



# Derivatives High/Low Report

High/Low for 13/10/2006

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
13/10/2006	CRDI 2006/11/02			Index Future	102.8260	103.1980	0.362	0.0000	0.0000	10
13/10/2006	GOVI 2006/11/02			jGovi	237.9410	239.1070	0.490	237.9400	237.9400	911
13/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	79,412.0000	91,070.0000	14.680	0	0	0
13/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	2.0000	0.0000	(100.000)	0	0	0
13/10/2006	GOVI 2007/02/01			jGovi	242.8610	244.0490	0.489	0.0000	0.0000	0
13/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	128,704.0000	140,534.0000	9.192	0	0	0
13/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	94.0000	44.0000	(53.191)	0	0	0
13/10/2006	GOVI 2007/05/03			jGovi	248.2600	249.4730	0.489	0.0000	0.0000	0
13/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	133,391.0000	145,229.0000	8.875	0	0	0
13/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	791.0000	499.0000	(36.915)	0	0	0
13/10/2006	GOVI 2007/08/02			jGovi	254.0620	255.0100	0.373	0.0000	0.0000	0
13/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	137,765.0000	146,753.0000	6.524	0	0	0
13/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	2,145.0000	1,653.0000	(22.937)	0	0	0
13/10/2006	J153 2010/08/31			jSwap	9.0240	8.8980	(1.396)	0.0000	0.0000	0
13/10/2006	J157 2015/09/15			jSwap	8.8480	8.6870	(1.820)	0.0000	0.0000	0
13/10/2006	J186 2026/12/21			jSwap	8.4960	8.3680	(1.507)	0.0000	0.0000	0
13/10/2006	J194 2008/02/28			jSwap	9.1150	9.0400	(0.823)	0.0000	0.0000	0

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13/10/2006	J201	2014/12/22			jSwap	8.8160	8.6650	(1.713)	0.0000	0.0000	0
13/10/2006	J203	2017/09/15			jSwap	8.7680	8.6190	(1.699)	0.0000	0.0000	0
13/10/2006	J204	2018/12/21			jSwap	8.6720	8.5320	(1.614)	0.0000	0.0000	0
13/10/2006	J207	2020/01/15			jSwap	8.6470	8.5080	(1.607)	0.0000	0.0000	0
13/10/2006	JBAR	2005/12/21			jBar	8.5830	8.6170	0.396	0.0000	0.0000	0
13/10/2006	JFRA	2006/11/02			jFra	8.7190	8.7080	(0.126)	0.0000	0.0000	0
13/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,195.0000	4,168.0000	(0.644)	0	0	0
13/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
13/10/2006	JFRA	2007/02/01			jFra	9.1190	9.0720	(0.515)	0.0000	0.0000	0
13/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	19.0000	21.0000	10.526	0	0	0
13/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,966.0000	3,854.0000	(2.824)	0	0	0
13/10/2006	JFRA	2007/05/03			jFra	9.3310	9.2050	(1.350)	0.0000	0.0000	0
13/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,522.0000	4,234.0000	(6.369)	0	0	0
13/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	61.0000	78.0000	27.869	0	0	0
13/10/2006	JFRA	2007/08/02			jFra	9.3100	9.1620	(1.590)	0.0000	0.0000	0
13/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	141.0000	176.0000	24.823	0	0	0
13/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,551.0000	4,228.0000	(7.097)	0	0	0
13/10/2006	JFRA	2007/11/01			jFra	9.2320	9.1490	(0.899)	0.0000	0.0000	0
13/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	251.0000	279.0000	11.155	0	0	0
13/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,789.0000	4,600.0000	(3.947)	0	0	0
13/10/2006	JFRA	2008/02/07			jFra	9.0980	9.0140	(0.923)	0.0000	0.0000	0
13/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,905.0000	24,776.0000	(0.518)	0	0	0
13/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,997.0000	21,073.0000	0.362	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
13/10/2006	JN02	2006/11/02			jNote	9.0980	9.0160	(0.901)	0.0000	0.0000	0
13/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,661.0000	32,195.0000	(4.355)	0	0	0
13/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	7.0000	9.0000	28.571	0	0	0
13/10/2006	JN02	2007/02/01			jNote	9.1270	9.0260	(1.107)	0.0000	0.0000	0
13/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	12,229.0000	11,234.0000	(8.136)	0	0	0
13/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,921.0000	10,763.0000	8.487	0	0	0
13/10/2006	JN02	2007/05/03			jNote	9.0950	8.9780	(1.286)	0.0000	0.0000	0
13/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,350.0000	17,485.0000	6.942	0	0	0
13/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,527.0000	12,528.0000	(7.385)	0	0	0
13/10/2006	JN02	2007/08/02			jNote	9.0310	8.9040	(1.406)	0.0000	0.0000	0
13/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	16,012.0000	14,948.0000	(6.645)	0	0	0
13/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,002.0000	21,258.0000	6.279	0	0	0
13/10/2006	JN05	2006/11/02			jNote	8.9000	8.7600	(1.573)	0.0000	0.0000	0
13/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,928.0000	60,504.0000	(8.227)	0	0	0
13/10/2006	JN05	2007/02/01			jNote	8.8990	8.7510	(1.663)	0.0000	0.0000	0
13/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	19,514.0000	23,854.0000	22.240	0	0	0
13/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	5,493.0000	3,859.0000	(29.747)	0	0	0
13/10/2006	JN05	2007/05/03			jNote	8.8730	8.7180	(1.747)	0.0000	0.0000	0
13/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	23,711.0000	28,017.0000	18.160	0	0	0
13/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	8,642.0000	6,681.0000	(22.692)	0	0	0
13/10/2006	JN05	2007/08/02			jNote	8.8330	8.6760	(1.777)	0.0000	0.0000	0
13/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	27,607.0000	31,890.0000	15.514	0	0	0
13/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	10,920.0000	8,840.0000	(19.048)	0	0	0
13/10/2006	JN10	2006/11/02			jNote	8.7240	8.5710	(1.754)	0.0000	0.0000	0
13/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	97,269.0000	87,714.0000	(9.823)	0	0	0

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13/10/2006	JN10	2007/02/01			jNote	8.7130	8.5560	(1.802)	0.0000	0.0000	0
13/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	23,091.0000	31,595.0000	36.828	0	0	0
13/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	4,149.0000	2,100.0000	(49.385)	0	0	0
13/10/2006	JN10	2007/05/03			jNote	8.6860	8.5260	(1.842)	0.0000	0.0000	0
13/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	27,624.0000	35,800.0000	29.597	0	0	0
13/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	6,879.0000	4,271.0000	(37.912)	0	0	0
13/10/2006	JN10	2007/08/02			jNote	8.6490	8.4890	(1.850)	0.0000	0.0000	0
13/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	32,043.0000	40,051.0000	24.991	0	0	0
13/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	8,814.0000	6,001.0000	(31.915)	0	0	0
13/10/2006	JROD	2006/10/31			jRod	7.6810	7.7420	0.794	0.0000	0.0000	0
13/10/2006	JROD	2006/11/30			jRod	7.9500	8.0270	0.969	0.0000	0.0000	0
13/10/2006	JROD	2006/12/29			jRod	8.3640	8.3970	0.395	0.0000	0.0000	0
13/10/2006	JROD	2007/01/31			jRod	8.2590	8.2500	(0.109)	0.0000	0.0000	0
13/10/2006	JROD	2007/02/28			jRod	8.5080	8.4890	(0.223)	0.0000	0.0000	0
13/10/2006	JROD	2007/03/30			jRod	8.7620	8.7440	(0.205)	0.0000	0.0000	0
13/10/2006	JROD	2007/04/30			jRod	8.5610	8.5510	(0.117)	0.0000	0.0000	0
13/10/2006	JROD	2007/05/31			jRod	8.7580	8.7470	(0.126)	0.0000	0.0000	0
13/10/2006	OTHI	2006/11/02			Index Future	236.2040	237.0980	0.378	0.0000	0.0000	15
13/10/2006	R153	2006/11/02			Bond Future	8.6150	8.5350	(0.929)	0.0000	0.0000	408
13/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	5,857.0000	4,278.0000	(26.959)	0	0	0
13/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,598.0000	4,800.0000	33.407	0	0	0
13/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,892.0000	3,930.0000	35.892	0	0	0
13/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	856.0000	490.0000	(42.757)	0	0	0

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13/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,751.0000	1,815.0000	(34.024)	0	0	0
13/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	13,495.0000	11,083.0000	(17.873)	0	0	101
13/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	211.0000	104.0000	(50.711)	0	0	0
13/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,121.0000	16,536.0000	17.102	0	0	0
13/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	21,986.0000	24,660.0000	12.162	0	0	0
13/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,552.0000	36,771.0000	(7.031)	0	0	0
13/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,425.0000	9,270.0000	24.848	0	0	0
13/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,711.0000	19,002.0000	(12.478)	0	0	0
13/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,285.0000	3,165.0000	38.512	0	0	0
13/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	6,893.0000	5,149.0000	(25.301)	0	0	0
13/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	735.0000	1,105.0000	50.340	0	0	0
13/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	76,513.0000	73,732.0000	(3.635)	0	0	0
13/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,852.0000	55,071.0000	(4.807)	0	0	0
13/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	107.0000	180.0000	68.224	0	0	0
13/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	67,137.0000	64,356.0000	(4.142)	0	0	0
13/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,658.0000	45,876.0000	(5.717)	0	0	0
13/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,542.0000	27,768.0000	(9.083)	0	0	0
13/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
13/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	8,031.0000	6,130.0000	(23.671)	0	0	0
13/10/2006	R153	2007/02/01			Bond Future	8.5870	8.5020	(0.990)	0.0000	0.0000	0
13/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,093.0000	11,454.0000	13.485	0	0	0
13/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	11,301.0000	9,885.0000	(12.530)	0	0	0
13/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	8,442.0000	7,288.0000	(13.670)	0	0	0
13/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,744.0000	15,367.0000	11.809	0	0	0
13/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,595.0000	20,455.0000	(9.471)	0	0	0
13/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,061.0000	42,389.0000	(5.930)	0	0	0
13/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	18.0000	25.0000	38.889	0	0	0
13/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	355.0000	460.0000	29.577	0	0	0
13/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	145.0000	193.0000	33.103	0	0	0
13/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,970.0000	34,402.0000	(6.946)	0	0	0

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13/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,457.0000	50,727.0000	(5.107)	0	0	0
13/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,238.0000	3,874.0000	19.642	0	0	0
13/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	12,971.0000	11,419.0000	(11.965)	0	0	0
13/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	792.0000	1,001.0000	26.389	0	0	0
13/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,490.0000	9,715.0000	14.429	0	0	0
13/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	54.0000	73.0000	35.185	0	0	0
13/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,344.0000	26,944.0000	(8.179)	0	0	0
13/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,052.0000	59,294.0000	(4.445)	0	0	0
13/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	12,118.0000	10,634.0000	(12.246)	0	0	0
13/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,614.0000	1,992.0000	23.420	0	0	0
13/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,275.0000	10,568.0000	13.941	0	0	0
13/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,783.0000	68,012.0000	(3.915)	0	0	0
13/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,753.0000	4,890.0000	(15.001)	0	0	0
13/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,871.0000	3,245.0000	(16.172)	0	0	0
13/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,241.0000	27,392.0000	8.522	0	0	0
13/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	16,813.0000	14,989.0000	(10.849)	0	0	0
13/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,751.0000	6,704.0000	16.571	0	0	0
13/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,125.0000	21,040.0000	10.013	0	0	0
13/10/2006	R153	2007/05/03			Bond Future	8.5450	8.4650	(0.936)	0.0000	0.0000	0
13/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,662.0000	18,030.0000	8.210	0	0	0
13/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	11,934.0000	10,852.0000	(9.067)	0	0	0
13/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	14,910.0000	13,660.0000	(8.384)	0	0	0
13/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,532.0000	14,733.0000	8.875	0	0	0
13/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,506.0000	18,915.0000	8.049	0	0	0
13/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	11,258.0000	10,218.0000	(9.238)	0	0	0
13/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	10,609.0000	9,610.0000	(9.417)	0	0	0
13/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,373.0000	19,824.0000	7.897	0	0	0
13/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,081.0000	23,691.0000	7.291	0	0	0
13/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	8,274.0000	7,434.0000	(10.152)	0	0	0
13/10/2006	R153	2007/08/02			Bond Future	8.4970	8.4190	(0.918)	0.0000	0.0000	0
13/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	17,425.0000	16,324.0000	(6.319)	0	0	0
13/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,510.0000	18,634.0000	6.419	0	0	0
13/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	13,447.0000	12,517.0000	(6.916)	0	0	0
13/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,695.0000	13,709.0000	(6.710)	0	0	0

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13/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,458.0000	21,697.0000	6.056	0	0	0
13/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	14,061.0000	13,104.0000	(6.806)	0	0	0
13/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	22,034.0000	23,329.0000	5.877	0	0	0
13/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,238.0000	22,505.0000	5.966	0	0	0
13/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,385.0000	26,791.0000	5.539	0	0	0
13/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	11,175.0000	10,356.0000	(7.329)	0	0	0
13/10/2006	R157	2006/11/02			Bond Future	8.5400	8.4300	(1.288)	0.0000	0.0000	55
13/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	40,836.0000	33,159.0000	(18.800)	0	0	0
13/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	35.0000	85.0000	142.857	0	0	0
13/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	34,338.0000	41,780.0000	21.673	0	0	0
13/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,184.0000	526.0000	(55.574)	0	0	0
13/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	408.0000	832.0000	103.922	0	0	0
13/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	271.0000	99.0000	(63.469)	0	0	0
13/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	14,395.0000	19,791.0000	37.485	0	0	20
13/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	140,685.0000	132,584.0000	(5.758)	0	0	0
13/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,402.0000	4,123.0000	71.649	0	0	0
13/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	50,964.0000	58,893.0000	15.558	0	0	0
13/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	8,337.0000	12,333.0000	47.931	0	0	0
13/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	119,854.0000	111,753.0000	(6.759)	0	0	0
13/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	23,906.0000	17,527.0000	(26.684)	0	0	0
13/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	67,952.0000	76,020.0000	11.873	0	0	0
13/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	59,751.0000	51,701.0000	(13.473)	0	0	171
13/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,742.0000	10,248.0000	52.002	0	0	0
13/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	84,803.0000	92,899.0000	9.547	0	0	0
13/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,275.0000	7,170.0000	(36.408)	0	0	100
13/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	13,365.0000	8,770.0000	(34.381)	0	0	0
13/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	7,780.0000	4,630.0000	(40.488)	0	0	0
13/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	47.0000	14.0000	(70.213)	0	0	0
13/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	12,171.0000	17,122.0000	40.679	0	0	0
13/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	79,380.0000	71,282.0000	(10.202)	0	0	0
13/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
13/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	9,416.0000	5,796.0000	(38.445)	0	0	0
13/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	10,149.0000	14,630.0000	44.152	0	0	0
13/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	6,361.0000	3,656.0000	(42.525)	0	0	20

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
13/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	99,421.0000	91,320.0000	(8.148)	0	0	0
13/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,118.0000	2,201.0000	(46.552)	0	0	0
13/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
13/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	19,396.0000	25,581.0000	31.888	0	0	0
13/10/2006	R157	2007/02/01			Bond Future	8.5550	8.4450	(1.286)	0.0000	0.0000	0
13/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	17,606.0000	14,542.0000	(17.403)	0	0	0
13/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	904.0000	1,262.0000	39.602	0	0	0
13/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,459.0000	36,299.0000	15.385	0	0	0
13/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	63,354.0000	56,678.0000	(10.538)	0	0	0
13/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	98,986.0000	91,441.0000	(7.622)	0	0	0
13/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	54,103.0000	47,878.0000	(11.506)	0	0	0
13/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,988.0000	5,215.0000	30.767	0	0	0
13/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	6,071.0000	7,749.0000	27.640	0	0	250
13/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,339.0000	48,971.0000	12.995	0	0	0
13/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,828.0000	9,842.0000	25.728	0	0	0
13/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	12,015.0000	9,744.0000	(18.901)	0	0	0
13/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	18,056.0000	21,582.0000	19.528	0	0	150
13/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	73,564.0000	80,395.0000	9.286	0	0	0
13/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,988.0000	2,685.0000	35.060	0	0	0
13/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	25,422.0000	21,434.0000	(15.687)	0	0	0
13/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	48,374.0000	42,485.0000	(12.174)	0	0	0
13/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	80,530.0000	73,324.0000	(8.948)	0	0	0
13/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,352.0000	4,199.0000	(21.543)	0	0	0
13/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	13,556.0000	16,495.0000	21.680	0	0	0
13/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,513.0000	2,715.0000	(22.716)	0	0	0
13/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	20,464.0000	17,043.0000	(16.717)	0	0	0
13/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,240.0000	29,536.0000	17.021	0	0	0
13/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	35,631.0000	30,666.0000	(13.934)	0	0	0
13/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	70,663.0000	77,413.0000	9.552	0	0	0
13/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	29,211.0000	24,834.0000	(14.984)	0	0	0
13/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,059.0000	6,423.0000	(20.300)	0	0	0
13/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	21,478.0000	25,394.0000	18.233	0	0	0
13/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,238.0000	31,720.0000	16.455	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
13/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	4,923.0000	3,850.0000	(21.796)	0	0	150
13/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	85,353.0000	92,459.0000	8.325	0	0	0
13/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	22,025.0000	18,418.0000	(16.377)	0	0	0
13/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	118,366.0000	110,628.0000	(6.537)	0	0	0
13/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	56,533.0000	62,800.0000	11.086	0	0	0
13/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	23,319.0000	27,427.0000	17.617	0	0	0
13/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	23,677.0000	19,881.0000	(16.032)	0	0	0
13/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	373.0000	539.0000	44.504	0	0	0
13/10/2006	R157	2007/05/03			Bond Future	8.4910	8.3940	(1.142)	0.0000	0.0000	0
13/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	41,099.0000	45,255.0000	10.112	0	0	0
13/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	43,120.0000	47,391.0000	9.905	0	0	0
13/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	16,626.0000	14,508.0000	(12.739)	0	0	0
13/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	51,705.0000	56,419.0000	9.117	0	0	0
13/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	21,671.0000	19,109.0000	(11.822)	0	0	0
13/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	31,166.0000	27,892.0000	(10.505)	0	0	0
13/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	23,088.0000	20,411.0000	(11.595)	0	0	0
13/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	31,797.0000	35,357.0000	11.196	0	0	0
13/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	39,130.0000	43,170.0000	10.325	0	0	0
13/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	24,570.0000	21,776.0000	(11.372)	0	0	0
13/10/2006	R157	2007/08/02			Bond Future	8.4660	8.3690	(1.146)	0.0000	0.0000	0
13/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	22,895.0000	20,647.0000	(9.819)	0	0	0
13/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	58,839.0000	63,267.0000	7.526	0	0	0
13/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	14,224.0000	12,024.0000	(15.467)	0	0	0
13/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	37,541.0000	34,388.0000	(8.399)	0	0	0
13/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	36,865.0000	41,341.0000	12.142	0	0	0
13/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	31,061.0000	28,280.0000	(8.953)	0	0	0
13/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	39,870.0000	43,394.0000	8.839	0	0	0
13/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	29,574.0000	26,884.0000	(9.096)	0	0	0
13/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	46,979.0000	50,875.0000	8.293	0	0	0
13/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	48,859.0000	52,846.0000	8.160	0	0	0
13/10/2006	R186	2006/11/02			Bond Future	8.2340	8.1380	(1.166)	0.0000	0.0000	29
13/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	16,211.0000	10,631.0000	(34.421)	0	0	0
13/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	13,332.0000	8,457.0000	(36.566)	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
13/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	199.0000	71.0000	(64.322)	0	0	0
13/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	57,690.0000	68,109.0000	18.060	0	0	0
13/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	15,152.0000	21,283.0000	40.463	0	0	0
13/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	82,832.0000	93,711.0000	13.134	0	0	0
13/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	12,330.0000	17,757.0000	44.015	0	0	0
13/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	224,592.0000	213,585.0000	(4.901)	0	0	0
13/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
13/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	120,406.0000	109,403.0000	(9.138)	0	0	0
13/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	88,219.0000	77,284.0000	(12.395)	0	0	0
13/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	18,362.0000	25,166.0000	37.055	0	0	0
13/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	153,854.0000	142,847.0000	(7.154)	0	0	0
13/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	10,882.0000	6,680.0000	(38.614)	0	0	0
13/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,047.0000	459.0000	(56.160)	0	0	0
13/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	57.0000	129.0000	126.316	0	0	0
13/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	34,070.0000	43,052.0000	26.363	0	0	0
13/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	4,351.0000	2,326.0000	(46.541)	0	0	0
13/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	57,809.0000	47,458.0000	(17.906)	0	0	0
13/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	31,551.0000	23,271.0000	(26.243)	0	0	0
13/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	733.0000	1,390.0000	89.632	0	0	0
13/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,454.0000	7,180.0000	61.203	0	0	0
13/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	188,564.0000	177,558.0000	(5.837)	0	0	0
13/10/2006	R186	2007/02/01			Bond Future	8.2170	8.1200	(1.180)	0.0000	0.0000	0
13/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,902.0000	7,084.0000	(20.422)	0	0	0
13/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	39,278.0000	45,577.0000	16.037	0	0	0
13/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	221,177.0000	210,165.0000	(4.979)	0	0	0
13/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	92,988.0000	102,250.0000	9.960	0	0	0
13/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	36,069.0000	42,085.0000	16.679	0	0	0
13/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	29,918.0000	25,137.0000	(15.980)	0	0	0
13/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	139.0000	207.0000	48.921	0	0	0
13/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	72,229.0000	80,661.0000	11.674	0	0	0
13/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	33,111.0000	38,836.0000	17.290	0	0	0
13/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	35,041.0000	29,687.0000	(15.279)	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
13/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	13,991.0000	11,344.0000	(18.919)	0	0	0
13/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,906.0000	3,882.0000	33.586	0	0	0
13/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	32,334.0000	27,271.0000	(15.658)	0	0	0
13/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	91,893.0000	82,630.0000	(10.080)	0	0	0
13/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,202.0000	1,664.0000	38.436	0	0	0
13/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	120,571.0000	110,467.0000	(8.380)	0	0	0
13/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	53,234.0000	60,569.0000	13.779	0	0	0
13/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	152,067.0000	141,448.0000	(6.983)	0	0	0
13/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	6,239.0000	8,055.0000	29.107	0	0	0
13/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	21,767.0000	18,023.0000	(17.200)	0	0	0
13/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	47,624.0000	41,073.0000	(13.756)	0	0	0
13/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	12,745.0000	15,814.0000	24.080	0	0	0
13/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	185,741.0000	174,852.0000	(5.862)	0	0	0
13/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	438.0000	628.0000	43.379	0	0	0
13/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	67,527.0000	59,516.0000	(11.863)	0	0	0
13/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	22,623.0000	27,152.0000	20.019	0	0	0
13/10/2006	R186	2007/05/03			Bond Future	8.1960	8.1000	(1.171)	0.0000	0.0000	0
13/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	52,172.0000	58,134.0000	11.428	0	0	0
13/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	70,429.0000	77,538.0000	10.094	0	0	0
13/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	64,038.0000	70,776.0000	10.522	0	0	0
13/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	35,830.0000	31,641.0000	(11.691)	0	0	0
13/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	46,090.0000	41,125.0000	(10.772)	0	0	0
13/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	31,388.0000	27,571.0000	(12.161)	0	0	0
13/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	84,031.0000	91,837.0000	9.289	0	0	0
13/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	23,774.0000	20,653.0000	(13.128)	0	0	0
13/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	33,554.0000	29,552.0000	(11.927)	0	0	0
13/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	67,197.0000	74,123.0000	10.307	0	0	0
13/10/2006	R186	2007/08/02			Bond Future	8.1760	8.0800	(1.174)	0.0000	0.0000	0
13/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	53,757.0000	48,879.0000	(9.074)	0	0	0
13/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	92,950.0000	100,523.0000	8.147	0	0	0
13/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	41,085.0000	37,018.0000	(9.899)	0	0	0
13/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	38,847.0000	34,936.0000	(10.068)	0	0	0
13/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	76,766.0000	83,585.0000	8.883	0	0	0
13/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	30,815.0000	27,502.0000	(10.751)	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
13/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	79,892.0000	86,867.0000	8.731	0	0	0
13/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	62,049.0000	68,057.0000	9.683	0	0	0
13/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	43,419.0000	39,194.0000	(9.731)	0	0	0
13/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	73,698.0000	80,359.0000	9.038	0	0	0
13/10/2006	R194	2006/11/02			Bond Future	8.8890	8.7940	(1.069)	0.0000	0.0000	0
13/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,256.0000	16,089.0000	(6.763)	0	0	0
13/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,056.0000	4,047.0000	(19.956)	0	0	0
13/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,533.0000	3,567.0000	(21.310)	0	0	0
13/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	359.0000	560.0000	55.989	0	0	0
13/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
13/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,938.0000	28,771.0000	(3.898)	0	0	0
13/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,000.0000	9,836.0000	(10.582)	0	0	0
13/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	264.0000	423.0000	60.227	0	0	0
13/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,142.0000	31,975.0000	(3.521)	0	0	0
13/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,927.0000	6,793.0000	(14.306)	0	0	0
13/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,361.0000	35,194.0000	(3.209)	0	0	0
13/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	40.0000	72.0000	80.000	0	0	0
13/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,120.0000	12,953.0000	(8.265)	0	0	0
13/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,747.0000	25,580.0000	(4.363)	0	0	0
13/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,570.0000	22,403.0000	(4.951)	0	0	0
13/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,035.0000	3,117.0000	(22.751)	0	0	0
13/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,406.0000	19,239.0000	(5.719)	0	0	0
13/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	479.0000	728.0000	51.983	0	0	0
13/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R194	2007/02/01			Bond Future	8.9040	8.8080	(1.078)	0.0000	0.0000	0
13/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	27.0000	36.0000	33.333	0	0	0
13/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,777.0000	3,178.0000	14.440	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
13/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,913.0000	20,956.0000	(4.367)	0	0	0
13/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	619.0000	760.0000	22.779	0	0	0
13/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,099.0000	4,519.0000	(11.375)	0	0	0
13/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	14.0000	40.000	0	0	0
13/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,494.0000	23,535.0000	(3.915)	0	0	0
13/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	64.0000	85.0000	32.813	0	0	0
13/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
13/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	142.0000	184.0000	29.577	0	0	0
13/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,157.0000	1,380.0000	19.274	0	0	0
13/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,553.0000	2,934.0000	14.924	0	0	0
13/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,090.0000	26,129.0000	(3.547)	0	0	0
13/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,821.0000	4,261.0000	(11.616)	0	0	0
13/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,733.0000	6,995.0000	(9.544)	0	0	0
13/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,339.0000	13,420.0000	(6.409)	0	0	0
13/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,948.0000	2,267.0000	16.376	0	0	0
13/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,726.0000	8,905.0000	(8.441)	0	0	0
13/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
13/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	291.0000	369.0000	26.804	0	0	0
13/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,003.0000	5,361.0000	(10.695)	0	0	0
13/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,011.0000	3,433.0000	14.015	0	0	0
13/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,696.0000	28,735.0000	(3.236)	0	0	0
13/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,938.0000	11,055.0000	(7.397)	0	0	0
13/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,820.0000	15,880.0000	(5.589)	0	0	0
13/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,351.0000	18,400.0000	(4.914)	0	0	0
13/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,554.0000	4,015.0000	(11.836)	0	0	0
13/10/2006	R194	2007/05/03			Bond Future	8.8580	8.7770	(0.914)	0.0000	0.0000	0
13/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,549.0000	6,921.0000	5.680	0	0	0
13/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,323.0000	4,987.0000	(6.312)	0	0	0
13/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,515.0000	3,258.0000	(7.312)	0	0	0
13/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,667.0000	6,007.0000	6.000	0	0	0
13/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,484.0000	4,777.0000	6.534	0	0	0
13/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,178.0000	3,890.0000	(6.893)	0	0	0
13/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,458.0000	5,790.0000	6.083	0	0	0
13/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,357.0000	4,061.0000	(6.794)	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
13/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,540.0000	4,236.0000	(6.696)	0	0	0
13/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,253.0000	5,578.0000	6.187	0	0	0
13/10/2006	R194	2007/08/02			Bond Future	8.7760	8.7050	(0.809)	0.0000	0.0000	0
13/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,640.0000	6,839.0000	2.997	0	0	0
13/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,383.0000	7,596.0000	2.885	0	0	0
13/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,807.0000	4,633.0000	(3.620)	0	0	0
13/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,785.0000	6,987.0000	2.977	0	0	0
13/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,498.0000	6,694.0000	3.016	0	0	0
13/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,422.0000	5,234.0000	(3.467)	0	0	0
13/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,551.0000	5,360.0000	(3.441)	0	0	0
13/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,295.0000	5,110.0000	(3.494)	0	0	0
13/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,945.0000	6,130.0000	3.112	0	0	0
13/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,086.0000	5,884.0000	(3.319)	0	0	0
13/10/2006	R201	2006/11/02			Bond Future	8.5120	8.4140	(1.151)	0.0000	0.0000	26
13/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	7,431.0000	10,390.0000	39.820	0	0	0
13/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,131.0000	5,355.0000	(34.141)	0	0	0
13/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	45.0000	94.0000	108.889	0	0	0
13/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	77,131.0000	71,397.0000	(7.434)	0	0	0
13/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	45,750.0000	40,064.0000	(12.428)	0	0	0
13/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	30,857.0000	25,475.0000	(17.442)	0	0	0
13/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,619.0000	21,094.0000	26.927	0	0	0
13/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	109,752.0000	104,018.0000	(5.225)	0	0	0
13/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	10,652.0000	14,278.0000	34.041	0	0	0
13/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	93,289.0000	87,555.0000	(6.146)	0	0	0
13/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	42,060.0000	47,686.0000	13.376	0	0	0
13/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	432.0000	785.0000	81.713	0	0	0
13/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,286.0000	3,616.0000	58.180	0	0	0
13/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	61,275.0000	55,544.0000	(9.353)	0	0	0
13/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	801.0000	378.0000	(52.809)	0	0	0
13/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	5,537.0000	3,429.0000	(38.071)	0	0	0
13/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	3.0000	7.0000	133.333	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
13/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,864.0000	1,603.0000	(44.029)	0	0	0
13/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	8,959.0000	12,258.0000	36.823	0	0	0
13/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	28,748.0000	34,060.0000	18.478	0	0	0
13/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	17,711.0000	13,307.0000	(24.866)	0	0	0
13/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	12,500.0000	16,434.0000	31.472	0	0	0
13/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	4,495.0000	2,694.0000	(40.067)	0	0	0
13/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	179.0000	71.0000	(60.335)	0	0	0
13/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	6,747.0000	4,311.0000	(36.105)	0	0	0
13/10/2006	R201	2007/02/01			Bond Future	8.4950	8.3960	(1.165)	0.0000	0.0000	0
13/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	14,248.0000	11,949.0000	(16.136)	0	0	0
13/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	18,247.0000	21,208.0000	16.227	0	0	0
13/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,049.0000	26,423.0000	14.638	0	0	0
13/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	106,317.0000	100,697.0000	(5.286)	0	0	0
13/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	17,962.0000	15,250.0000	(15.099)	0	0	0
13/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,315.0000	4,272.0000	(19.624)	0	0	0
13/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	90,468.0000	84,923.0000	(6.129)	0	0	0
13/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	25,737.0000	22,305.0000	(13.335)	0	0	0
13/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	11,624.0000	13,865.0000	19.279	0	0	0
13/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	786.0000	1,064.0000	35.369	0	0	0
13/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	60,633.0000	55,500.0000	(8.466)	0	0	0
13/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	12,128.0000	10,088.0000	(16.821)	0	0	0
13/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,277.0000	51,907.0000	9.793	0	0	0
13/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	35,493.0000	31,365.0000	(11.630)	0	0	0
13/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	36,418.0000	40,610.0000	11.511	0	0	0
13/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	6,719.0000	8,264.0000	22.994	0	0	0
13/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,385.0000	24,625.0000	15.151	0	0	0
13/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,100.0000	6,619.0000	(18.284)	0	0	0
13/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	15,413.0000	12,979.0000	(15.792)	0	0	0
13/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,730.0000	2,271.0000	31.272	0	0	0
13/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,556.0000	30,188.0000	13.677	0	0	0
13/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	47,171.0000	42,448.0000	(10.013)	0	0	0
13/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,469.0000	4,419.0000	27.385	0	0	0
13/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	120.0000	173.0000	44.167	0	0	0
13/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	16,650.0000	14,078.0000	(15.447)	0	0	0
13/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	323.0000	452.0000	39.938	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
13/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	19,784.0000	22,885.0000	15.674	0	0	0
13/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	75,167.0000	69,772.0000	(7.177)	0	0	0
13/10/2006	R201	2007/05/03			Bond Future	8.4730	8.3760	(1.145)	0.0000	0.0000	0
13/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	24,807.0000	22,233.0000	(10.376)	0	0	0
13/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	26,314.0000	29,179.0000	10.888	0	0	0
13/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	33,781.0000	37,110.0000	9.855	0	0	0
13/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	42,264.0000	46,028.0000	8.906	0	0	0
13/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	13,355.0000	11,680.0000	(12.542)	0	0	0
13/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	18,453.0000	16,344.0000	(11.429)	0	0	0
13/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	35,399.0000	38,819.0000	9.661	0	0	0
13/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	17,336.0000	15,317.0000	(11.646)	0	0	0
13/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	19,620.0000	17,420.0000	(11.213)	0	0	0
13/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	32,203.0000	35,441.0000	10.055	0	0	0
13/10/2006	R201	2007/08/02			Bond Future	8.4500	8.3540	(1.136)	0.0000	0.0000	0
13/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	31,497.0000	34,301.0000	8.902	0	0	0
13/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	28,770.0000	26,314.0000	(8.537)	0	0	0
13/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	46,760.0000	50,291.0000	7.551	0	0	0
13/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	17,274.0000	15,544.0000	(10.015)	0	0	0
13/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	22,502.0000	20,418.0000	(9.261)	0	0	0
13/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	40,267.0000	43,517.0000	8.071	0	0	0
13/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	21,375.0000	19,364.0000	(9.408)	0	0	0
13/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	38,722.0000	41,899.0000	8.205	0	0	0
13/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	23,670.0000	21,513.0000	(9.113)	0	0	0
13/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	37,210.0000	40,314.0000	8.342	0	0	0
13/10/2006	R203	2006/11/02			Bond Future	8.4470	8.3490	(1.160)	0.0000	0.0000	0
13/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	15,937.0000	21,662.0000	35.923	0	0	0
13/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,057.0000	3,802.0000	84.832	0	0	0
13/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	11.0000	32.0000	190.909	0	0	0
13/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	13,332.0000	18,678.0000	40.099	0	0	0
13/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	68,868.0000	62,023.0000	(9.939)	0	0	0
13/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	896.0000	328.0000	(63.393)	0	0	0
13/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	148,626.0000	141,781.0000	(4.606)	0	0	0
13/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	2,770.0000	1,271.0000	(54.116)	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
13/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	127,967.0000	121,122.0000	(5.349)	0	0	0
13/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	1,956.0000	836.0000	(57.260)	0	0	0
13/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	231.0000	540.0000	133.766	0	0	0
13/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	107,797.0000	100,951.0000	(6.351)	0	0	0
13/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	50,096.0000	43,272.0000	(13.622)	0	0	0
13/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	3,818.0000	1,875.0000	(50.891)	0	0	0
13/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	15,882.0000	10,782.0000	(32.112)	0	0	0
13/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	31,972.0000	25,436.0000	(20.443)	0	0	0
13/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	10,945.0000	15,847.0000	44.788	0	0	0
13/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	21,667.0000	27,944.0000	28.970	0	0	0
13/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	88,101.0000	81,256.0000	(7.769)	0	0	0
13/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,802.0000	13,206.0000	50.034	0	0	0
13/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	5,126.0000	2,684.0000	(47.639)	0	0	0
13/10/2006	R203	2007/02/01			Bond Future	8.4330	8.3350	(1.162)	0.0000	0.0000	0
13/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	67,765.0000	61,420.0000	(9.363)	0	0	0
13/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	9,496.0000	7,294.0000	(23.189)	0	0	0
13/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	105,235.0000	98,530.0000	(6.371)	0	0	0
13/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	20,149.0000	24,270.0000	20.453	0	0	0
13/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	901.0000	1,311.0000	45.505	0	0	0
13/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	24,239.0000	28,792.0000	18.784	0	0	0
13/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	81.0000	131.0000	61.728	0	0	0
13/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
13/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	28,721.0000	33,673.0000	17.242	0	0	0
13/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	3,453.0000	2,458.0000	(28.816)	0	0	0
13/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	19.0000	32.0000	68.421	0	0	0
13/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,355.0000	3,257.0000	38.301	0	0	0
13/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	125,000.0000	118,258.0000	(5.394)	0	0	0
13/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	12,164.0000	9,529.0000	(21.662)	0	0	0
13/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	50,733.0000	44,879.0000	(11.539)	0	0	0
13/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	7,282.0000	5,479.0000	(24.760)	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
13/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	145,282.0000	138,529.0000	(4.648)	0	0	0
13/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	35,623.0000	30,560.0000	(14.213)	0	0	0
13/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,309.0000	7,002.0000	31.889	0	0	0
13/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	23,121.0000	19,107.0000	(17.361)	0	0	0
13/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,457.0000	13,198.0000	26.212	0	0	0
13/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	86,080.0000	79,482.0000	(7.665)	0	0	0
13/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	41,365.0000	47,125.0000	13.925	0	0	0
13/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	294.0000	451.0000	53.401	0	0	0
13/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	22,143.0000	26,484.0000	19.604	0	0	0
13/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	10,771.0000	8,356.0000	(22.421)	0	0	0
13/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,261.0000	22,156.0000	21.330	0	0	0
13/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	13,677.0000	10,817.0000	(20.911)	0	0	0
13/10/2006	R203	2007/05/03			Bond Future	8.4120	8.3160	(1.141)	0.0000	0.0000	0
13/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	6,752.0000	5,406.0000	(19.935)	0	0	0
13/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	45,549.0000	50,736.0000	11.388	0	0	0
13/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	12,574.0000	10,413.0000	(17.186)	0	0	0
13/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	33,961.0000	38,482.0000	13.312	0	0	0
13/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	36,156.0000	40,821.0000	12.902	0	0	0
13/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	10,325.0000	8,458.0000	(18.082)	0	0	0
13/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	31,833.0000	36,205.0000	13.734	0	0	0
13/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	11,408.0000	9,397.0000	(17.628)	0	0	0
13/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	18,105.0000	15,310.0000	(15.438)	0	0	0
13/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	24,043.0000	27,780.0000	15.543	0	0	0
13/10/2006	R203	2007/08/02			Bond Future	8.3890	8.2930	(1.144)	0.0000	0.0000	0
13/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	10,246.0000	8,669.0000	(15.391)	0	0	0
13/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	37,111.0000	41,299.0000	11.285	0	0	0
13/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	50,009.0000	54,877.0000	9.734	0	0	0
13/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	15,381.0000	13,244.0000	(13.894)	0	0	0
13/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	39,134.0000	43,442.0000	11.008	0	0	0
13/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	41,209.0000	45,636.0000	10.743	0	0	0
13/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	14,226.0000	12,208.0000	(14.185)	0	0	0
13/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	16,604.0000	14,346.0000	(13.599)	0	0	0
13/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	29,586.0000	33,266.0000	12.438	0	0	0
13/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	22,202.0000	19,436.0000	(12.458)	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
13/10/2006	R204	2006/11/02			Bond Future	8.4310	8.3280	(1.222)	0.0000	0.0000	0
13/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	12,315.0000	17,032.0000	38.303	0	0	0
13/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,312.0000	31,776.0000	25.537	0	0	0
13/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	7,270.0000	4,388.0000	(39.642)	0	0	0
13/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	134,720.0000	127,122.0000	(5.640)	0	0	0
13/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,282.0000	1,147.0000	(49.737)	0	0	0
13/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	113,164.0000	105,566.0000	(6.714)	0	0	0
13/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	17,611.0000	12,431.0000	(29.413)	0	0	0
13/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	156,849.0000	149,250.0000	(4.845)	0	0	0
13/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,204.0000	6,623.0000	57.540	0	0	0
13/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	7.0000	17.0000	142.857	0	0	0
13/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	570.0000	238.0000	(58.246)	0	0	0
13/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	3,751.0000	2,034.0000	(45.774)	0	0	0
13/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,642.0000	25,524.0000	29.946	0	0	0
13/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	71,710.0000	64,122.0000	(10.582)	0	0	0
13/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	41,133.0000	48,399.0000	17.665	0	0	0
13/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	885.0000	1,627.0000	83.842	0	0	0
13/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	92,164.0000	84,566.0000	(8.244)	0	0	0
13/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	33,224.0000	26,368.0000	(20.636)	0	0	0
13/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	101.0000	220.0000	117.822	0	0	0
13/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	5,896.0000	3,437.0000	(41.706)	0	0	0
13/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	51,868.0000	44,388.0000	(14.421)	0	0	0
13/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	14,576.0000	19,716.0000	35.263	0	0	0
13/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	4,729.0000	2,660.0000	(43.751)	0	0	0
13/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	17,024.0000	22,554.0000	32.484	0	0	0
13/10/2006	R204	2007/02/01			Bond Future	8.4150	8.3130	(1.212)	0.0000	0.0000	0
13/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	20,203.0000	16,966.0000	(16.022)	0	0	0
13/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	26,351.0000	30,562.0000	15.980	0	0	0
13/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	30,596.0000	35,157.0000	14.907	0	0	0
13/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	17,282.0000	14,396.0000	(16.699)	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
13/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	560.0000	781.0000	39.464	0	0	0
13/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	73.0000	108.0000	47.945	0	0	0
13/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,486.0000	42,534.0000	13.466	0	0	0
13/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	15,956.0000	13,238.0000	(17.034)	0	0	0
13/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	91,153.0000	84,170.0000	(7.661)	0	0	0
13/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	13,558.0000	11,159.0000	(17.694)	0	0	0
13/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	72,472.0000	65,899.0000	(9.070)	0	0	0
13/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	32,826.0000	37,555.0000	14.406	0	0	0
13/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	132,000.0000	124,647.0000	(5.570)	0	0	0
13/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	213.0000	308.0000	44.601	0	0	0
13/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	111,099.0000	103,873.0000	(6.504)	0	0	0
13/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,436.0000	32,825.0000	15.435	0	0	0
13/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	9,018.0000	7,294.0000	(19.117)	0	0	0
13/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,826.0000	3,702.0000	30.998	0	0	0
13/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	50,285.0000	56,008.0000	11.381	0	0	0
13/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	41,095.0000	35,980.0000	(12.447)	0	0	0
13/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	153,662.0000	146,250.0000	(4.824)	0	0	0
13/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,308.0000	12,641.0000	22.633	0	0	0
13/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,322.0000	1,787.0000	35.174	0	0	0
13/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	5,498.0000	6,986.0000	27.064	0	0	0
13/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	29,348.0000	25,176.0000	(14.216)	0	0	0
13/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,262.0000	20,537.0000	18.972	0	0	0
13/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	55,467.0000	49,508.0000	(10.743)	0	0	0
13/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	18,696.0000	15,637.0000	(16.362)	0	0	0
13/10/2006	R204	2007/05/03			Bond Future	8.3960	8.2950	(1.203)	0.0000	0.0000	0
13/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	36,635.0000	40,713.0000	11.131	0	0	0
13/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	46,515.0000	51,202.0000	10.076	0	0	0
13/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	29,197.0000	25,977.0000	(11.029)	0	0	0
13/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	21,507.0000	18,898.0000	(12.131)	0	0	0
13/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	22,912.0000	20,183.0000	(11.911)	0	0	0
13/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	48,637.0000	53,441.0000	9.877	0	0	0
13/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	44,440.0000	49,008.0000	10.279	0	0	0
13/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	20,168.0000	17,675.0000	(12.361)	0	0	0
13/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	57,572.0000	62,820.0000	9.116	0	0	0
13/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	15,425.0000	13,375.0000	(13.290)	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
13/10/2006	R204	2007/08/02			Bond Future	8.3770	8.2760	(1.206)	0.0000	0.0000	0
13/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	43,199.0000	47,247.0000	9.371	0	0	0
13/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	34,504.0000	31,334.0000	(9.187)	0	0	0
13/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	50,779.0000	55,235.0000	8.775	0	0	0
13/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	28,167.0000	25,405.0000	(9.806)	0	0	0
13/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	52,775.0000	57,330.0000	8.631	0	0	0
13/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	54,809.0000	59,461.0000	8.488	0	0	0
13/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	26,725.0000	24,062.0000	(9.964)	0	0	0
13/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	25,339.0000	22,773.0000	(10.127)	0	0	0
13/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	20,322.0000	18,133.0000	(10.772)	0	0	0
13/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	63,310.0000	68,338.0000	7.942	0	0	0
13/10/2006	R207	2006/11/02			Bond Future	8.4070	8.3020	(1.249)	0.0000	0.0000	0
13/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	2,513.0000	1,088.0000	(56.705)	0	0	0
13/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	50,366.0000	42,625.0000	(15.369)	0	0	0
13/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	42,466.0000	50,208.0000	18.231	0	0	0
13/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	91,191.0000	83,391.0000	(8.553)	0	0	0
13/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	31,215.0000	24,001.0000	(23.111)	0	0	0
13/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	14,894.0000	9,624.0000	(35.383)	0	0	0
13/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	74.0000	17.0000	(77.027)	0	0	0
13/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	19,486.0000	26,224.0000	34.579	0	0	0
13/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	469.0000	1,055.0000	124.947	0	0	0
13/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	1,779.0000	717.0000	(59.696)	0	0	0
13/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	11,494.0000	16,937.0000	47.355	0	0	0
13/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	4,661.0000	2,304.0000	(50.569)	0	0	0
13/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	16,616.0000	22,990.0000	38.361	0	0	0
13/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	112,496.0000	104,696.0000	(6.934)	0	0	0
13/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	70,477.0000	62,680.0000	(11.063)	0	0	0
13/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	134,411.0000	126,611.0000	(5.803)	0	0	0
13/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	32.0000	91.0000	184.375	0	0	0
13/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	3,464.0000	1,605.0000	(53.666)	0	0	0
13/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,198.0000	5,727.0000	79.081	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
13/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
13/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	13,942.0000	19,883.0000	42.612	0	0	0
13/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	25,681.0000	32,942.0000	28.274	0	0	0
13/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	824.0000	286.0000	(65.291)	0	0	0
13/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	9,297.0000	14,188.0000	52.608	0	0	0
13/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	6,129.0000	3,220.0000	(47.463)	0	0	0
13/10/2006	R207	2007/02/01			Bond Future	8.3900	8.2860	(1.240)	0.0000	0.0000	0
13/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,249.0000	1,825.0000	46.117	0	0	0
13/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	110,154.0000	102,570.0000	(6.885)	0	0	0
13/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	69,744.0000	62,656.0000	(10.163)	0	0	0
13/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	21,524.0000	26,178.0000	21.622	0	0	0
13/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	9,343.0000	7,044.0000	(24.607)	0	0	0
13/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	153,941.0000	146,283.0000	(4.975)	0	0	0
13/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	431.0000	664.0000	54.060	0	0	0
13/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	51,678.0000	45,219.0000	(12.499)	0	0	0
13/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	89,405.0000	81,974.0000	(8.312)	0	0	0
13/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	13,512.0000	10,503.0000	(22.269)	0	0	0
13/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	31.0000	54.0000	74.194	0	0	0
13/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,700.0000	8,861.0000	32.254	0	0	0
13/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	7,150.0000	5,277.0000	(26.196)	0	0	0
13/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	126.0000	206.0000	63.492	0	0	0
13/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,105.0000	4,309.0000	38.776	0	0	0
13/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	131,706.0000	124,065.0000	(5.802)	0	0	0
13/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	12,714.0000	16,086.0000	26.522	0	0	0
13/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	3,383.0000	2,359.0000	(30.269)	0	0	0
13/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6.0000	12.0000	100.000	0	0	0
13/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	35,893.0000	30,390.0000	(15.332)	0	0	0
13/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	46,627.0000	53,266.0000	14.239	0	0	0
13/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	10,610.0000	8,084.0000	(23.808)	0	0	0
13/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	28,125.0000	33,491.0000	19.079	0	0	0
13/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	25,822.0000	30,959.0000	19.894	0	0	0
13/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	23,050.0000	18,759.0000	(18.616)	0	0	0
13/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	33,016.0000	38,807.0000	17.540	0	0	0
13/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	11,999.0000	9,234.0000	(23.044)	0	0	0
13/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	23,620.0000	28,519.0000	20.741	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
13/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	15,154.0000	11,894.0000	(21.512)	0	0	0
13/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	19,536.0000	23,939.0000	22.538	0	0	0
13/10/2006	R207	2007/05/03			Bond Future	8.3730	8.2700	(1.230)	0.0000	0.0000	0
13/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	37,005.0000	42,134.0000	13.860	0	0	0
13/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	51,625.0000	57,627.0000	11.626	0	0	0
13/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	13,651.0000	11,254.0000	(17.559)	0	0	0
13/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	7,554.0000	6,029.0000	(20.188)	0	0	0
13/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	39,291.0000	44,580.0000	13.461	0	0	0
13/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	12,439.0000	10,200.0000	(18.000)	0	0	0
13/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	11,308.0000	9,225.0000	(18.421)	0	0	0
13/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	41,641.0000	47,085.0000	13.074	0	0	0
13/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	28,552.0000	33,000.0000	15.579	0	0	0
13/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	19,385.0000	16,305.0000	(15.889)	0	0	0
13/10/2006	R207	2007/08/02			Bond Future	8.3560	8.2530	(1.233)	0.0000	0.0000	0
13/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	17,297.0000	14,793.0000	(14.476)	0	0	0
13/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	46,064.0000	51,289.0000	11.343	0	0	0
13/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	14,816.0000	12,581.0000	(15.085)	0	0	0
13/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	41,634.0000	46,591.0000	11.906	0	0	0
13/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	55,525.0000	61,242.0000	10.296	0	0	0
13/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	10,673.0000	8,928.0000	(16.350)	0	0	0
13/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	43,822.0000	48,915.0000	11.622	0	0	0
13/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	16,021.0000	13,653.0000	(14.781)	0	0	0
13/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	33,451.0000	37,836.0000	13.109	0	0	0
13/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	23,156.0000	20,080.0000	(13.284)	0	0	0
13/10/2006	TRTI	2006/11/02			Index Future	235.1800	236.3220	0.486	0.0000	0.0000	500

**Grand Total:** **2,916**