



# Derivatives High/Low Report

High/Low for 23/10/2006

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
23/10/2006	CRDI 2006/11/02			Index Future	103.0260	102.7980	(0.221)	0.0000	0.0000	10
23/10/2006	GOVI 2006/11/02			jGovi	238.6010	237.8860	(0.300)	0.0000	0.0000	672
23/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	86,010.0000	78,860.0000	(8.313)	0	0	0
23/10/2006	GOVI 2007/02/01			jGovi	243.5245	242.7950	(0.300)	0.0000	0.0000	0
23/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	135,289.0000	128,011.0000	(5.380)	0	0	0
23/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	44.0000	61.0000	38.636	0	0	0
23/10/2006	GOVI 2007/05/03			jGovi	248.9270	248.1785	(0.301)	0.0000	0.0000	0
23/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	546.0000	689.0000	26.190	0	0	0
23/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	139,816.0000	132,474.0000	(5.251)	0	0	0
23/10/2006	GOVI 2007/08/02			jGovi	254.8000	254.0720	(0.286)	0.0000	0.0000	0
23/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	144,647.0000	137,675.0000	(4.820)	0	0	0
23/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	1,647.0000	1,955.0000	18.701	0	0	0
23/10/2006	J153 2010/08/31			jSwap	8.9920	9.0970	1.168	0.0000	0.0000	0
23/10/2006	J157 2015/09/15			jSwap	8.7480	8.8520	1.189	0.0000	0.0000	0
23/10/2006	J186 2026/12/21			jSwap	8.3100	8.4440	1.613	0.0000	0.0000	0
23/10/2006	J194 2008/02/28			jSwap	9.1090	9.1690	0.659	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
23/10/2006	J201	2014/12/22			jSwap	8.7240	8.8230	1.135	0.0000	0.0000	0
23/10/2006	J203	2017/09/15			jSwap	8.6760	8.7780	1.176	0.0000	0.0000	0
23/10/2006	J204	2018/12/21			jSwap	8.5940	8.6930	1.152	0.0000	0.0000	0
23/10/2006	J207	2020/01/15			jSwap	8.5760	8.6790	1.201	0.0000	0.0000	0
23/10/2006	JBAR	2005/12/21			jBar	8.7040	8.7180	0.161	0.0000	0.0000	0
23/10/2006	JFRA	2006/11/02			jFra	8.8040	8.8080	0.045	0.0000	0.0000	0
23/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,401.0000	4,412.0000	0.250	0	0	0
23/10/2006	JFRA	2007/02/01			jFra	9.1090	9.1590	0.549	0.0000	0.0000	0
23/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	15.0000	12.0000	(20.000)	0	0	0
23/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,938.0000	4,056.0000	2.996	0	0	0
23/10/2006	JFRA	2007/05/03			jFra	9.2840	9.3840	1.077	0.0000	0.0000	0
23/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	61.0000	47.0000	(22.951)	0	0	0
23/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,408.0000	4,637.0000	5.195	0	0	0
23/10/2006	JFRA	2007/08/02			jFra	9.2740	9.3730	1.068	0.0000	0.0000	0
23/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,465.0000	4,681.0000	4.838	0	0	0
23/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	142.0000	118.0000	(16.901)	0	0	0
23/10/2006	JFRA	2007/11/01			jFra	9.2570	9.3430	0.929	0.0000	0.0000	0
23/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	235.0000	206.0000	(12.340)	0	0	0
23/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,838.0000	5,033.0000	4.031	0	0	0
23/10/2006	JFRA	2008/02/07			jFra	9.1430	9.2550	1.225	0.0000	0.0000	0
23/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,770.0000	24,839.0000	0.279	0	0	0
23/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,755.0000	20,553.0000	(0.973)	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
23/10/2006	JN02	2006/11/02			jNote	9.1090	9.1920	0.911	0.0000	0.0000	0
23/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,850.0000	35,335.0000	4.387	0	0	0
23/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/10/2006	JN02	2007/02/01			jNote	9.1320	9.2330	1.106	0.0000	0.0000	0
23/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,478.0000	8,490.0000	(10.424)	0	0	0
23/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	11,877.0000	12,723.0000	7.123	0	0	0
23/10/2006	JN02	2007/05/03			jNote	9.0990	9.2140	1.264	0.0000	0.0000	0
23/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,015.0000	14,802.0000	(7.574)	0	0	0
23/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	13,265.0000	14,145.0000	6.634	0	0	0
23/10/2006	JN02	2007/08/02			jNote	9.0340	9.1570	1.362	0.0000	0.0000	0
23/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	15,792.0000	16,744.0000	6.028	0	0	0
23/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,727.0000	18,437.0000	(6.539)	0	0	0
23/10/2006	JN05	2006/11/02			jNote	8.8530	8.9610	1.220	0.0000	0.0000	0
23/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	64,075.0000	68,227.0000	6.480	0	0	0
23/10/2006	JN05	2007/02/01			jNote	8.8410	8.9540	1.278	0.0000	0.0000	0
23/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	4,482.0000	5,687.0000	26.885	0	0	0
23/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	20,832.0000	17,488.0000	(16.052)	0	0	0
23/10/2006	JN05	2007/05/03			jNote	8.8060	8.9210	1.306	0.0000	0.0000	0
23/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	7,502.0000	8,930.0000	19.035	0	0	0
23/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	25,263.0000	22,055.0000	(12.698)	0	0	0
23/10/2006	JN05	2007/08/02			jNote	8.7600	8.8730	1.290	0.0000	0.0000	0
23/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	29,334.0000	26,234.0000	(10.568)	0	0	0
23/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	9,707.0000	11,176.0000	15.133	0	0	0
23/10/2006	JN10	2006/11/02			jNote	8.6270	8.7310	1.206	0.0000	0.0000	0
23/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	91,152.0000	97,603.0000	7.077	0	0	0
23/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2006	JN10	2007/02/01			jNote	8.6120	8.7190	1.242	0.0000	0.0000	0
23/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	28,170.0000	22,331.0000	(20.728)	0	0	0
23/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	2,471.0000	3,806.0000	54.027	0	0	0
23/10/2006	JN10	2007/05/03			jNote	8.5830	8.6920	1.270	0.0000	0.0000	0
23/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	4,889.0000	6,643.0000	35.876	0	0	0
23/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	32,544.0000	26,971.0000	(17.125)	0	0	0
23/10/2006	JN10	2007/08/02			jNote	8.5460	8.6550	1.275	0.0000	0.0000	0
23/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	6,734.0000	8,638.0000	28.274	0	0	0
23/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	36,896.0000	31,449.0000	(14.763)	0	0	0
23/10/2006	JROD	2006/10/31			jRod	7.7310	7.7280	(0.039)	0.0000	0.0000	0
23/10/2006	JROD	2006/11/30			jRod	8.0190	8.0070	(0.150)	0.0000	0.0000	0
23/10/2006	JROD	2006/12/29			jRod	8.4070	8.3970	(0.119)	0.0000	0.0000	0
23/10/2006	JROD	2007/01/31			jRod	8.2590	8.2560	(0.036)	0.0000	0.0000	0
23/10/2006	JROD	2007/02/28			jRod	8.4880	8.4830	(0.059)	0.0000	0.0000	0
23/10/2006	JROD	2007/03/30			jRod	8.7200	8.7110	(0.103)	0.0000	0.0000	0
23/10/2006	JROD	2007/04/30			jRod	8.5190	8.5100	(0.106)	0.0000	0.0000	0
23/10/2006	JROD	2007/05/31			jRod	8.7050	8.6930	(0.138)	0.0000	0.0000	0
23/10/2006	OTHI	2006/11/02			Index Future	236.6050	236.0730	(0.225)	0.0000	0.0000	15
23/10/2006	R153	2006/11/02			Bond Future	8.5820	8.6750	1.084	8.6900	8.6900	503
23/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	4,236.0000	5,826.0000	37.535	0	0	0
23/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,123.0000	1,487.0000	(52.386)	0	0	0
23/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	28.0000	2.0000	(92.857)	0	0	0
23/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,406.0000	41,632.0000	8.400	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
23/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	20,486.0000	23,686.0000	15.620	0	0	0
23/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	402.0000	86.0000	(78.607)	0	0	0
23/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,389.0000	32,615.0000	10.977	0	0	0
23/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,775.0000	681.0000	(61.634)	0	0	0
23/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,240.0000	7,107.0000	35.630	0	0	0
23/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	6,375.0000	8,508.0000	33.459	0	0	0
23/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	14,691.0000	11,543.0000	(21.428)	0	0	0
23/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,706.0000	59,933.0000	5.691	0	0	0
23/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,386.0000	1,026.0000	(56.999)	0	0	0
23/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	280.0000	358.0000	27.857	0	0	0
23/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,511.0000	50,738.0000	6.792	0	0	0
23/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,331.0000	4,717.0000	(35.657)	0	0	0
23/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,511.0000	2,123.0000	40.503	0	0	0
23/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,016.0000	14,926.0000	24.218	0	0	101
23/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,991.0000	69,218.0000	4.890	0	0	0
23/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	34.0000	34.0000	-	0	0	0
23/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,367.0000	78,594.0000	4.282	0	0	0
23/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,955.0000	19,728.0000	(14.058)	0	0	0
23/10/2006	R153	2007/02/01			Bond Future	8.5600	8.6420	0.958	0.0000	0.0000	0
23/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	11,264.0000	12,579.0000	11.674	0	0	0
23/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,302.0000	7,944.0000	(14.599)	0	0	0
23/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	10,466.0000	11,711.0000	11.896	0	0	0
23/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,139.0000	8,711.0000	(14.084)	0	0	0
23/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,876.0000	12,181.0000	(12.215)	0	0	0
23/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,693.0000	8,672.0000	12.726	0	0	0
23/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	12,100.0000	13,487.0000	11.463	0	0	0
23/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,126.0000	5,819.0000	13.519	0	0	0
23/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	19,380.0000	17,399.0000	(10.222)	0	0	0
23/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,639.0000	23,651.0000	9.298	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
23/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	317.0000	215.0000	(32.177)	0	0	0
23/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,541.0000	1,157.0000	(24.919)	0	0	0
23/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	124.0000	79.0000	(36.290)	0	0	0
23/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	734.0000	525.0000	(28.474)	0	0	0
23/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,031.0000	38,496.0000	6.841	0	0	0
23/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	52,554.0000	55,184.0000	5.004	0	0	0
23/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,707.0000	4,708.0000	(17.505)	0	0	0
23/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,389.0000	30,679.0000	8.067	0	0	0
23/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,500.0000	7,213.0000	(15.141)	0	0	0
23/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	15,888.0000	17,563.0000	10.543	0	0	0
23/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	44,141.0000	46,714.0000	5.829	0	0	0
23/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,162.0000	2,501.0000	(20.904)	0	0	0
23/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,367.0000	3,838.0000	13.989	0	0	0
23/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	25,618.0000	23,415.0000	(8.599)	0	0	0
23/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,160.0000	63,817.0000	4.344	0	0	0
23/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	43.0000	26.0000	(39.535)	0	0	0
23/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,897.0000	72,565.0000	3.817	0	0	0
23/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
23/10/2006	R153	2007/05/03			Bond Future	8.5150	8.5980	0.975	0.0000	0.0000	0
23/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	11,255.0000	12,275.0000	9.063	0	0	0
23/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	16,901.0000	15,383.0000	(8.982)	0	0	0
23/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	13,705.0000	12,363.0000	(9.792)	0	0	0
23/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	14,164.0000	15,360.0000	8.444	0	0	0
23/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	17,763.0000	16,202.0000	(8.788)	0	0	0
23/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	18,649.0000	17,046.0000	(8.596)	0	0	0
23/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	9,966.0000	10,901.0000	9.382	0	0	0
23/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	10,597.0000	11,574.0000	9.220	0	0	0
23/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,431.0000	20,665.0000	(7.873)	0	0	0
23/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	7,707.0000	8,478.0000	10.004	0	0	0
23/10/2006	R153	2007/08/02			Bond Future	8.4620	8.5440	0.969	0.0000	0.0000	0
23/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	20,785.0000	19,390.0000	(6.712)	0	0	0
23/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	16,700.0000	17,761.0000	6.353	0	0	0
23/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	17,783.0000	16,509.0000	(7.164)	0	0	0
23/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	14,025.0000	14,965.0000	6.702	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
23/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	12,805.0000	13,685.0000	6.872	0	0	0
23/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	13,405.0000	14,315.0000	6.789	0	0	0
23/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	22,390.0000	20,936.0000	(6.494)	0	0	0
23/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	21,579.0000	20,154.0000	(6.604)	0	0	0
23/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	25,799.0000	24,230.0000	(6.082)	0	0	0
23/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	10,591.0000	11,357.0000	7.233	0	0	0
23/10/2006	R157	2006/11/02			Bond Future	8.4600	8.5400	0.946	0.0000	0.0000	6
23/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
23/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
23/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	13,941.0000	9,197.0000	(34.029)	0	0	0
23/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	53,839.0000	59,717.0000	10.918	0	0	171
23/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	73,791.0000	67,906.0000	(7.975)	0	0	0
23/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	3,666.0000	4,806.0000	31.097	0	0	0
23/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	93,536.0000	99,421.0000	6.292	0	0	0
23/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,598.0000	50,707.0000	(10.408)	0	0	0
23/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	90,682.0000	84,797.0000	(6.490)	0	0	0
23/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	206.0000	209.0000	1.456	0	0	0
23/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	39,244.0000	33,363.0000	(14.986)	0	0	0
23/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	113,969.0000	119,854.0000	5.164	0	0	0
23/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	134,800.0000	140,685.0000	4.366	0	0	0
23/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,153.0000	745.0000	(65.397)	0	0	0
23/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	73,493.0000	79,378.0000	8.008	0	0	0
23/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	9,240.0000	5,351.0000	(42.089)	0	0	0
23/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	2,720.0000	3,530.0000	29.779	0	0	20
23/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,293.0000	8,289.0000	31.718	0	0	100
23/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	22,576.0000	17,044.0000	(24.504)	0	0	0
23/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	16,638.0000	11,563.0000	(30.502)	0	0	20
23/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	224.0000	33.0000	(85.268)	0	0	0
23/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,413.0000	1,766.0000	24.982	0	0	0
23/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	34,767.0000	40,461.0000	16.378	0	0	0
23/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	17,773.0000	22,249.0000	25.184	0	0	0
23/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	8,020.0000	10,517.0000	31.135	0	0	0
23/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	11,467.0000	7,120.0000	(37.909)	0	0	0
23/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	4,849.0000	6,387.0000	31.718	0	0	0
23/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	7,282.0000	3,894.0000	(46.526)	0	0	0
23/10/2006	R157	2007/02/01			Bond Future	8.4440	8.5120	0.805	0.0000	0.0000	0
23/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	56,168.0000	60,098.0000	6.997	0	0	0
23/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,803.0000	15,248.0000	10.469	0	0	0
23/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	20,654.0000	22,678.0000	9.800	0	0	0
23/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	35,632.0000	32,183.0000	(9.680)	0	0	0
23/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	24,686.0000	21,816.0000	(11.626)	0	0	0
23/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	72,950.0000	77,289.0000	5.948	0	0	0
23/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	28,837.0000	25,724.0000	(10.795)	0	0	0
23/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,814.0000	13,600.0000	(14.000)	0	0	0
23/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	4,778.0000	3,813.0000	(20.197)	0	0	0
23/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	47,275.0000	50,863.0000	7.590	0	0	0
23/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	9,256.0000	7,701.0000	(16.800)	0	0	0
23/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	110,457.0000	115,218.0000	4.310	0	0	0
23/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	17,647.0000	19,427.0000	10.087	0	0	0
23/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,384.0000	1,828.0000	(23.322)	0	0	0
23/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	441.0000	308.0000	(30.159)	0	0	0
23/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	3,434.0000	3,808.0000	10.891	0	0	150
23/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	29,913.0000	32,593.0000	8.959	0	0	0
23/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,079.0000	792.0000	(26.599)	0	0	0
23/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	91,185.0000	95,792.0000	5.052	0	0	0
23/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	7,218.0000	5,913.0000	(18.080)	0	0	250
23/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,325.0000	58,077.0000	(6.816)	0	0	0
23/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	80,051.0000	75,531.0000	(5.646)	0	0	0
23/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	41,827.0000	45,166.0000	7.983	0	0	0
23/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,378.0000	2,633.0000	10.723	0	0	0
23/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,388.0000	44,479.0000	(8.078)	0	0	0
23/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	92,194.0000	87,554.0000	(5.033)	0	0	0
23/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,089.0000	10,073.0000	10.826	0	0	0
23/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,762.0000	4,172.0000	10.898	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
23/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,048.0000	72,565.0000	(5.818)	0	0	0
23/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,876.0000	6,522.0000	10.994	0	0	0
23/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,030.0000	27,800.0000	(10.409)	0	0	0
23/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	26,722.0000	23,728.0000	(11.204)	0	0	0
23/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	16,280.0000	17,944.0000	10.221	0	0	0
23/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	19,104.0000	21,004.0000	9.946	0	0	0
23/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	20,876.0000	18,262.0000	(12.522)	0	0	150
23/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	24,056.0000	26,336.0000	9.478	0	0	0
23/10/2006	R157	2007/05/03			Bond Future	8.4170	8.4850	0.808	0.0000	0.0000	0
23/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	43,706.0000	40,518.0000	(7.294)	0	0	0
23/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	14,503.0000	15,727.0000	8.440	0	0	0
23/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	20,487.0000	22,086.0000	7.805	0	0	0
23/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	54,790.0000	51,227.0000	(6.503)	0	0	0
23/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	19,166.0000	20,687.0000	7.936	0	0	0
23/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	21,872.0000	23,552.0000	7.681	0	0	0
23/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	41,641.0000	38,533.0000	(7.464)	0	0	0
23/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	45,824.0000	42,557.0000	(7.129)	0	0	0
23/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	33,923.0000	31,150.0000	(8.174)	0	0	0
23/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	28,083.0000	30,097.0000	7.172	0	0	0
23/10/2006	R157	2007/08/02			Bond Future	8.3870	8.4540	0.799	0.0000	0.0000	0
23/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	20,624.0000	21,947.0000	6.415	0	0	0
23/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	62,002.0000	58,714.0000	(5.303)	0	0	0
23/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	12,150.0000	13,526.0000	11.325	0	0	0
23/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	51,632.0000	48,639.0000	(5.797)	0	0	0
23/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	40,224.0000	36,990.0000	(8.040)	0	0	0
23/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	26,912.0000	28,530.0000	6.012	0	0	0
23/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	49,673.0000	46,742.0000	(5.901)	0	0	0
23/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	28,321.0000	30,001.0000	5.932	0	0	0
23/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	42,248.0000	39,573.0000	(6.332)	0	0	0
23/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	34,485.0000	36,420.0000	5.611	0	0	0
23/10/2006	R186	2006/11/02			Bond Future	8.1590	8.2340	0.919	0.0000	0.0000	29
23/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	6,785.0000	8,932.0000	31.643	0	0	0
23/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	17,191.0000	10,752.0000	(37.456)	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
23/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	21,102.0000	14,063.0000	(33.357)	0	0	0
23/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	9,004.0000	11,852.0000	31.630	0	0	0
23/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	216,006.0000	224,592.0000	3.975	0	0	0
23/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	5,037.0000	6,584.0000	30.713	0	0	0
23/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	13,709.0000	7,971.0000	(41.856)	0	0	0
23/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
23/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	48,916.0000	57,145.0000	16.823	0	0	0
23/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	13.0000	1.0000	(92.308)	0	0	0
23/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	91,229.0000	82,639.0000	(9.416)	0	0	0
23/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	145,268.0000	153,854.0000	5.910	0	0	0
23/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,265.0000	1,507.0000	19.130	0	0	0
23/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	79,589.0000	88,162.0000	10.772	0	0	0
23/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	39,570.0000	31,226.0000	(21.087)	0	0	0
23/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	111,818.0000	120,404.0000	7.679	0	0	0
23/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	179,978.0000	188,564.0000	4.771	0	0	0
23/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	427.0000	70.0000	(83.607)	0	0	0
23/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	138.0000	125.0000	(9.420)	0	0	0
23/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,197.0000	1,613.0000	(61.568)	0	0	0
23/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	22,708.0000	28,710.0000	26.431	0	0	0
23/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	65,367.0000	56,769.0000	(13.153)	0	0	0
23/10/2006	R186	2007/02/01			Bond Future	8.1390	8.2160	0.946	0.0000	0.0000	0
23/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	41,232.0000	45,936.0000	11.409	0	0	0
23/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	29,580.0000	33,270.0000	12.475	0	0	0
23/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	36,547.0000	31,453.0000	(13.938)	0	0	0
23/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	25,129.0000	21,049.0000	(16.236)	0	0	0
23/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	212,283.0000	221,010.0000	4.111	0	0	0
23/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	143.0000	85.0000	(40.559)	0	0	0
23/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,711.0000	7,703.0000	14.782	0	0	0
23/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	58,043.0000	51,646.0000	(11.021)	0	0	0
23/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	24,929.0000	28,146.0000	12.905	0	0	0
23/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	99,695.0000	91,902.0000	(7.817)	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
23/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	43,187.0000	37,620.0000	(12.890)	0	0	0
23/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	14,238.0000	11,444.0000	(19.624)	0	0	0
23/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	17,678.0000	20,066.0000	13.508	0	0	0
23/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	60,122.0000	66,112.0000	9.963	0	0	0
23/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	27,112.0000	30,562.0000	12.725	0	0	0
23/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,312.0000	898.0000	(31.555)	0	0	0
23/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	143,279.0000	151,649.0000	5.842	0	0	0
23/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	111,992.0000	119,890.0000	7.052	0	0	0
23/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	176,872.0000	185,490.0000	4.872	0	0	0
23/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	83,743.0000	90,872.0000	8.513	0	0	0
23/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	6,986.0000	5,331.0000	(23.690)	0	0	0
23/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	465.0000	299.0000	(35.699)	0	0	0
23/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	39,744.0000	34,410.0000	(13.421)	0	0	0
23/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,225.0000	2,339.0000	(27.473)	0	0	0
23/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	78,085.0000	70,869.0000	(9.241)	0	0	0
23/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,950.0000	12,518.0000	14.320	0	0	0
23/10/2006	R186	2007/05/03			Bond Future	8.1160	8.1930	0.949	0.0000	0.0000	0
23/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	68,791.0000	62,947.0000	(8.495)	0	0	0
23/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	31,487.0000	34,400.0000	9.251	0	0	0
23/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	27,385.0000	30,008.0000	9.578	0	0	0
23/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	56,236.0000	51,010.0000	(9.293)	0	0	0
23/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	72,120.0000	66,130.0000	(8.306)	0	0	0
23/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	41,059.0000	44,589.0000	8.597	0	0	0
23/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	29,382.0000	32,148.0000	9.414	0	0	0
23/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	75,521.0000	69,388.0000	(8.121)	0	0	0
23/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	20,427.0000	22,519.0000	10.241	0	0	0
23/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	89,780.0000	83,114.0000	(7.425)	0	0	0
23/10/2006	R186	2007/08/02			Bond Future	8.0930	8.1700	0.951	0.0000	0.0000	0
23/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	48,821.0000	52,362.0000	7.253	0	0	0
23/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	66,516.0000	61,330.0000	(7.797)	0	0	0
23/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	85,242.0000	79,292.0000	(6.980)	0	0	0
23/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	34,794.0000	37,571.0000	7.981	0	0	0
23/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	39,075.0000	42,098.0000	7.736	0	0	0
23/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	98,865.0000	92,452.0000	(6.487)	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
23/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	81,971.0000	76,142.0000	(7.111)	0	0	0
23/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	36,887.0000	39,785.0000	7.856	0	0	0
23/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	78,757.0000	73,053.0000	(7.243)	0	0	0
23/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	27,327.0000	29,641.0000	8.468	0	0	0
23/10/2006	R194	2006/11/02			Bond Future	8.9190	9.0020	0.931	0.0000	0.0000	0
23/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,775.0000	21,792.0000	4.895	0	0	0
23/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,115.0000	28,133.0000	3.754	0	0	0
23/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	83.0000	17.0000	(79.518)	0	0	0
23/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	131.0000	31.0000	(76.336)	0	0	0
23/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,243.0000	6,194.0000	18.138	0	0	0
23/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,673.0000	5,591.0000	19.645	0	0	0
23/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,488.0000	15,506.0000	7.027	0	0	0
23/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,938.0000	24,956.0000	4.253	0	0	0
23/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,365.0000	12,383.0000	8.957	0	0	0
23/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
23/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,625.0000	18,642.0000	5.770	0	0	0
23/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,261.0000	9,274.0000	12.262	0	0	0
23/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	198.0000	55.0000	(72.222)	0	0	0
23/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,123.0000	4,998.0000	21.222	0	0	0
23/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,729.0000	37,747.0000	2.772	0	0	0
23/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,306.0000	31,324.0000	3.359	0	0	0
23/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,511.0000	34,528.0000	3.035	0	0	0
23/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2007/02/01			Bond Future	8.9420	9.0430	1.130	0.0000	0.0000	0
23/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,279.0000	1,877.0000	(17.639)	0	0	0
23/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	17.0000	10.0000	(41.176)	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
23/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	980.0000	757.0000	(22.755)	0	0	0
23/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,206.0000	5,813.0000	11.660	0	0	0
23/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
23/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,709.0000	1,377.0000	(19.427)	0	0	0
23/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	223.0000	153.0000	(31.390)	0	0	0
23/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,250.0000	13,190.0000	7.673	0	0	0
23/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,144.0000	6,822.0000	11.035	0	0	0
23/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,180.0000	18,172.0000	5.774	0	0	0
23/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,289.0000	23,296.0000	4.518	0	0	0
23/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,937.0000	8,723.0000	9.903	0	0	0
23/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	44.0000	27.0000	(38.636)	0	0	0
23/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,916.0000	5,500.0000	11.880	0	0	0
23/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,680.0000	15,654.0000	6.635	0	0	0
23/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,469.0000	28,478.0000	3.673	0	0	0
23/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	103.0000	67.0000	(34.951)	0	0	0
23/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,989.0000	10,864.0000	8.760	0	0	0
23/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,722.0000	20,724.0000	5.081	0	0	0
23/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	501.0000	368.0000	(26.547)	0	0	0
23/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
23/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,076.0000	31,085.0000	3.355	0	0	0
23/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,492.0000	2,067.0000	(17.055)	0	0	0
23/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,715.0000	2,267.0000	(16.501)	0	0	0
23/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,873.0000	25,881.0000	4.053	0	0	0
23/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,638.0000	5,199.0000	12.096	0	0	0
23/10/2006	R194	2007/05/03			Bond Future	8.9050	9.0150	1.235	0.0000	0.0000	0
23/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,166.0000	4,692.0000	(9.175)	0	0	0
23/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	4,430.0000	4,809.0000	8.555	0	0	0
23/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	5,419.0000	5,853.0000	8.009	0	0	0
23/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,238.0000	5,710.0000	(8.464)	0	0	0
23/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	4,618.0000	5,007.0000	8.424	0	0	0
23/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,216.0000	3,798.0000	(9.915)	0	0	0
23/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,967.0000	4,504.0000	(9.322)	0	0	0
23/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,248.0000	4,615.0000	8.639	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
23/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	3,568.0000	3,892.0000	9.081	0	0	0
23/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,371.0000	4,886.0000	(9.030)	0	0	0
23/10/2006	R194	2007/08/02			Bond Future	8.8360	8.9540	1.335	0.0000	0.0000	0
23/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,527.0000	6,159.0000	(5.638)	0	0	0
23/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,385.0000	6,021.0000	(5.701)	0	0	0
23/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,364.0000	5,637.0000	5.089	0	0	0
23/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	5,493.0000	5,771.0000	5.061	0	0	0
23/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,244.0000	5,885.0000	(5.750)	0	0	0
23/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	5,624.0000	5,907.0000	5.032	0	0	0
23/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,117.0000	6,730.0000	(5.438)	0	0	0
23/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,169.0000	6,471.0000	4.895	0	0	0
23/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	4,868.0000	5,123.0000	5.238	0	0	0
23/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,701.0000	5,360.0000	(5.981)	0	0	0
23/10/2006	R201	2006/11/02			Bond Future	8.4500	8.5150	0.769	0.0000	0.0000	26
23/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	89,666.0000	93,464.0000	4.236	0	0	0
23/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	106,129.0000	109,927.0000	3.579	0	0	0
23/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,680.0000	16,374.0000	19.693	0	0	0
23/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	45,519.0000	41,715.0000	(8.357)	0	0	0
23/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
23/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,878.0000	774.0000	(58.786)	0	0	0
23/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	73,508.0000	77,306.0000	5.167	0	0	0
23/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	215.0000	42.0000	(80.465)	0	0	0
23/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
23/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	31,722.0000	27,902.0000	(12.042)	0	0	0
23/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	151.0000	129.0000	(14.570)	0	0	0
23/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	42,091.0000	45,881.0000	9.004	0	0	0
23/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	7,701.0000	4,939.0000	(35.865)	0	0	0
23/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	57,649.0000	61,447.0000	6.588	0	0	0
23/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,778.0000	5,814.0000	21.683	0	0	0
23/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	27,016.0000	30,642.0000	13.422	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
23/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	3,668.0000	4,427.0000	20.692	0	0	0
23/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,426.0000	14,737.0000	(20.021)	0	0	0
23/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	9,503.0000	6,464.0000	(31.979)	0	0	0
23/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,047.0000	1,156.0000	10.411	0	0	0
23/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	13,668.0000	10,213.0000	(25.278)	0	0	0
23/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	2,039.0000	2,382.0000	16.822	0	0	0
23/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	11,499.0000	8,228.0000	(28.446)	0	0	0
23/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	2,762.0000	3,289.0000	19.080	0	0	0
23/10/2006	R201	2007/02/01			Bond Future	8.4300	8.4980	0.807	0.0000	0.0000	0
23/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	86,749.0000	90,540.0000	4.370	0	0	0
23/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	15,548.0000	17,134.0000	10.201	0	0	0
23/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,553.0000	17,248.0000	(11.788)	0	0	0
23/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,195.0000	4,678.0000	11.514	0	0	0
23/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,877.0000	46,468.0000	(6.835)	0	0	0
23/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	810.0000	590.0000	(27.160)	0	0	0
23/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	102,593.0000	106,445.0000	3.755	0	0	0
23/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	71,472.0000	75,143.0000	5.136	0	0	0
23/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	324.0000	225.0000	(30.556)	0	0	0
23/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	57,004.0000	60,462.0000	6.066	0	0	0
23/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	12,483.0000	10,709.0000	(14.211)	0	0	0
23/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,821.0000	1,388.0000	(23.778)	0	0	0
23/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	12,120.0000	13,414.0000	10.677	0	0	0
23/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,601.0000	7,350.0000	11.347	0	0	0
23/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,641.0000	22,044.0000	(10.539)	0	0	0
23/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	116.0000	76.0000	(34.483)	0	0	0
23/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	22,876.0000	24,994.0000	9.259	0	0	0
23/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,211.0000	5,976.0000	(17.127)	0	0	0
23/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	38,639.0000	35,497.0000	(8.132)	0	0	0
23/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	32,265.0000	34,921.0000	8.232	0	0	0
23/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,704.0000	2,942.0000	(20.572)	0	0	0
23/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	43,686.0000	46,816.0000	7.165	0	0	0
23/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,190.0000	11,308.0000	10.972	0	0	0
23/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	28,338.0000	25,564.0000	(9.789)	0	0	0
23/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	13,188.0000	14,577.0000	10.532	0	0	0
23/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	14,330.0000	15,816.0000	10.370	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
23/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,185.0000	18,779.0000	(11.357)	0	0	0
23/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,881.0000	20,378.0000	(10.939)	0	0	0
23/10/2006	R201	2007/05/03			Bond Future	8.4040	8.4720	0.809	0.0000	0.0000	0
23/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	11,748.0000	12,716.0000	8.240	0	0	0
23/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	44,522.0000	41,681.0000	(6.381)	0	0	0
23/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	27,868.0000	25,641.0000	(7.991)	0	0	0
23/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	22,496.0000	24,078.0000	7.032	0	0	0
23/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	34,039.0000	31,552.0000	(7.306)	0	0	0
23/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	17,592.0000	18,913.0000	7.509	0	0	0
23/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	35,688.0000	33,138.0000	(7.145)	0	0	0
23/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	16,496.0000	17,755.0000	7.632	0	0	0
23/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	37,377.0000	34,767.0000	(6.983)	0	0	0
23/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	15,450.0000	16,648.0000	7.754	0	0	0
23/10/2006	R201	2007/08/02			Bond Future	8.3780	8.4450	0.800	0.0000	0.0000	0
23/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	15,631.0000	16,666.0000	6.621	0	0	0
23/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	49,060.0000	46,426.0000	(5.369)	0	0	0
23/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	33,212.0000	31,073.0000	(6.440)	0	0	0
23/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	26,543.0000	28,074.0000	5.768	0	0	0
23/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	40,731.0000	38,335.0000	(5.882)	0	0	0
23/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	20,568.0000	21,842.0000	6.194	0	0	0
23/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	39,160.0000	36,815.0000	(5.988)	0	0	0
23/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	21,678.0000	23,002.0000	6.108	0	0	0
23/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	19,500.0000	20,725.0000	6.282	0	0	0
23/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	42,335.0000	39,889.0000	(5.778)	0	0	0
23/10/2006	R203	2006/11/02			Bond Future	8.3750	8.4350	0.716	0.0000	0.0000	0
23/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	13,489.0000	9,708.0000	(28.030)	0	0	0
23/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,115.0000	826.0000	(60.946)	0	0	0
23/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	25,929.0000	21,753.0000	(16.106)	0	0	0
23/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	135.0000	147.0000	8.889	0	0	0
23/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	26,851.0000	30,925.0000	15.173	0	0	0
23/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	10,917.0000	13,816.0000	26.555	0	0	0
23/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	1,338.0000	1,746.0000	30.493	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
23/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	133.0000	19.0000	(85.714)	0	0	0
23/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	19,474.0000	15,391.0000	(20.966)	0	0	0
23/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,104.0000	2,784.0000	32.319	0	0	0
23/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	83,078.0000	87,266.0000	5.041	0	0	0
23/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	10,803.0000	7,295.0000	(32.472)	0	0	0
23/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	45,064.0000	49,250.0000	9.289	0	0	0
23/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	813.0000	1,033.0000	27.060	0	0	0
23/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	16,398.0000	12,430.0000	(24.198)	0	0	0
23/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	102,774.0000	106,962.0000	4.075	0	0	0
23/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	63,845.0000	68,033.0000	6.560	0	0	0
23/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	470.0000	575.0000	22.340	0	0	0
23/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	143,603.0000	147,791.0000	2.916	0	0	0
23/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	122,944.0000	127,133.0000	3.407	0	0	0
23/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R203	2007/02/01			Bond Future	8.3590	8.4210	0.742	0.0000	0.0000	0
23/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	31,335.0000	34,379.0000	9.714	0	0	0
23/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,116.0000	4,889.0000	(20.062)	0	0	0
23/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	8,432.0000	9,704.0000	15.085	0	0	0
23/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	329.0000	219.0000	(33.435)	0	0	0
23/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	45,995.0000	49,609.0000	7.857	0	0	0
23/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	24,899.0000	21,900.0000	(12.045)	0	0	0
23/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,713.0000	2,056.0000	(24.217)	0	0	0
23/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	9,640.0000	11,050.0000	14.627	0	0	0
23/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	81,020.0000	85,181.0000	5.136	0	0	0
23/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	20,648.0000	17,929.0000	(13.168)	0	0	0
23/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	10,970.0000	12,521.0000	14.139	0	0	0
23/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	32,009.0000	28,641.0000	(10.522)	0	0	0
23/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	5,475.0000	6,378.0000	16.493	0	0	0
23/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	62,798.0000	66,774.0000	6.331	0	0	0
23/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	22,721.0000	19,859.0000	(12.596)	0	0	0
23/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,029.0000	733.0000	(28.766)	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
23/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,402.0000	2,853.0000	18.776	0	0	0
23/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	45,409.0000	41,588.0000	(8.415)	0	0	0
23/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	140,187.0000	144,456.0000	3.045	0	0	0
23/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	100,147.0000	104,385.0000	4.232	0	0	0
23/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,964.0000	10,007.0000	(16.357)	0	0	0
23/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	27,177.0000	24,047.0000	(11.517)	0	0	0
23/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	19.0000	11.0000	(42.105)	0	0	0
23/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	7,338.0000	8,480.0000	15.563	0	0	0
23/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
23/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	88.0000	54.0000	(38.636)	0	0	0
23/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	119,905.0000	124,168.0000	3.555	0	0	0
23/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	19,533.0000	21,847.0000	11.847	0	0	0
23/10/2006	R203	2007/05/03			Bond Future	8.3340	8.3960	0.744	0.0000	0.0000	0
23/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	15,444.0000	17,057.0000	10.444	0	0	0
23/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	9,432.0000	10,549.0000	11.843	0	0	0
23/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	37,287.0000	34,186.0000	(8.317)	0	0	0
23/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	10,464.0000	11,674.0000	11.563	0	0	0
23/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	26,685.0000	24,080.0000	(9.762)	0	0	0
23/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	49,487.0000	45,984.0000	(7.079)	0	0	0
23/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	5,387.0000	6,102.0000	13.273	0	0	0
23/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	35,026.0000	32,018.0000	(8.588)	0	0	0
23/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	39,612.0000	36,422.0000	(8.053)	0	0	0
23/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	8,479.0000	9,507.0000	12.124	0	0	0
23/10/2006	R203	2007/08/02			Bond Future	8.3080	8.3690	0.734	0.0000	0.0000	0
23/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	32,362.0000	29,857.0000	(7.741)	0	0	0
23/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	19,543.0000	21,134.0000	8.141	0	0	0
23/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	40,337.0000	37,514.0000	(6.999)	0	0	0
23/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	53,859.0000	50,624.0000	(6.006)	0	0	0
23/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	42,469.0000	39,571.0000	(6.824)	0	0	0
23/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	14,395.0000	15,669.0000	8.850	0	0	0
23/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	12,234.0000	13,361.0000	9.212	0	0	0
23/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	44,652.0000	41,682.0000	(6.651)	0	0	0
23/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	8,662.0000	9,523.0000	9.940	0	0	0
23/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	13,282.0000	14,481.0000	9.027	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
23/10/2006	R204	2006/11/02			Bond Future	8.3490	8.4150	0.791	0.0000	0.0000	0
23/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	636.0000	163.0000	(74.371)	0	0	0
23/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	23,141.0000	18,420.0000	(20.401)	0	0	0
23/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	150,806.0000	155,674.0000	3.228	0	0	0
23/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	1,206.0000	1,353.0000	12.189	0	0	0
23/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	29,634.0000	24,784.0000	(16.366)	0	0	0
23/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	128,678.0000	133,545.0000	3.782	0	0	0
23/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	561.0000	578.0000	3.030	0	0	0
23/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36.0000	3.0000	(91.667)	0	0	0
23/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	20,055.0000	15,458.0000	(22.922)	0	0	0
23/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	64.0000	47.0000	(26.563)	0	0	0
23/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	46,669.0000	41,785.0000	(10.465)	0	0	0
23/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	107,121.0000	111,989.0000	4.544	0	0	0
23/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	45,760.0000	50,595.0000	10.566	0	0	0
23/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	2,395.0000	2,845.0000	18.789	0	0	0
23/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	86,121.0000	90,989.0000	5.653	0	0	0
23/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	65,661.0000	70,528.0000	7.412	0	0	0
23/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	26,933.0000	31,327.0000	16.315	0	0	0
23/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	17,118.0000	12,700.0000	(25.809)	0	0	0
23/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,276.0000	3,966.0000	21.062	0	0	0
23/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	14,364.0000	10,186.0000	(29.087)	0	0	0
23/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	11,696.0000	14,374.0000	22.897	0	0	0
23/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,333.0000	2,143.0000	(50.542)	0	0	0
23/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	1,717.0000	1,988.0000	15.783	0	0	0
23/10/2006	R204	2007/02/01			Bond Future	8.3310	8.3980	0.804	0.0000	0.0000	0
23/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	25,144.0000	27,519.0000	9.446	0	0	0
23/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,185.0000	16,669.0000	(13.114)	0	0	0
23/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	74.0000	47.0000	(36.486)	0	0	0
23/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	125,885.0000	130,702.0000	3.827	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
23/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	225.0000	152.0000	(32.444)	0	0	0
23/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	85,164.0000	89,683.0000	5.306	0	0	0
23/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,392.0000	50,283.0000	(7.554)	0	0	0
23/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	147,536.0000	152,400.0000	3.297	0	0	0
23/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	66,677.0000	70,867.0000	6.284	0	0	0
23/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,160.0000	2,458.0000	(22.215)	0	0	0
23/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,461.0000	1,088.0000	(25.530)	0	0	0
23/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	6,998.0000	7,780.0000	11.175	0	0	0
23/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	12,985.0000	14,374.0000	10.697	0	0	0
23/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	105,019.0000	109,734.0000	4.490	0	0	0
23/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,181.0000	5,000.0000	(19.107)	0	0	0
23/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	607.0000	431.0000	(28.995)	0	0	0
23/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	31,287.0000	28,006.0000	(10.487)	0	0	0
23/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	35,982.0000	32,480.0000	(9.733)	0	0	0
23/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	10,882.0000	12,070.0000	10.917	0	0	0
23/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	40,938.0000	37,234.0000	(9.048)	0	0	0
23/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	33,600.0000	30,206.0000	(10.101)	0	0	0
23/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	36,196.0000	39,260.0000	8.465	0	0	0
23/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	14,158.0000	15,656.0000	10.581	0	0	0
23/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	50,022.0000	53,733.0000	7.419	0	0	0
23/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,536.0000	9,709.0000	(15.837)	0	0	0
23/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,047.0000	25,884.0000	(10.889)	0	0	0
23/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	16,771.0000	18,500.0000	10.309	0	0	0
23/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	15,419.0000	17,030.0000	10.448	0	0	0
23/10/2006	R204	2007/05/03			Bond Future	8.3090	8.3760	0.806	0.0000	0.0000	0
23/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	61,598.0000	57,841.0000	(6.099)	0	0	0
23/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	13,169.0000	14,255.0000	8.247	0	0	0
23/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	49,998.0000	46,589.0000	(6.818)	0	0	0
23/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	52,231.0000	48,749.0000	(6.667)	0	0	0
23/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	17,481.0000	18,841.0000	7.780	0	0	0
23/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	18,709.0000	20,143.0000	7.665	0	0	0
23/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	20,001.0000	21,510.0000	7.545	0	0	0
23/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	25,834.0000	27,662.0000	7.076	0	0	0
23/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	47,811.0000	44,478.0000	(6.971)	0	0	0
23/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	39,554.0000	36,539.0000	(7.622)	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
23/10/2006	R204	2007/08/02			Bond Future	8.2860	8.3530	0.809	0.0000	0.0000	0
23/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	58,555.0000	55,221.0000	(5.694)	0	0	0
23/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	17,938.0000	19,159.0000	6.807	0	0	0
23/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	56,426.0000	53,155.0000	(5.797)	0	0	0
23/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	22,584.0000	24,043.0000	6.460	0	0	0
23/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	23,876.0000	25,397.0000	6.370	0	0	0
23/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	67,425.0000	63,855.0000	(5.295)	0	0	0
23/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	54,336.0000	51,128.0000	(5.904)	0	0	0
23/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	31,174.0000	33,023.0000	5.931	0	0	0
23/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	46,369.0000	43,427.0000	(6.345)	0	0	0
23/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	25,223.0000	26,807.0000	6.280	0	0	0
23/10/2006	R207	2006/11/02			Bond Future	8.2840	8.3540	0.845	0.0000	0.0000	0
23/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	61,330.0000	66,550.0000	8.511	0	0	0
23/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	7,424.0000	10,070.0000	35.641	0	0	0
23/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	4,874.0000	2,299.0000	(52.831)	0	0	0
23/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	41,207.0000	46,409.0000	12.624	0	0	0
23/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	17,092.0000	12,293.0000	(28.077)	0	0	0
23/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,113.0000	1,534.0000	37.826	0	0	0
23/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	19.0000	1.0000	(94.737)	0	0	0
23/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	1,760.0000	2,458.0000	39.659	0	0	0
23/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	674.0000	908.0000	34.718	0	0	0
23/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	14,074.0000	9,551.0000	(32.137)	0	0	0
23/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	20,298.0000	15,311.0000	(24.569)	0	0	0
23/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	216.0000	268.0000	24.074	0	0	0
23/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	82,045.0000	87,265.0000	6.362	0	0	0
23/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	554.0000	115.0000	(79.242)	0	0	0
23/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	27,069.0000	21,901.0000	(19.092)	0	0	0
23/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	103,350.0000	108,570.0000	5.051	0	0	0
23/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	34,061.0000	28,845.0000	(15.314)	0	0	0
23/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	58.0000	62.0000	6.897	0	0	0
23/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	22,155.0000	26,935.0000	21.575	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
23/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	23,639.0000	18,536.0000	(21.587)	0	0	0
23/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	125,265.0000	130,485.0000	4.167	0	0	0
23/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	51,538.0000	46,318.0000	(10.128)	0	0	0
23/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	391.0000	508.0000	29.923	0	0	0
23/10/2006	R207	2007/02/01			Bond Future	8.2640	8.3360	0.871	0.0000	0.0000	0
23/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	100,912.0000	106,169.0000	5.209	0	0	0
23/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	10,757.0000	12,584.0000	16.984	0	0	0
23/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	26,743.0000	23,072.0000	(13.727)	0	0	0
23/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	180.0000	109.0000	(39.444)	0	0	0
23/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	29,154.0000	25,321.0000	(13.147)	0	0	0
23/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	39,720.0000	35,325.0000	(11.065)	0	0	0
23/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,239.0000	3,185.0000	(24.864)	0	0	0
23/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	9,435.0000	11,092.0000	17.562	0	0	0
23/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,744.0000	1,231.0000	(29.415)	0	0	0
23/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	6,188.0000	7,382.0000	19.295	0	0	0
23/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	60,943.0000	65,758.0000	7.901	0	0	0
23/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	8,237.0000	9,731.0000	18.138	0	0	0
23/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	34,266.0000	30,133.0000	(12.062)	0	0	0
23/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	24,435.0000	20,934.0000	(14.328)	0	0	0
23/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	80,289.0000	85,407.0000	6.374	0	0	0
23/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,558.0000	5,490.0000	20.448	0	0	0
23/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	611.0000	402.0000	(34.206)	0	0	0
23/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	43,516.0000	47,790.0000	9.822	0	0	0
23/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	28,785.0000	32,275.0000	12.124	0	0	0
23/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	144,648.0000	149,971.0000	3.680	0	0	0
23/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,888.0000	7,050.0000	(20.680)	0	0	0
23/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,941.0000	2,393.0000	23.287	0	0	0
23/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	54,480.0000	49,604.0000	(8.950)	0	0	0
23/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	122,423.0000	127,731.0000	4.336	0	0	0
23/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	44.0000	25.0000	(43.182)	0	0	0
23/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	7,157.0000	8,496.0000	18.709	0	0	0
23/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
23/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	31,664.0000	27,676.0000	(12.595)	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
23/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	17,373.0000	19,934.0000	14.741	0	0	0
23/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	16,332.0000	13,565.0000	(16.942)	0	0	0
23/10/2006	R207	2007/05/03			Bond Future	8.2430	8.3150	0.873	0.0000	0.0000	0
23/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	15,173.0000	17,006.0000	12.081	0	0	0
23/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	33,855.0000	30,402.0000	(10.199)	0	0	0
23/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	43,205.0000	39,295.0000	(9.050)	0	0	0
23/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	59,000.0000	54,536.0000	(7.566)	0	0	0
23/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	5,415.0000	6,237.0000	15.180	0	0	0
23/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	10,338.0000	11,714.0000	13.310	0	0	0
23/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	9,338.0000	10,609.0000	13.611	0	0	0
23/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	45,704.0000	41,690.0000	(8.783)	0	0	0
23/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	8,414.0000	9,586.0000	13.929	0	0	0
23/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	48,261.0000	44,148.0000	(8.522)	0	0	0
23/10/2006	R207	2007/08/02			Bond Future	8.2210	8.2920	0.864	0.0000	0.0000	0
23/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	47,917.0000	44,219.0000	(7.718)	0	0	0
23/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	18,870.0000	20,723.0000	9.820	0	0	0
23/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	38,961.0000	35,645.0000	(8.511)	0	0	0
23/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	13,784.0000	15,256.0000	10.679	0	0	0
23/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	62,849.0000	58,664.0000	(6.659)	0	0	0
23/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	52,712.0000	48,840.0000	(7.346)	0	0	0
23/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	11,669.0000	12,966.0000	11.115	0	0	0
23/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	8,201.0000	9,185.0000	11.999	0	0	0
23/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	50,290.0000	46,503.0000	(7.530)	0	0	0
23/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	12,693.0000	14,076.0000	10.896	0	0	0
23/10/2006	TRTI	2006/11/02			Index Future	235.8260	235.1260	(0.297)	0.0000	0.0000	500

**Grand Total:** **2,723**