

Derivatives High/Low Report

High/Low for 13/07/2006

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
13/07/2006	GOVI 2006/08/03			jGovi	233.1390	232.6990	(0.189)	0.0000	0.0000	571
13/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	32,553.0000	28,543.0000	(12.318)	0	0	0
13/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,163.0000	1,553.0000	33.534	0	0	0
13/07/2006	GOVI 2006/11/02			jGovi	237.5820	237.1260	(0.192)	0.0000	0.0000	350
13/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,871.0000	2,208.0000	18.012	0	0	0
13/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	77,691.0000	73,468.0000	(5.436)	0	0	0
13/07/2006	GOVI 2007/02/01			jGovi	242.3480	241.8880	(0.190)	0.0000	0.0000	0
13/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	984.0000	1,142.0000	16.057	0	0	0
13/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	124,464.0000	120,022.0000	(3.569)	0	0	0
13/07/2006	J153 2010/08/31			jSwap	8.8130	8.8600	0.533	0.0000	0.0000	0
13/07/2006	J157 2015/09/15			jSwap	8.8520	8.8860	0.384	0.0000	0.0000	0
13/07/2006	J186 2026/12/21			jSwap	8.6930	8.7620	0.794	0.0000	0.0000	0
13/07/2006	J194 2008/02/28			jSwap	8.3490	8.3820	0.395	0.0000	0.0000	0
13/07/2006	J201 2014/12/22			jSwap	8.9450	8.9850	0.447	0.0000	0.0000	0
13/07/2006	J203 2017/09/15			jSwap	8.8050	8.8330	0.318	0.0000	0.0000	0
13/07/2006	J204 2018/12/21			jSwap	8.8250	8.8630	0.431	0.0000	0.0000	0

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13/07/2006	J207	2020/01/15			jSwap	8.7050	8.7480	0.494	0.0000	0.0000	0
13/07/2006	JBAR	2005/12/21			jBar	7.5330	7.5290	(0.053)	0.0000	0.0000	0
13/07/2006	JFRA	2006/08/03			jFra	7.8080	7.8220	0.179	0.0000	0.0000	0
13/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,979.0000	2,012.0000	1.668	0	0	0
13/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	3.0000	2.0000	(33.333)	0	0	0
13/07/2006	JFRA	2006/11/02			jFra	8.2500	8.3180	0.824	0.0000	0.0000	0
13/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	57.0000	46.0000	(19.298)	0	0	0
13/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,111.0000	3,265.0000	4.950	0	0	0
13/07/2006	JFRA	2007/02/01			jFra	8.6950	8.7110	0.184	0.0000	0.0000	115
13/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	197.0000	190.0000	(3.553)	0	0	0
13/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,113.0000	3,145.0000	1.028	0	0	0
13/07/2006	JFRA	2007/05/03			jFra	8.8400	8.9690	1.459	0.0000	0.0000	0
13/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	285.0000	236.0000	(17.193)	0	0	0
13/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,554.0000	3,819.0000	7.456	0	0	0
13/07/2006	JFRA	2007/08/02			jFra	9.0090	9.0230	0.155	0.0000	0.0000	0
13/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,015.0000	4,042.0000	0.672	0	0	0
13/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	336.0000	329.0000	(2.083)	0	0	0
13/07/2006	JFRA	2007/11/01			jFra	9.1260	9.1740	0.526	0.0000	0.0000	0
13/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,657.0000	4,760.0000	2.212	0	0	0
13/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	396.0000	374.0000	(5.556)	0	0	0
13/07/2006	JFRA	2008/02/07			jFra	9.1570	9.1900	0.360	0.0000	0.0000	0
13/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,002.0000	22,941.0000	(0.265)	0	0	0
13/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,066.0000	27,085.0000	0.070	0	0	0
13/07/2006	JN02	2006/08/03			jNote	8.7420	8.7890	0.538	0.0000	0.0000	0
13/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	50.0000	34.0000	(32.000)	0	0	0
13/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	27,384.0000	28,214.0000	3.031	0	0	0

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13/07/2006	JN02	2006/11/02			jNote	8.9170	8.9700	0.594	0.0000	0.0000	0
13/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,293.0000	33,092.0000	2.474	0	0	0
13/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,836.0000	1,685.0000	(8.224)	0	0	0
13/07/2006	JN05	2006/08/03			jNote	8.9490	8.9990	0.559	0.0000	0.0000	0
13/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	68,107.0000	70,026.0000	2.818	0	0	0
13/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/07/2006	JN05	2006/11/02			jNote	9.0220	9.0720	0.554	0.0000	0.0000	0
13/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	34.0000	26.0000	(23.529)	0	0	0
13/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,857.0000	72,753.0000	2.676	0	0	0
13/07/2006	JN10	2006/08/03			jNote	8.8310	8.8590	0.317	0.0000	0.0000	0
13/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	104,121.0000	105,789.0000	1.602	0	0	0
13/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/07/2006	JN10	2006/11/02			jNote	8.8610	8.8890	0.316	0.0000	0.0000	0
13/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	105,824.0000	107,481.0000	1.566	0	0	0
13/07/2006	JROD	2006/07/31			jRod	7.0480	7.0460	(0.028)	0.0000	0.0000	0
13/07/2006	JROD	2006/08/31			jRod	7.2750	7.2710	(0.055)	0.0000	0.0000	0
13/07/2006	R153	2006/08/03			Bond Future	8.4730	8.5330	0.708	8.5500	8.5300	944
13/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	4,760.0000	3,665.0000	(23.004)	0	0	0
13/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	5,611.0000	6,732.0000	19.979	0	0	0
13/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	5,725.0000	4,500.0000	(21.397)	0	0	0
13/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	539.0000	692.0000	28.386	0	0	0
13/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,727.0000	5,718.0000	20.965	0	0	0
13/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	19,817.0000	17,755.0000	(10.405)	0	0	0
13/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	10,218.0000	11,844.0000	15.913	0	0	0
13/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	46,368.0000	48,584.0000	4.779	0	0	0

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13/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,935.0000	1,345.0000	(30.491)	0	0	0
13/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,771.0000	2,220.0000	25.353	0	0	0
13/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	36,701.0000	38,916.0000	6.035	0	0	100
13/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	11,955.0000	10,189.0000	(14.772)	0	0	0
13/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	391.0000	227.0000	(41.944)	0	0	0
13/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	18,049.0000	20,101.0000	11.369	0	0	0
13/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	3,950.0000	4,817.0000	21.949	0	0	0
13/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	56,136.0000	58,351.0000	3.946	0	0	0
13/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	39.0000	18.0000	(53.846)	0	0	0
13/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	6,793.0000	5,443.0000	(19.873)	0	0	0
13/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	27,170.0000	29,364.0000	8.075	0	0	0
13/07/2006	R153	2006/11/02			Bond Future	8.5030	8.5690	0.776	0.0000	0.0000	0
13/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	11,615.0000	10,442.0000	(10.099)	0	0	0
13/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,719.0000	12,844.0000	9.600	0	0	0
13/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	875.0000	695.0000	(20.571)	0	0	0
13/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,633.0000	74,926.0000	3.157	0	0	0
13/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	379.0000	291.0000	(23.219)	0	0	0
13/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
13/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	28,742.0000	30,679.0000	6.739	0	0	0
13/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,732.0000	6,371.0000	11.148	0	0	0
13/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,951.0000	12,021.0000	9.771	0	0	0
13/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,140.0000	47,351.0000	4.898	0	0	0
13/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	29,597.0000	27,760.0000	(6.207)	0	0	0
13/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,250.0000	17,661.0000	8.683	0	0	102
13/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,894.0000	21,235.0000	(7.246)	0	0	0
13/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,387.0000	6,499.0000	(12.021)	0	0	0
13/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	36,531.0000	38,648.0000	5.795	0	0	0
13/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	63,293.0000	65,576.0000	3.607	0	0	0
13/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	52.0000	37.0000	(28.846)	0	0	0
13/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	54,104.0000	56,364.0000	4.177	0	0	0
13/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	12,588.0000	11,360.0000	(9.755)	0	0	0
13/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,283.0000	9,146.0000	10.419	0	0	0
13/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,854.0000	15,418.0000	(8.520)	0	0	0
13/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	148.0000	110.0000	(25.676)	0	0	0

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13/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,926.0000	4,388.0000	11.768	0	0	0
13/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,104.0000	1,742.0000	(17.205)	0	0	0
13/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,918.0000	23,611.0000	7.724	0	0	0
13/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,210.0000	3,605.0000	(14.371)	0	0	0
13/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	10,686.0000	9,569.0000	(10.453)	0	0	0
13/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,536.0000	13,717.0000	9.421	0	0	0
13/07/2006	R153	2007/02/01			Bond Future	8.5400	8.6110	0.831	0.0000	0.0000	0
13/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,990.0000	15,792.0000	(7.051)	0	0	0
13/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,663.0000	17,783.0000	6.721	0	0	0
13/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,372.0000	18,528.0000	6.654	0	0	0
13/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,257.0000	2,855.0000	(12.343)	0	0	0
13/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,901.0000	39,816.0000	5.053	0	0	0
13/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	417.0000	346.0000	(17.026)	0	0	0
13/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,842.0000	10,871.0000	(8.200)	0	0	0
13/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,087.0000	15,066.0000	6.950	0	0	0
13/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,415.0000	4,835.0000	(10.711)	0	0	0
13/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,923.0000	19,585.0000	(6.395)	0	0	0
13/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,256.0000	7,484.0000	(9.351)	0	0	0
13/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,370.0000	22,716.0000	6.299	0	0	0
13/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,076.0000	1,796.0000	(13.487)	0	0	0
13/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,064.0000	14,902.0000	(7.234)	0	0	0
13/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,247.0000	47,285.0000	4.504	0	0	0
13/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,270.0000	1,084.0000	(14.646)	0	0	0
13/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,047.0000	55,179.0000	4.019	0	0	0
13/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,080.0000	27,624.0000	5.920	0	0	0
13/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	744.0000	627.0000	(15.726)	0	0	0
13/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,268.0000	24,770.0000	(5.703)	0	0	0
13/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,207.0000	63,407.0000	3.594	0	0	0
13/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,361.0000	12,181.0000	7.218	0	0	0
13/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,080.0000	30,444.0000	(5.100)	0	0	0
13/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,610.0000	33,347.0000	5.495	0	0	0
13/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,647.0000	71,893.0000	3.225	0	0	0
13/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,175.0000	9,856.0000	7.422	0	0	0
13/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,115.0000	19,308.0000	6.586	0	0	0
13/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	15,169.0000	14,045.0000	(7.410)	0	0	0

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13/07/2006	R157	2006/08/03			Bond Future	8.5520	8.5970	0.526	0.0000	0.0000	121
13/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	82,142.0000	85,506.0000	4.095	0	0	0
13/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	12,355.0000	14,088.0000	14.027	0	0	0
13/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,435.0000	1,750.0000	(28.131)	0	0	0
13/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	42,654.0000	45,864.0000	7.526	0	0	0
13/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	14,514.0000	16,451.0000	13.346	0	0	0
13/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	396.0000	241.0000	(39.141)	0	0	0
13/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	6,841.0000	5,413.0000	(20.874)	0	0	0
13/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	102,676.0000	106,042.0000	3.278	0	0	0
13/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	19,559.0000	17,010.0000	(13.032)	0	0	0
13/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	4,838.0000	5,654.0000	16.866	0	0	0
13/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	8,452.0000	6,818.0000	(19.333)	0	0	0
13/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	25,329.0000	28,010.0000	10.585	0	0	0
13/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	62,033.0000	65,383.0000	5.400	0	0	100
13/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29.0000	14.0000	(51.724)	0	0	0
13/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,508.0000	1,788.0000	18.568	0	0	0
13/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	123,620.0000	126,986.0000	2.723	0	0	0
13/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	10,277.0000	8,441.0000	(17.865)	0	0	0
13/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	388.0000	460.0000	18.557	0	0	0
13/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	10,427.0000	11,956.0000	14.664	0	0	0
13/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	51,295.0000	48,001.0000	(6.422)	0	0	0
13/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	34,497.0000	31,411.0000	(8.946)	0	0	0
13/07/2006	R157	2006/11/02			Bond Future	8.5930	8.6350	0.489	0.0000	0.0000	0
13/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,499.0000	19,008.0000	(7.274)	0	0	0
13/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	250.0000	204.0000	(18.400)	0	0	0
13/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	37,941.0000	39,908.0000	5.184	0	0	0
13/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,735.0000	17,321.0000	(7.547)	0	0	0
13/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	144,650.0000	147,696.0000	2.106	0	0	0
13/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	29,237.0000	30,886.0000	5.640	0	0	0
13/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,558.0000	11,461.0000	(8.735)	0	0	0
13/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	22,361.0000	20,792.0000	(7.017)	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
13/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	66,835.0000	69,487.0000	3.968	0	0	158
13/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,507.0000	27,001.0000	5.857	0	0	0
13/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,528.0000	1,307.0000	(14.463)	0	0	0
13/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,214.0000	20,414.0000	6.245	0	0	0
13/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	84,785.0000	87,627.0000	3.352	0	0	0
13/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,158.0000	53,500.0000	4.578	0	0	0
13/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,613.0000	28,751.0000	(6.082)	0	0	0
13/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,851.0000	6,131.0000	(10.509)	0	0	0
13/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	652.0000	545.0000	(16.411)	0	0	0
13/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	103,952.0000	106,909.0000	2.845	0	0	0
13/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	55,663.0000	53,226.0000	(4.378)	0	0	0
13/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	69,905.0000	67,274.0000	(3.764)	0	0	0
13/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,317.0000	28,888.0000	5.751	0	0	122
13/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,878.0000	6,311.0000	7.366	0	0	0
13/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	84,784.0000	82,013.0000	(3.268)	0	0	0
13/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,866.0000	4,159.0000	7.579	0	0	0
13/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,239.0000	2,829.0000	(12.658)	0	0	0
13/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	86.0000	68.0000	(20.930)	0	0	0
13/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,138.0000	14,019.0000	6.706	0	0	0
13/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,849.0000	9,475.0000	7.074	0	0	0
13/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,412.0000	40,230.0000	(5.145)	0	0	0
13/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	123,983.0000	127,000.0000	2.433	0	0	0
13/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	23,795.0000	25,213.0000	5.959	0	0	0
13/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	24,306.0000	22,661.0000	(6.768)	0	0	0
13/07/2006	R157	2007/02/01			Bond Future	8.6160	8.6600	0.511	0.0000	0.0000	0
13/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,663.0000	3,320.0000	(9.364)	0	0	0
13/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,111.0000	28,568.0000	(5.124)	0	0	0
13/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	75,878.0000	73,466.0000	(3.179)	0	0	0
13/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,410.0000	39,996.0000	4.129	0	0	0
13/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,003.0000	19,892.0000	4.678	0	0	0
13/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,602.0000	13,621.0000	(6.718)	0	0	0
13/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	14,923.0000	15,640.0000	4.805	0	0	0
13/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,457.0000	30,783.0000	4.501	0	0	0
13/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,739.0000	12,314.0000	4.898	0	0	0
13/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,955.0000	37,152.0000	(4.628)	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
13/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	89,224.0000	86,670.0000	(2.862)	0	0	0
13/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	31,774.0000	30,179.0000	(5.020)	0	0	0
13/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,100.0000	108,886.0000	2.626	0	0	0
13/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	63,121.0000	60,881.0000	(3.549)	0	0	0
13/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,487.0000	38,021.0000	4.204	0	0	0
13/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,916.0000	5,410.0000	(8.553)	0	0	0
13/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,513.0000	127,421.0000	2.335	0	0	0
13/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	59,503.0000	61,652.0000	3.612	0	0	0
13/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,165.0000	1,944.0000	(10.208)	0	0	0
13/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,031.0000	49,896.0000	3.883	0	0	0
13/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,601.0000	20,337.0000	(5.852)	0	0	0
13/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	35,260.0000	33,560.0000	(4.821)	0	0	0
13/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,813.0000	91,437.0000	2.955	0	0	0
13/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,866.0000	75,286.0000	3.321	0	0	0
13/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,841.0000	34,271.0000	4.354	0	0	0
13/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,109.0000	25,201.0000	4.529	0	0	0
13/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,144.0000	8,435.0000	(7.754)	0	0	0
13/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	51,077.0000	49,040.0000	(3.988)	0	0	0
13/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	33,491.0000	31,843.0000	(4.921)	0	0	0
13/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,631.0000	36,113.0000	4.279	0	0	0
13/07/2006	R186	2006/08/03			Bond Future	8.2700	8.3000	0.363	0.0000	0.0000	61
13/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	14,579.0000	12,633.0000	(13.348)	0	0	0
13/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	16,861.0000	18,327.0000	8.695	0	0	0
13/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	35,749.0000	38,264.0000	7.035	0	0	0
13/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	193,993.0000	197,404.0000	1.758	0	0	0
13/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	62,301.0000	65,486.0000	5.112	0	0	0
13/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	751.0000	525.0000	(30.093)	0	0	0
13/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	94.0000	98.0000	4.255	0	0	0
13/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	4,371.0000	3,475.0000	(20.499)	0	0	0
13/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	104,300.0000	100,892.0000	(3.267)	0	0	0
13/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	59.0000	34.0000	(42.373)	0	0	0
13/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	17,492.0000	15,344.0000	(12.280)	0	0	0
13/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	159,015.0000	162,426.0000	2.145	0	0	0
13/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	92,906.0000	96,292.0000	3.645	0	0	0
13/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	14,080.0000	15,344.0000	8.977	0	0	0
13/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	54,700.0000	51,458.0000	(5.927)	0	0	0
13/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	452.0000	485.0000	7.301	0	0	0
13/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,843.0000	2,013.0000	9.224	0	0	0
13/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	125,319.0000	128,730.0000	2.722	0	0	0
13/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	31,974.0000	29,164.0000	(8.788)	0	0	0
13/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	79,437.0000	76,058.0000	(4.254)	0	0	0
13/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,193.0000	6,794.0000	9.705	0	0	0
13/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	11,908.0000	10,174.0000	(14.562)	0	0	0
13/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	19,925.0000	21,603.0000	8.422	0	0	0
13/07/2006	R186	2006/11/02			Bond Future	8.2840	8.3150	0.374	0.0000	0.0000	0
13/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,634.0000	37,169.0000	4.308	0	0	0
13/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	37,441.0000	35,479.0000	(5.240)	0	0	0
13/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	11,923.0000	10,973.0000	(7.968)	0	0	0
13/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,205.0000	56,293.0000	3.852	0	0	0
13/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	21,435.0000	20,026.0000	(6.573)	0	0	0
13/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,718.0000	12,313.0000	5.078	0	0	0
13/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	74,671.0000	77,218.0000	3.411	0	0	0
13/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,635.0000	65,999.0000	(3.841)	0	0	0
13/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,665.0000	18,526.0000	4.874	0	0	0
13/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	88,678.0000	85,777.0000	(3.271)	0	0	0
13/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	34,506.0000	32,632.0000	(5.431)	0	0	0
13/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	160,425.0000	163,800.0000	2.104	0	0	0
13/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	312.0000	264.0000	(15.385)	0	0	0
13/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	899.0000	777.0000	(13.571)	0	0	0
13/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	230,358.0000	233,839.0000	1.511	0	0	0
13/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	194,549.0000	197,998.0000	1.773	0	0	0
13/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	94.0000	78.0000	(17.021)	0	0	0
13/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	128,343.0000	131,572.0000	2.516	0	0	0
13/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,266.0000	1,999.0000	(11.783)	0	0	0
13/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,722.0000	5,168.0000	(9.682)	0	0	0
13/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	99,556.0000	102,499.0000	2.956	0	0	0
13/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	38,360.0000	39,982.0000	4.228	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
13/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,255.0000	27,461.0000	4.593	0	0	0
13/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	50,301.0000	48,011.0000	(4.553)	0	0	0
13/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	41,186.0000	42,899.0000	4.159	0	0	0
13/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	31,632.0000	29,849.0000	(5.637)	0	0	0
13/07/2006	R186	2007/02/01			Bond Future	8.2870	8.3190	0.386	0.0000	0.0000	0
13/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,321.0000	61,025.0000	2.873	0	0	0
13/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,983.0000	55,566.0000	2.932	0	0	0
13/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	49,489.0000	47,607.0000	(3.803)	0	0	0
13/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	55,442.0000	53,438.0000	(3.615)	0	0	0
13/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,751.0000	25,456.0000	(4.841)	0	0	0
13/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,434.0000	91,725.0000	2.562	0	0	0
13/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	38,502.0000	36,876.0000	(4.223)	0	0	0
13/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	71,404.0000	73,363.0000	2.744	0	0	0
13/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,447.0000	28,336.0000	3.239	0	0	0
13/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,632.0000	100,935.0000	(2.602)	0	0	0
13/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,027.0000	36,130.0000	3.149	0	0	0
13/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	85,364.0000	82,881.0000	(2.909)	0	0	0
13/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	230,962.0000	234,373.0000	1.477	0	0	0
13/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	165,095.0000	168,229.0000	1.898	0	0	0
13/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,023.0000	1,848.0000	(8.651)	0	0	0
13/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	52,433.0000	50,489.0000	(3.708)	0	0	0
13/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,309.0000	9,643.0000	(6.460)	0	0	0
13/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,599.0000	58,242.0000	2.903	0	0	0
13/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,585.0000	45,940.0000	3.039	0	0	0
13/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	196,887.0000	200,183.0000	1.674	0	0	0
13/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,329.0000	5,877.0000	(7.142)	0	0	0
13/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,682.0000	3,392.0000	(7.876)	0	0	0
13/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	110,903.0000	113,522.0000	2.362	0	0	0
13/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	17,347.0000	16,380.0000	(5.574)	0	0	0
13/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	135,875.0000	138,796.0000	2.150	0	0	0
13/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	68,151.0000	65,920.0000	(3.274)	0	0	0
13/07/2006	R194	2006/08/03			Bond Future	8.4270	8.4830	0.665	0.0000	0.0000	208
13/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	5,252.0000	4,569.0000	(13.005)	0	0	0
13/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	553.0000	687.0000	24.231	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	8,472.0000	7,697.0000	(9.148)	0	0	0
13/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	157.0000	199.0000	26.752	0	0	0
13/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,663.0000	2,165.0000	(18.701)	0	0	0
13/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,598.0000	1,917.0000	19.962	0	0	0
13/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,116.0000	21,932.0000	3.864	0	0	0
13/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	24,876.0000	25,693.0000	3.284	0	0	0
13/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	13,651.0000	14,467.0000	5.978	0	0	0
13/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	17,374.0000	18,190.0000	4.697	0	0	0
13/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	9,973.0000	10,775.0000	8.042	0	0	0
13/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	2,242.0000	1,790.0000	(20.161)	0	0	0
13/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	1,906.0000	2,271.0000	19.150	0	0	0
13/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	28.0000	14.0000	(50.000)	0	0	0
13/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	6,479.0000	7,212.0000	11.313	0	0	0
13/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	222.0000	138.0000	(37.838)	0	0	0
13/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	964.0000	703.0000	(27.075)	0	0	0
13/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	3,552.0000	4,107.0000	15.625	0	0	0
13/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,320.0000	1,595.0000	20.833	0	0	0
13/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	3,112.0000	2,571.0000	(17.384)	0	0	0
13/07/2006	R194	2006/11/02			Bond Future	8.5750	8.6440	0.805	0.0000	0.0000	0
13/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,497.0000	33,348.0000	2.619	0	0	0
13/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
13/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,735.0000	5,183.0000	9.461	0	0	0
13/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,279.0000	30,130.0000	2.907	0	0	0
13/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,809.0000	3,406.0000	(10.580)	0	0	0
13/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,693.0000	14,481.0000	5.755	0	0	0
13/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	301.0000	239.0000	(20.598)	0	0	0
13/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,080.0000	26,929.0000	3.255	0	0	0
13/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
13/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	19,760.0000	20,597.0000	4.236	0	0	0
13/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,676.0000	17,496.0000	4.917	0	0	0
13/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	692.0000	570.0000	(17.630)	0	0	0
13/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	55.0000	41.0000	(25.455)	0	0	0
13/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,363.0000	1,160.0000	(14.894)	0	0	0
13/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	22,902.0000	23,748.0000	3.694	0	0	0
13/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,378.0000	2,078.0000	(12.616)	0	0	0
13/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,446.0000	4,003.0000	(9.964)	0	0	0
13/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	135.0000	104.0000	(22.963)	0	0	0
13/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,138.0000	4,546.0000	9.860	0	0	0
13/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,495.0000	9,143.0000	7.628	0	0	0
13/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,947.0000	11,676.0000	6.659	0	0	0
13/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,401.0000	6,952.0000	8.608	0	0	0
13/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	4,120.0000	3,697.0000	(10.267)	0	0	0
13/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,429.0000	4,857.0000	9.664	0	0	0
13/07/2006	R194	2007/02/01			Bond Future	8.7000	8.7850	0.977	0.0000	0.0000	0
13/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,090.0000	13,812.0000	5.516	0	0	0
13/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	233.0000	192.0000	(17.597)	0	0	0
13/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	938.0000	807.0000	(13.966)	0	0	0
13/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,298.0000	5,707.0000	7.720	0	0	0
13/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,664.0000	18,455.0000	4.478	0	0	0
13/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	41.0000	33.0000	(19.512)	0	0	0
13/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	611.0000	519.0000	(15.057)	0	0	0
13/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,582.0000	23,410.0000	3.667	0	0	0
13/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	136.0000	111.0000	(18.382)	0	0	0
13/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,120.0000	25,958.0000	3.336	0	0	0
13/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	76.0000	61.0000	(19.737)	0	0	0
13/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,693.0000	28,537.0000	3.048	0	0	0
13/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,322.0000	16,083.0000	4.967	0	0	0
13/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	384.0000	322.0000	(16.146)	0	0	0
13/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,266.0000	2,019.0000	(10.900)	0	0	0
13/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,509.0000	5,930.0000	7.642	0	0	0
13/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,800.0000	5,356.0000	(7.655)	0	0	0
13/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,091.0000	20,903.0000	4.042	0	0	0
13/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,509.0000	5,078.0000	(7.824)	0	0	0
13/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,328.0000	9,934.0000	6.497	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
13/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,417.0000	4,038.0000	(8.580)	0	0	0
13/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,428.0000	6,901.0000	7.358	0	0	0
13/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,256.0000	2,942.0000	(9.644)	0	0	0
13/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,109.0000	11,776.0000	6.004	0	0	0
13/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,788.0000	8,326.0000	6.908	0	0	0
13/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,506.0000	1,321.0000	(12.284)	0	0	0
13/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,225.0000	4,806.0000	(8.019)	0	0	0
13/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,727.0000	6,161.0000	7.578	0	0	0
13/07/2006	R201	2006/08/03			Bond Future	8.5760	8.6160	0.466	0.0000	0.0000	26
13/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	271.0000	170.0000	(37.269)	0	0	0
13/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	7,577.0000	8,551.0000	12.855	0	0	0
13/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	12,423.0000	13,823.0000	11.269	0	0	0
13/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,998.0000	7,605.0000	(15.481)	0	0	0
13/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	35,164.0000	37,431.0000	6.447	0	0	0
13/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	4,919.0000	3,953.0000	(19.638)	0	0	0
13/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,356.0000	1,562.0000	15.192	0	0	0
13/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	26,087.0000	23,927.0000	(8.280)	0	0	0
13/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	20.0000	10.0000	(50.000)	0	0	0
13/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,712.0000	1,258.0000	(26.519)	0	0	0
13/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	21,274.0000	23,186.0000	8.987	0	0	0
13/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	66,447.0000	68,814.0000	3.562	0	0	0
13/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	7,472.0000	6,218.0000	(16.783)	0	0	0
13/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	4,263.0000	4,864.0000	14.098	0	0	0
13/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	9,015.0000	10,128.0000	12.346	0	0	0
13/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	50,540.0000	52,897.0000	4.664	0	0	0
13/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	352.0000	404.0000	14.773	0	0	0
13/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	39,300.0000	36,984.0000	(5.893)	0	0	0
13/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	14,508.0000	12,742.0000	(12.173)	0	0	0
13/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	10,629.0000	11,886.0000	11.826	0	0	0
13/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	6,111.0000	5,001.0000	(18.164)	0	0	0
13/07/2006	R201	2006/11/02			Bond Future	8.6110	8.6530	0.488	0.0000	0.0000	0
13/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,806.0000	22,011.0000	5.792	0	0	0
13/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	30,846.0000	32,423.0000	5.112	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
13/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,268.0000	16,045.0000	(7.082)	0	0	0
13/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,275.0000	4,718.0000	(10.559)	0	0	0
13/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,785.0000	17,502.0000	(6.830)	0	0	0
13/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,422.0000	20,566.0000	5.890	0	0	0
13/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,451.0000	43,321.0000	4.511	0	0	0
13/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,729.0000	11,444.0000	6.664	0	0	0
13/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,925.0000	31,213.0000	(5.200)	0	0	0
13/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	504.0000	421.0000	(16.468)	0	0	0
13/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	83,386.0000	85,731.0000	2.812	0	0	0
13/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,200.0000	70,457.0000	3.309	0	0	0
13/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,177.0000	1,007.0000	(14.444)	0	0	0
13/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,670.0000	8,820.0000	(8.790)	0	0	0
13/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	67.0000	54.0000	(19.403)	0	0	0
13/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,948.0000	56,059.0000	3.913	0	0	0
13/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,492.0000	2,175.0000	(12.721)	0	0	0
13/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,714.0000	22,258.0000	(6.140)	0	0	0
13/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	115,571.0000	117,984.0000	2.088	0	0	0
13/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	43,346.0000	41,427.0000	(4.427)	0	0	0
13/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	99,235.0000	101,627.0000	2.410	0	0	0
13/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	194.0000	159.0000	(18.041)	0	0	0
13/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,709.0000	16,680.0000	6.181	0	0	0
13/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,112.0000	19,197.0000	5.991	0	0	0
13/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,366.0000	19,024.0000	(6.589)	0	0	0
13/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,216.0000	7,724.0000	7.040	0	0	0
13/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,817.0000	14,656.0000	(7.340)	0	0	0
13/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,268.0000	23,534.0000	5.685	0	0	0
13/07/2006	R201	2007/02/01			Bond Future	8.6310	8.6750	0.510	0.0000	0.0000	0
13/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,227.0000	30,407.0000	4.037	0	0	0
13/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	48,712.0000	50,405.0000	3.476	0	0	0
13/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	29,024.0000	27,680.0000	(4.631)	0	0	0
13/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	27,472.0000	26,168.0000	(4.747)	0	0	0
13/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,629.0000	41,105.0000	3.725	0	0	0
13/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,554.0000	31,775.0000	3.996	0	0	0
13/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	25,961.0000	24,698.0000	(4.865)	0	0	0
13/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,950.0000	29,090.0000	4.079	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
13/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,318.0000	3,023.0000	(8.891)	0	0	0
13/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,210.0000	11,419.0000	(6.478)	0	0	0
13/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,788.0000	16,780.0000	(5.667)	0	0	0
13/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,427.0000	87,616.0000	2.562	0	0	0
13/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,114.0000	16,836.0000	4.481	0	0	0
13/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	59,286.0000	61,186.0000	3.205	0	0	0
13/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,113.0000	117,472.0000	2.049	0	0	0
13/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	50,348.0000	48,586.0000	(3.500)	0	0	0
13/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,856.0000	7,273.0000	(7.421)	0	0	0
13/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,837.0000	73,897.0000	2.868	0	0	0
13/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,207.0000	4,783.0000	(8.143)	0	0	0
13/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,029.0000	1,832.0000	(9.709)	0	0	0
13/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,933.0000	33,195.0000	3.952	0	0	0
13/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,491.0000	23,269.0000	(4.990)	0	0	0
13/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,542.0000	26,603.0000	4.154	0	0	0
13/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,242.0000	30,819.0000	(4.413)	0	0	0
13/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,901.0000	102,188.0000	2.289	0	0	0
13/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,189.0000	1,063.0000	(10.597)	0	0	0
13/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,932.0000	39,329.0000	(3.916)	0	0	0
13/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,342.0000	21,222.0000	4.326	0	0	0
13/07/2006	R203	2006/08/03			Bond Future	8.5440	8.5730	0.339	0.0000	0.0000	111
13/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	96,219.0000	98,241.0000	2.101	0	0	0
13/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	57,618.0000	59,639.0000	3.508	0	0	0
13/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,653.0000	4,663.0000	(17.513)	0	0	0
13/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	116,232.0000	118,255.0000	1.740	0	0	0
13/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	39,098.0000	41,081.0000	5.072	0	0	0
13/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	16,330.0000	14,634.0000	(10.386)	0	0	0
13/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	9,183.0000	7,872.0000	(14.276)	0	0	0
13/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,086.0000	785.0000	(27.716)	0	0	0
13/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,083.0000	2,410.0000	15.699	0	0	0
13/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	259.0000	304.0000	17.375	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
13/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	100.0000	60.0000	(40.000)	0	0	0
13/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	76,684.0000	78,706.0000	2.637	0	0	0
13/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	5,282.0000	5,994.0000	13.480	0	0	0
13/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	21,910.0000	23,632.0000	7.859	0	0	0
13/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	8,732.0000	9,765.0000	11.830	0	0	0
13/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	31,425.0000	29,448.0000	(6.291)	0	0	0
13/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	6,866.0000	7,736.0000	12.671	0	0	0
13/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	7,285.0000	6,132.0000	(15.827)	0	0	0
13/07/2006	R203	2006/11/02			Bond Future	8.5720	8.6040	0.373	0.0000	0.0000	0
13/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,872.0000	99,044.0000	2.242	0	0	0
13/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
13/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,113.0000	14,030.0000	6.993	0	0	0
13/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,614.0000	138,808.0000	1.606	0	0	0
13/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	16,645.0000	15,442.0000	(7.227)	0	0	0
13/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	131.0000	107.0000	(18.321)	0	0	0
13/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,267.0000	159,463.0000	1.396	0	0	0
13/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	32.0000	25.0000	(21.875)	0	0	0
13/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	22,395.0000	20,969.0000	(6.367)	0	0	0
13/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,264.0000	11,034.0000	7.502	0	0	0
13/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,469.0000	118,658.0000	1.879	0	0	0
13/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,362.0000	12,313.0000	(7.851)	0	0	0
13/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	14,723.0000	15,716.0000	6.745	0	0	0
13/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,679.0000	45,494.0000	4.155	0	0	0
13/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	18,327.0000	19,473.0000	6.253	0	0	0
13/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,297.0000	2,916.0000	(11.556)	0	0	0
13/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,049.0000	62,063.0000	3.354	0	0	0
13/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	18,453.0000	17,175.0000	(6.926)	0	0	0
13/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,558.0000	31,074.0000	5.129	0	0	0
13/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,961.0000	80,084.0000	2.723	0	0	0
13/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	453.0000	380.0000	(16.115)	0	0	0
13/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,323.0000	1,142.0000	(13.681)	0	0	0
13/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	7,093.0000	6,413.0000	(9.587)	0	0	0
13/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	16,461.0000	17,530.0000	6.494	0	0	0
13/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	14,948.0000	13,821.0000	(7.539)	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
13/07/2006	R203	2007/02/01			Bond Future	8.5900	8.6220	0.373	0.0000	0.0000	0
13/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,181.0000	17,032.0000	5.259	0	0	0
13/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	944.0000	841.0000	(10.911)	0	0	0
13/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	26,924.0000	25,613.0000	(4.869)	0	0	0
13/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,426.0000	99,484.0000	2.112	0	0	0
13/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,030.0000	158,183.0000	1.380	0	0	0
13/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,835.0000	137,975.0000	1.575	0	0	0
13/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	19,227.0000	20,185.0000	4.983	0	0	0
13/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,919.0000	3,584.0000	(8.548)	0	0	0
13/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,568.0000	81,535.0000	2.472	0	0	0
13/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	158.0000	137.0000	(13.291)	0	0	0
13/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	405.0000	356.0000	(12.099)	0	0	0
13/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,067.0000	49,699.0000	3.395	0	0	0
13/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,008.0000	1,813.0000	(9.711)	0	0	0
13/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,256.0000	118,368.0000	1.817	0	0	0
13/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	23,275.0000	22,071.0000	(5.173)	0	0	0
13/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,056.0000	6,527.0000	(7.497)	0	0	0
13/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	56.0000	48.0000	(14.286)	0	0	0
13/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	62,992.0000	64,818.0000	2.899	0	0	0
13/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,379.0000	17,341.0000	(5.648)	0	0	0
13/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	22,643.0000	23,711.0000	4.717	0	0	0
13/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,492.0000	25,614.0000	4.581	0	0	0
13/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,933.0000	18,839.0000	(5.488)	0	0	0
13/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,788.0000	11,018.0000	(6.532)	0	0	0
13/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,090.0000	10,692.0000	5.966	0	0	0
13/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	21,565.0000	20,416.0000	(5.328)	0	0	0
13/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	20,889.0000	21,901.0000	4.845	0	0	0
13/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	37,305.0000	35,747.0000	(4.176)	0	0	0
13/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,148.0000	36,539.0000	3.958	0	0	0
13/07/2006	R204	2006/08/03			Bond Future	8.5230	8.5530	0.352	0.0000	0.0000	83
13/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	10,919.0000	11,878.0000	8.783	0	0	0
13/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	9,226.0000	7,983.0000	(13.473)	0	0	0
13/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,792.0000	2,220.0000	(20.487)	0	0	0
13/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	40,002.0000	42,058.0000	5.140	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
13/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	23,151.0000	24,780.0000	7.036	0	0	0
13/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	484.0000	339.0000	(29.959)	0	0	0
13/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	12,920.0000	14,016.0000	8.483	0	0	0
13/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	7,533.0000	6,427.0000	(14.682)	0	0	0
13/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	11,127.0000	9,752.0000	(12.357)	0	0	0
13/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	9,144.0000	9,971.0000	9.044	0	0	0
13/07/2006	R204	2006/11/02			Bond Future	8.5480	8.5790	0.363	0.0000	0.0000	0
13/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,447.0000	24,454.0000	4.295	0	0	0
13/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	23,592.0000	22,354.0000	(5.248)	0	0	0
13/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,191.0000	26,253.0000	4.216	0	0	0
13/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	13,490.0000	12,604.0000	(6.568)	0	0	0
13/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	35,431.0000	36,789.0000	3.833	0	0	0
13/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,796.0000	12,366.0000	4.832	0	0	0
13/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,906.0000	65,802.0000	2.967	0	0	0
13/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,605.0000	3,257.0000	(9.653)	0	0	0
13/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,359.0000	50,007.0000	3.408	0	0	0
13/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,251.0000	21,148.0000	4.429	0	0	0
13/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,954.0000	84,007.0000	2.505	0	0	0
13/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,485.0000	6,889.0000	(7.963)	0	0	0
13/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,716.0000	1,525.0000	(11.131)	0	0	0
13/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	43,824.0000	42,149.0000	(3.822)	0	0	0
13/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,413.0000	167,652.0000	1.354	0	0	0
13/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	29.0000	24.0000	(17.241)	0	0	0
13/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	97.0000	81.0000	(16.495)	0	0	0
13/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	21,702.0000	20,520.0000	(5.447)	0	0	0
13/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,609.0000	26,261.0000	(4.882)	0	0	0
13/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	737.0000	643.0000	(12.754)	0	0	0
13/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,982.0000	124,185.0000	1.806	0	0	0
13/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	101,435.0000	103,585.0000	2.120	0	0	0
13/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	283.0000	242.0000	(14.488)	0	0	0
13/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	25,562.0000	24,269.0000	(5.058)	0	0	0
13/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	143,352.0000	145,580.0000	1.554	0	0	0
13/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,422.0000	18,216.0000	4.557	0	0	0
13/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,919.0000	30,468.0000	(4.546)	0	0	0
13/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,802.0000	22,753.0000	4.362	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
13/07/2006	R204	2007/02/01			Bond Future	8.5610	8.5930	0.374	0.0000	0.0000	0
13/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,863.0000	33,612.0000	(3.588)	0	0	0
13/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,038.0000	59,519.0000	2.552	0	0	0
13/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,124.0000	23,110.0000	(4.203)	0	0	0
13/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,723.0000	15,918.0000	(4.814)	0	0	0
13/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,737.0000	48,011.0000	2.726	0	0	0
13/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,651.0000	36,686.0000	2.903	0	0	0
13/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,123.0000	52,563.0000	(2.882)	0	0	0
13/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,590.0000	4,280.0000	(6.754)	0	0	0
13/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,383.0000	24,111.0000	3.113	0	0	0
13/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,943.0000	31,730.0000	(3.682)	0	0	0
13/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	104,948.0000	106,925.0000	1.884	0	0	0
13/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	87,375.0000	89,220.0000	2.112	0	0	0
13/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,323.0000	38,396.0000	2.875	0	0	0
13/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,335.0000	73,021.0000	2.363	0	0	0
13/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,945.0000	146,100.0000	1.497	0	0	0
13/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,505.0000	33,466.0000	2.956	0	0	0
13/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,866.0000	125,946.0000	1.679	0	0	0
13/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,202.0000	6,760.0000	(6.137)	0	0	0
13/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,847.0000	37,521.0000	(3.413)	0	0	0
13/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,839.0000	10,237.0000	(5.554)	0	0	0
13/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,011.0000	41,615.0000	(3.246)	0	0	0
13/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,021.0000	167,228.0000	1.337	0	0	0
13/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,630.0000	1,498.0000	(8.098)	0	0	0
13/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,611.0000	30,501.0000	3.006	0	0	0
13/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,046.0000	35,044.0000	2.931	0	0	0
13/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,799.0000	2,592.0000	(7.395)	0	0	0
13/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	904.0000	825.0000	(8.739)	0	0	0
13/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,832.0000	35,543.0000	(3.500)	0	0	0
13/07/2006	R207	2006/08/03			Bond Future	8.4920	8.5220	0.353	0.0000	0.0000	0
13/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	37,553.0000	39,686.0000	5.680	0	0	0
13/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	210.0000	132.0000	(37.143)	0	0	0
13/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	12,216.0000	10,626.0000	(13.016)	0	0	0
13/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	4,291.0000	4,912.0000	14.472	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
13/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	5,677.0000	6,454.0000	13.687	0	0	0
13/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	9,945.0000	8,511.0000	(14.419)	0	0	0
13/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	19,926.0000	21,676.0000	8.782	0	0	0
13/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	9,307.0000	10,426.0000	12.023	0	0	0
13/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	6,199.0000	5,108.0000	(17.600)	0	0	0
13/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,816.0000	1,356.0000	(25.330)	0	0	0
13/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,936.0000	6,670.0000	(15.953)	0	0	0
13/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	7,345.0000	8,291.0000	12.880	0	0	0
13/07/2006	R207	2006/11/02			Bond Future	8.5130	8.5440	0.364	0.0000	0.0000	0
13/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	132.0000	99.0000	(25.000)	0	0	0
13/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	98,974.0000	101,233.0000	2.282	0	0	0
13/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	120,278.0000	122,537.0000	1.878	0	0	0
13/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	11,639.0000	10,397.0000	(10.671)	0	0	0
13/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	20,895.0000	19,187.0000	(8.174)	0	0	0
13/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,820.0000	4,372.0000	14.450	0	0	0
13/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	58,248.0000	60,474.0000	3.822	0	0	0
13/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
13/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,364.0000	8,255.0000	12.099	0	0	0
13/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	78,272.0000	80,527.0000	2.881	0	0	0
13/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,404.0000	2,880.0000	(15.394)	0	0	0
13/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	13,684.0000	12,316.0000	(9.997)	0	0	0
13/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	824.0000	659.0000	(20.024)	0	0	0
13/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,882.0000	24,617.0000	7.582	0	0	0
13/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,944.0000	9,960.0000	11.360	0	0	0
13/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39,353.0000	41,447.0000	5.321	0	0	0
13/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,992.0000	6,762.0000	12.850	0	0	0
13/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,132.0000	7,146.0000	(12.125)	0	0	0
13/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,747.0000	14,020.0000	9.987	0	0	0
13/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	15,916.0000	14,428.0000	(9.349)	0	0	0
13/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,193.0000	144,452.0000	1.589	0	0	0
13/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	981.0000	1,164.0000	18.654	0	0	0
13/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	35,590.0000	33,514.0000	(5.833)	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
13/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	9,787.0000	8,673.0000	(11.382)	0	0	0
13/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,737.0000	11,881.0000	10.655	0	0	0
13/07/2006	R207	2007/02/01			Bond Future	8.5230	8.5550	0.375	0.0000	0.0000	0
13/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	120,313.0000	122,549.0000	1.858	0	0	0
13/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	22,112.0000	23,167.0000	4.771	0	0	0
13/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	24,059.0000	22,807.0000	(5.204)	0	0	0
13/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,361.0000	1,220.0000	(10.360)	0	0	0
13/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	100,009.0000	102,175.0000	2.166	0	0	0
13/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,777.0000	2,523.0000	(9.147)	0	0	0
13/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,946.0000	82,999.0000	2.536	0	0	0
13/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,218.0000	4,796.0000	(8.087)	0	0	0
13/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	31,891.0000	30,416.0000	(4.625)	0	0	0
13/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,466.0000	65,351.0000	2.970	0	0	0
13/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,708.0000	36,106.0000	4.028	0	0	0
13/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	611.0000	540.0000	(11.620)	0	0	0
13/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,697.0000	13,789.0000	(6.178)	0	0	0
13/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	25,901.0000	24,592.0000	(5.054)	0	0	0
13/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	47,943.0000	49,606.0000	3.469	0	0	0
13/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	20,363.0000	21,361.0000	4.901	0	0	0
13/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,076.0000	8,432.0000	(7.096)	0	0	0
13/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,907.0000	27,077.0000	4.516	0	0	0
13/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	15,699.0000	16,531.0000	5.300	0	0	0
13/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	20,614.0000	19,477.0000	(5.516)	0	0	0
13/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	27,821.0000	26,456.0000	(4.906)	0	0	0
13/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	250.0000	218.0000	(12.800)	0	0	0
13/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	141,599.0000	143,874.0000	1.607	0	0	0
13/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,727.0000	10,310.0000	5.994	0	0	0
13/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	43,296.0000	41,572.0000	(3.982)	0	0	0
13/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	163,702.0000	165,996.0000	1.401	0	0	0
13/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	93.0000	80.0000	(13.978)	0	0	0
13/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	18,713.0000	19,655.0000	5.034	0	0	0
13/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,959.0000	25,071.0000	4.641	0	0	0
13/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,296.0000	21,101.0000	(5.360)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										3,172
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