.0000	25,593.0000	2.643	0	0	0
21/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	57,822.0000	56,450.0000	(2.373)	0	0	0
21/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	48,039.0000	46,799.0000	(2.581)	0	0	0
21/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	32,088.0000	32,879.0000	2.465	0	0	0
21/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	30,551.0000	31,314.0000	2.497	0	0	0
21/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	49,922.0000	48,655.0000	(2.538)	0	0	0
21/09/2006	R207	2006/11/02			Bond Future	8.5200	8.5470	0.317	0.0000	0.0000	0
21/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,083.0000	10,629.0000	(12.033)	0	0	0
21/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	120,789.0000	122,755.0000	1.628	0	0	0
21/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	2,670.0000	3,181.0000	19.139	0	0	0
21/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	99,484.0000	101,450.0000	1.976	0	0	0
21/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	7,081.0000	8,106.0000	14.475	0	0	0
21/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	58,628.0000	60,594.0000	3.353	0	0	0
21/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,740.0000	16,038.0000	(9.594)	0	0	0
21/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	77.0000	101.0000	31.169	0	0	0
21/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,464.0000	6,341.0000	(15.046)	0	0	0
21/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,704.0000	144,670.0000	1.378	0	0	0
21/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	34,176.0000	32,233.0000	(5.685)	0	0	0
21/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	5,280.0000	6,123.0000	15.966	0	0	0
21/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,621.0000	4,679.0000	(16.759)	0	0	0
21/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,626.0000	8,329.0000	(13.474)	0	0	0
21/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	78,769.0000	80,736.0000	2.497	0	0	0
21/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,176.0000	1,440.0000	22.449	0	0	0
21/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	3,816.0000	4,486.0000	17.558	0	0	0
21/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,227.0000	10,431.0000	13.049	0	0	0
21/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39,082.0000	41,032.0000	4.990	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
21/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	42.0000	26.0000	(38.095)	0	0	0
21/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	813.0000	594.0000	(26.937)	0	0	0
21/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	20,802.0000	22,550.0000	8.403	0	0	0
21/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,101.0000	3,339.0000	(18.581)	0	0	0
21/09/2006	R207	2007/02/01			Bond Future	8.5150	8.5410	0.305	0.0000	0.0000	0
21/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	60,439.0000	62,061.0000	2.684	0	0	0
21/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,769.0000	2,514.0000	(9.209)	0	0	0
21/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
21/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,177.0000	1,050.0000	(10.790)	0	0	0
21/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,874.0000	22,709.0000	(4.880)	0	0	0
21/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6,134.0000	6,507.0000	6.081	0	0	0
21/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	40,280.0000	38,777.0000	(3.731)	0	0	0
21/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	140,812.0000	142,682.0000	1.328	0	0	0
21/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	14,188.0000	14,899.0000	5.011	0	0	0
21/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	28,136.0000	26,864.0000	(4.521)	0	0	0
21/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	78,768.0000	80,518.0000	2.222	0	0	0
21/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	40.0000	34.0000	(15.000)	0	0	0
21/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,996.0000	18,943.0000	(5.266)	0	0	0
21/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	143.0000	123.0000	(13.986)	0	0	0
21/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	119,267.0000	121,123.0000	1.556	0	0	0
21/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	163,041.0000	164,915.0000	1.149	0	0	0
21/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	17,471.0000	18,295.0000	4.716	0	0	0
21/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,886.0000	20,776.0000	(5.072)	0	0	0
21/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	98,509.0000	100,331.0000	1.850	0	0	0
21/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	439.0000	385.0000	(12.301)	0	0	0
21/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	11,367.0000	11,971.0000	5.314	0	0	0
21/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,771.0000	16,538.0000	4.863	0	0	0
21/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,518.0000	15,580.0000	(5.679)	0	0	0
21/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	21,232.0000	22,172.0000	4.427	0	0	0
21/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	30,215.0000	31,383.0000	3.866	0	0	0
21/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,776.0000	5,324.0000	(7.825)	0	0	0
21/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,781.0000	10,073.0000	(6.567)	0	0	0
21/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,065.0000	45,490.0000	3.234	0	0	0
21/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	18,206.0000	17,211.0000	(5.465)	0	0	0
21/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	19,291.0000	20,172.0000	4.567	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
21/09/2006	R207	2007/05/03				Bond Future	8.5080	8.5330	0.294	0.0000	0.0000	0
21/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	45,257.0000	43,923.0000	(2.948)	0	0	0	0
21/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	18,407.0000	19,078.0000	3.645	0	0	0	0
21/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,927.0000	11,381.0000	4.155	0	0	0	0
21/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	32,019.0000	30,902.0000	(3.489)	0	0	0	0
21/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	25,095.0000	25,927.0000	3.315	0	0	0	0
21/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	15,589.0000	16,184.0000	3.817	0	0	0	0
21/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	36,182.0000	34,988.0000	(3.300)	0	0	0	0
21/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	24,521.0000	23,565.0000	(3.899)	0	0	0	0
21/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	34,067.0000	32,912.0000	(3.390)	0	0	0	0
21/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,956.0000	17,588.0000	3.727	0	0	0	0
21/09/2006	R207	2007/08/02				Bond Future	8.4980	8.5230	0.294	0.0000	0.0000	0
21/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	20,630.0000	21,281.0000	3.156	0	0	0	0
21/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	22,112.0000	22,796.0000	3.093	0	0	0	0
21/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	48,986.0000	47,710.0000	(2.605)	0	0	0	0
21/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	36,296.0000	35,207.0000	(3.000)	0	0	0	0
21/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	28,941.0000	27,989.0000	(3.289)	0	0	0	0
21/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	28,799.0000	29,619.0000	2.847	0	0	0	0
21/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	38,278.0000	37,157.0000	(2.929)	0	0	0	0
21/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	14,286.0000	14,783.0000	3.479	0	0	0	0
21/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	19,221.0000	19,840.0000	3.220	0	0	0	0
21/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	40,315.0000	39,162.0000	(2.860)	0	0	0	0

Grand Total: **2,378**