

Derivatives High/Low Report

High/Low for 21/07/2006

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
21/07/2006	GOVI 2006/08/03			jGovi	234.3040	233.8340	(0.201)	0.0000	0.0000	576
21/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	97.0000	147.0000	51.546	0	0	0
21/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	43,137.0000	38,487.0000	(10.780)	0	0	0
21/07/2006	GOVI 2006/11/02			jGovi	238.6040	238.3540	(0.105)	0.0000	0.0000	350
21/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,018.0000	1,114.0000	9.430	0	0	0
21/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	87,058.0000	84,654.0000	(2.761)	0	0	0
21/07/2006	GOVI 2007/02/01			jGovi	243.6020	243.2270	(0.154)	0.0000	0.0000	0
21/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	136,569.0000	132,894.0000	(2.691)	0	0	0
21/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	549.0000	624.0000	13.661	0	0	0
21/07/2006	J153 2010/08/31			jSwap	8.6600	8.6860	0.300	0.0000	0.0000	0
21/07/2006	J157 2015/09/15			jSwap	8.7200	8.7530	0.378	0.0000	0.0000	0
21/07/2006	J186 2026/12/21			jSwap	8.5480	8.5990	0.597	0.0000	0.0000	0
21/07/2006	J194 2008/02/28			jSwap	8.2220	8.2400	0.219	0.0000	0.0000	0
21/07/2006	J201 2014/12/22			jSwap	8.8060	8.8380	0.363	0.0000	0.0000	0
21/07/2006	J203 2017/09/15			jSwap	8.6730	8.7080	0.404	0.0000	0.0000	0
21/07/2006	J204 2018/12/21			jSwap	8.6860	8.7250	0.449	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	J207	2020/01/15			jSwap	8.6680	8.7090	0.473	0.0000	0.0000	0
21/07/2006	JBAR	2005/12/21			jBar	7.6580	7.6580	-	0.0000	0.0000	0
21/07/2006	JFRA	2006/08/03			jFra	7.7710	7.7520	(0.244)	0.0000	0.0000	0
21/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
21/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,887.0000	1,840.0000	(2.491)	0	0	0
21/07/2006	JFRA	2006/11/02			jFra	8.2340	8.2360	0.024	0.0000	0.0000	0
21/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,065.0000	3,069.0000	0.131	0	0	0
21/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	51.0000	49.0000	(3.922)	0	0	0
21/07/2006	JFRA	2007/02/01			jFra	8.4820	8.4900	0.094	8.4900	8.4900	0
21/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,665.0000	2,679.0000	0.525	0	0	0
21/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	268.0000	262.0000	(2.239)	0	0	0
21/07/2006	JFRA	2007/05/03			jFra	8.7390	8.7840	0.515	0.0000	0.0000	0
21/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,339.0000	3,428.0000	2.665	0	0	0
21/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	315.0000	295.0000	(6.349)	0	0	0
21/07/2006	JFRA	2007/08/02			jFra	8.7290	8.8040	0.859	0.0000	0.0000	0
21/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,453.0000	3,596.0000	4.141	0	0	0
21/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	454.0000	415.0000	(8.590)	0	0	0
21/07/2006	JFRA	2007/11/01			jFra	8.8830	8.9140	0.349	0.0000	0.0000	0
21/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	504.0000	486.0000	(3.571)	0	0	0
21/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,131.0000	4,194.0000	1.525	0	0	0
21/07/2006	JFRA	2008/02/07			jFra	8.8790	8.9310	0.586	0.0000	0.0000	0
21/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,160.0000	23,074.0000	(0.371)	0	0	0
21/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,544.0000	26,588.0000	0.166	0	0	0
21/07/2006	JN02	2006/08/03			jNote	8.5690	8.5990	0.350	0.0000	0.0000	0
21/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	24,218.0000	24,755.0000	2.217	0	0	0
21/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	19.0000	11.0000	(42.105)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	JN02	2006/11/02			jNote	8.7230	8.7590	0.413	0.0000	0.0000	0
21/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	29,086.0000	29,606.0000	1.788	0	0	0
21/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	2,125.0000	1,995.0000	(6.118)	0	0	0
21/07/2006	JN05	2006/08/03			jNote	8.7950	8.8240	0.330	0.0000	0.0000	0
21/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	62,170.0000	63,293.0000	1.806	0	0	0
21/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/07/2006	JN05	2006/11/02			jNote	8.8610	8.8910	0.339	0.0000	0.0000	0
21/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	64,706.0000	65,848.0000	1.765	0	0	0
21/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	53.0000	44.0000	(16.981)	0	0	0
21/07/2006	JN10	2006/08/03			jNote	8.6970	8.7320	0.402	0.0000	0.0000	0
21/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	95,895.0000	98,086.0000	2.285	0	0	0
21/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/07/2006	JN10	2006/11/02			jNote	8.7240	8.7610	0.424	0.0000	0.0000	0
21/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	97,458.0000	99,760.0000	2.362	0	0	0
21/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/07/2006	JROD	2006/07/31			jRod	7.0420	7.0400	(0.028)	0.0000	0.0000	0
21/07/2006	JROD	2006/08/31			jRod	7.2810	7.2720	(0.124)	0.0000	0.0000	0
21/07/2006	JROD	2006/09/29			jRod	7.4920	7.4760	(0.214)	0.0000	0.0000	0
21/07/2006	JROD	2006/10/31			jRod	7.3910	7.3810	(0.135)	0.0000	0.0000	0
21/07/2006	JROD	2006/11/30			jRod	7.6330	7.6250	(0.105)	0.0000	0.0000	0
21/07/2006	JROD	2006/12/29			jRod	7.8390	7.8330	(0.077)	0.0000	0.0000	0
21/07/2006	JROD	2007/01/31			jRod	7.7090	7.7070	(0.026)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	JROD	2007/02/28			jRod	7.9130	7.9110	(0.025)	0.0000	0.0000	0
21/07/2006	R153	2006/08/03			Bond Future	8.3040	8.3470	0.518	0.0000	0.0000	944
21/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	8,771.0000	7,468.0000	(14.856)	0	0	0
21/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,503.0000	1,800.0000	19.760	0	0	0
21/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,108.0000	5,944.0000	16.366	0	0	0
21/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	3,095.0000	2,332.0000	(24.653)	0	0	0
21/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	1,981.0000	2,363.0000	19.283	0	0	0
21/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	572.0000	348.0000	(39.161)	0	0	0
21/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	1,125.0000	1,349.0000	19.911	0	0	0
21/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	11,960.0000	13,336.0000	11.505	0	0	0
21/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	10,237.0000	8,863.0000	(13.422)	0	0	0
21/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	43.0000	49.0000	13.953	0	0	0
21/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	30,431.0000	32,029.0000	5.251	0	0	100
21/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	25,591.0000	23,998.0000	(6.225)	0	0	0
21/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	16,759.0000	15,218.0000	(9.195)	0	0	0
21/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	20,901.0000	22,478.0000	7.545	0	0	0
21/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	304.0000	363.0000	19.408	0	0	0
21/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	7,400.0000	6,183.0000	(16.446)	0	0	0
21/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	41.0000	18.0000	(56.098)	0	0	0
21/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	49,865.0000	51,465.0000	3.209	0	0	0
21/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	40,098.0000	41,697.0000	3.988	0	0	0
21/07/2006	R153	2006/11/02			Bond Future	8.3360	8.3700	0.408	0.0000	0.0000	0
21/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,467.0000	13,069.0000	4.829	0	0	102
21/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	9,444.0000	8,854.0000	(6.247)	0	0	0
21/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	8,638.0000	9,089.0000	5.221	0	0	0
21/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	23,716.0000	24,635.0000	3.875	0	0	0
21/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	66,801.0000	67,988.0000	1.777	0	0	0
21/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	14,374.0000	13,633.0000	(5.155)	0	0	0
21/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	15,485.0000	14,716.0000	(4.966)	0	0	0
21/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
21/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	20,274.0000	19,406.0000	(4.281)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	5,594.0000	5,167.0000	(7.633)	0	0	0
21/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,007.0000	8,430.0000	5.283	0	0	0
21/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,892.0000	4,116.0000	5.755	0	0	0
21/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,919.0000	2,645.0000	(9.387)	0	0	0
21/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	34,071.0000	33,030.0000	(3.055)	0	0	0
21/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,863.0000	6,187.0000	5.526	0	0	0
21/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	17,461.0000	18,226.0000	4.381	0	0	0
21/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	26,894.0000	25,927.0000	(3.596)	0	0	0
21/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	57,479.0000	58,658.0000	2.051	0	0	0
21/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	79.0000	66.0000	(16.456)	0	0	0
21/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	48,339.0000	49,497.0000	2.396	0	0	0
21/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,276.0000	1,128.0000	(11.599)	0	0	0
21/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	565.0000	489.0000	(13.451)	0	0	0
21/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	224.0000	190.0000	(15.179)	0	0	0
21/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,560.0000	2,711.0000	5.898	0	0	0
21/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	39,485.0000	40,602.0000	2.829	0	0	0
21/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	31,090.0000	32,135.0000	3.361	0	0	0
21/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	9,315.0000	9,795.0000	5.153	0	0	0
21/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	13,306.0000	12,594.0000	(5.351)	0	0	0
21/07/2006	R153	2007/02/01			Bond Future	8.3460	8.3820	0.431	0.0000	0.0000	0
21/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,203.0000	11,607.0000	3.606	0	0	0
21/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	24,402.0000	23,622.0000	(3.196)	0	0	0
21/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	14,350.0000	13,755.0000	(4.146)	0	0	0
21/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,516.0000	18,104.0000	3.357	0	0	0
21/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	19,073.0000	18,380.0000	(3.633)	0	0	0
21/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,019.0000	14,510.0000	3.502	0	0	0
21/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,580.0000	33,487.0000	2.784	0	0	0
21/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,713.0000	22,407.0000	3.196	0	0	0
21/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	590.0000	534.0000	(9.492)	0	0	0
21/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	10,252.0000	9,762.0000	(4.780)	0	0	0
21/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,913.0000	6,531.0000	(5.526)	0	0	0
21/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	20,096.0000	19,385.0000	(3.538)	0	0	0
21/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,745.0000	27,547.0000	2.999	0	0	0
21/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,407.0000	13,880.0000	3.528	0	0	0
21/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,299.0000	4,022.0000	(6.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	30,175.0000	29,321.0000	(2.830)	0	0	0
21/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,035.0000	946.0000	(8.599)	0	0	0
21/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	55,136.0000	56,231.0000	1.986	0	0	0
21/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,365.0000	35,447.0000	(2.524)	0	0	0
21/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	63,457.0000	64,586.0000	1.779	0	0	0
21/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,905.0000	9,235.0000	3.706	0	0	0
21/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,097.0000	7,364.0000	3.762	0	0	0
21/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,790.0000	2,591.0000	(7.133)	0	0	0
21/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	39,598.0000	40,584.0000	2.490	0	0	0
21/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,737.0000	1,601.0000	(7.830)	0	0	0
21/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	47,151.0000	48,199.0000	2.223	0	0	0
21/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	18,080.0000	17,406.0000	(3.728)	0	0	0
21/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,664.0000	15,173.0000	3.471	0	0	0
21/07/2006	R157	2006/08/03			Bond Future	8.4550	8.4930	0.449	0.0000	0.0000	121
21/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	54,718.0000	57,577.0000	5.225	0	0	100
21/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	74,846.0000	77,710.0000	3.827	0	0	0
21/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	5,193.0000	6,012.0000	15.771	0	0	0
21/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
21/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,485.0000	1,729.0000	(30.423)	0	0	0
21/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	95,381.0000	98,246.0000	3.004	0	0	0
21/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	12,338.0000	10,293.0000	(16.575)	0	0	0
21/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	18,085.0000	20,193.0000	11.656	0	0	0
21/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	6,643.0000	7,659.0000	15.294	0	0	0
21/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	35,236.0000	37,974.0000	7.770	0	0	0
21/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	10,034.0000	8,186.0000	(18.417)	0	0	0
21/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	279.0000	316.0000	13.262	0	0	0
21/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	273.0000	146.0000	(46.520)	0	0	0
21/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	116,325.0000	119,190.0000	2.463	0	0	0
21/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	34.0000	36.0000	5.882	0	0	0
21/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	58,235.0000	55,373.0000	(4.915)	0	0	0
21/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,659.0000	1,929.0000	16.275	0	0	0
21/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	40,563.0000	37,735.0000	(6.972)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	23,675.0000	21,080.0000	(10.961)	0	0	0
21/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	7,989.0000	6,356.0000	(20.441)	0	0	0
21/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	8,367.0000	9,598.0000	14.713	0	0	0
21/07/2006	R157	2006/11/02			Bond Future	8.4870	8.5250	0.448	0.0000	0.0000	0
21/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	294.0000	243.0000	(17.347)	0	0	0
21/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	20,867.0000	22,068.0000	5.755	0	0	0
21/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	136,889.0000	139,664.0000	2.027	0	0	0
21/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	25,495.0000	23,902.0000	(6.248)	0	0	0
21/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	44,619.0000	46,641.0000	4.532	0	0	0
21/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	59,702.0000	62,045.0000	3.924	0	0	158
21/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	21,493.0000	20,044.0000	(6.742)	0	0	0
21/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,343.0000	20,474.0000	5.847	0	0	0
21/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	8,086.0000	7,313.0000	(9.560)	0	0	0
21/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,829.0000	1,584.0000	(13.395)	0	0	0
21/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,221.0000	25,566.0000	5.553	0	0	0
21/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	27,628.0000	25,965.0000	(6.019)	0	0	0
21/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	77,313.0000	79,862.0000	3.297	0	0	0
21/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	14,588.0000	13,442.0000	(7.856)	0	0	0
21/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,198.0000	33,845.0000	5.115	0	0	0
21/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,317.0000	16,253.0000	6.111	0	0	0
21/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	34,491.0000	32,632.0000	(5.390)	0	0	0
21/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	775.0000	657.0000	(15.226)	0	0	0
21/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	61,164.0000	58,818.0000	(3.836)	0	0	0
21/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	96,302.0000	98,977.0000	2.778	0	0	0
21/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	76,013.0000	73,516.0000	(3.285)	0	0	0
21/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,213.0000	4,510.0000	7.050	0	0	0
21/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	91,364.0000	88,761.0000	(2.849)	0	0	0
21/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	47,163.0000	45,028.0000	(4.527)	0	0	0
21/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,672.0000	2,864.0000	7.186	0	0	0
21/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	99.0000	80.0000	(19.192)	0	0	0
21/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,880.0000	3,429.0000	(11.624)	0	0	0
21/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,115.0000	10,774.0000	6.515	0	0	0
21/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,576.0000	7,024.0000	6.813	0	0	0
21/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	116,253.0000	118,996.0000	2.360	0	0	0
21/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	23,445.0000	21,923.0000	(6.492)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	22,489.0000	23,761.0000	5.656	0	0	122
21/07/2006	R157	2007/02/01			Bond Future	8.4990	8.5380	0.459	0.0000	0.0000	0
21/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	28,348.0000	29,503.0000	4.074	0	0	0
21/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,420.0000	43,969.0000	3.652	0	0	0
21/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	4,304.0000	3,944.0000	(8.364)	0	0	0
21/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	39,138.0000	37,495.0000	(4.198)	0	0	0
21/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	81,705.0000	79,456.0000	(2.753)	0	0	0
21/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	31,711.0000	32,960.0000	3.939	0	0	0
21/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	37,227.0000	35,630.0000	(4.290)	0	0	0
21/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,958.0000	16,650.0000	4.336	0	0	0
21/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,379.0000	12,928.0000	4.435	0	0	0
21/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,625.0000	10,059.0000	4.509	0	0	0
21/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	35,369.0000	33,820.0000	(4.380)	0	0	0
21/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	29,996.0000	31,198.0000	4.007	0	0	0
21/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	95,481.0000	93,116.0000	(2.477)	0	0	0
21/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	68,447.0000	66,340.0000	(3.078)	0	0	0
21/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	98,370.0000	100,809.0000	2.479	0	0	0
21/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	116,534.0000	119,097.0000	2.199	0	0	0
21/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,910.0000	6,386.0000	(7.583)	0	0	0
21/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	55,835.0000	53,900.0000	(3.466)	0	0	0
21/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,557.0000	2,322.0000	(9.190)	0	0	0
21/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,496.0000	21,360.0000	4.215	0	0	0
21/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	24,361.0000	23,112.0000	(5.127)	0	0	0
21/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,685.0000	15,700.0000	(5.904)	0	0	0
21/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	81,437.0000	83,712.0000	2.794	0	0	0
21/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	65,958.0000	68,030.0000	3.141	0	0	0
21/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,607.0000	9,881.0000	(6.845)	0	0	0
21/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,216.0000	55,029.0000	3.407	0	0	0
21/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,493.0000	34,790.0000	3.872	0	0	0
21/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	33,565.0000	32,063.0000	(4.475)	0	0	0
21/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	25,249.0000	26,312.0000	4.210	0	0	0
21/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	43,118.0000	41,382.0000	(4.026)	0	0	0
21/07/2006	R186	2006/08/03			Bond Future	8.2330	8.2630	0.364	8.2100	8.2100	60
21/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	32,947.0000	29,826.0000	(9.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	11,592.0000	12,825.0000	10.637	0	0	0
21/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	57,623.0000	60,923.0000	5.727	0	0	0
21/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	13,537.0000	11,340.0000	(16.230)	0	0	0
21/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,938.0000	3,246.0000	10.483	0	0	0
21/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	189,765.0000	193,195.0000	1.807	0	0	0
21/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	30,238.0000	32,811.0000	8.509	0	0	0
21/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	3,088.0000	2,231.0000	(27.753)	0	0	0
21/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	301.0000	171.0000	(43.189)	0	0	0
21/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
21/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	108,439.0000	105,009.0000	(3.163)	0	0	0
21/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
21/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	154,787.0000	158,217.0000	2.216	0	0	0
21/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	88,628.0000	92,052.0000	3.863	0	0	0
21/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	121,090.0000	124,519.0000	2.832	0	0	0
21/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	10,654.0000	8,723.0000	(18.125)	0	0	0
21/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	14,444.0000	15,942.0000	10.371	0	0	0
21/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	57,598.0000	54,201.0000	(5.898)	0	0	0
21/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	64.0000	63.0000	(1.563)	0	0	0
21/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	513.0000	546.0000	6.433	0	0	0
21/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	83,277.0000	79,846.0000	(4.120)	0	0	0
21/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	16,755.0000	14,315.0000	(14.563)	0	0	0
21/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	9,116.0000	10,105.0000	10.849	0	0	0
21/07/2006	R186	2006/11/02			Bond Future	8.2420	8.2730	0.376	0.0000	0.0000	0
21/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	34,703.0000	36,259.0000	4.484	0	0	0
21/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	35,612.0000	33,650.0000	(5.509)	0	0	0
21/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,035.0000	52,074.0000	4.075	0	0	0
21/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,825.0000	10,353.0000	5.374	0	0	0
21/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	22,027.0000	20,549.0000	(6.710)	0	0	0
21/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	70,951.0000	68,219.0000	(3.851)	0	0	0
21/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,218.0000	16,004.0000	5.165	0	0	0
21/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	70,127.0000	72,651.0000	3.599	0	0	0
21/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	91,548.0000	88,558.0000	(3.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	12,141.0000	11,147.0000	(8.187)	0	0	0
21/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	155,613.0000	159,010.0000	2.183	0	0	0
21/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	848.0000	728.0000	(14.151)	0	0	0
21/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	123,531.0000	126,777.0000	2.628	0	0	0
21/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,217.0000	1,945.0000	(12.269)	0	0	0
21/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,737.0000	5,163.0000	(10.005)	0	0	0
21/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	94,809.0000	97,752.0000	3.104	0	0	0
21/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,418.0000	39,067.0000	4.407	0	0	0
21/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	32,627.0000	30,758.0000	(5.728)	0	0	0
21/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	281.0000	236.0000	(16.014)	0	0	0
21/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	225,582.0000	229,085.0000	1.553	0	0	0
21/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	189,756.0000	193,228.0000	1.830	0	0	0
21/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	80.0000	65.0000	(18.750)	0	0	0
21/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	38,662.0000	36,610.0000	(5.308)	0	0	0
21/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	23,202.0000	24,332.0000	4.870	0	0	0
21/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	32,093.0000	33,559.0000	4.568	0	0	0
21/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	52,011.0000	49,623.0000	(4.591)	0	0	0
21/07/2006	R186	2007/02/01			Bond Future	8.2400	8.2720	0.388	0.0000	0.0000	0
21/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	70,234.0000	67,931.0000	(3.279)	0	0	0
21/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,372.0000	42,678.0000	3.157	0	0	0
21/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	54,094.0000	52,082.0000	(3.719)	0	0	0
21/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	52,965.0000	54,562.0000	3.015	0	0	0
21/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	39,754.0000	38,064.0000	(4.251)	0	0	0
21/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,359.0000	69,279.0000	2.850	0	0	0
21/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,029.0000	25,871.0000	3.364	0	0	0
21/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	27,625.0000	26,277.0000	(4.880)	0	0	0
21/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	106,511.0000	103,742.0000	(2.600)	0	0	0
21/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	85,011.0000	87,273.0000	2.661	0	0	0
21/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	159,951.0000	163,091.0000	1.963	0	0	0
21/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,224.0000	33,278.0000	3.271	0	0	0
21/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,620.0000	9,925.0000	(6.544)	0	0	0
21/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	55,603.0000	57,263.0000	2.985	0	0	0
21/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	191,650.0000	194,960.0000	1.727	0	0	0
21/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	51,068.0000	49,117.0000	(3.820)	0	0	0
21/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,482.0000	6,012.0000	(7.251)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	87,857.0000	85,301.0000	(2.909)	0	0	0
21/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,742.0000	3,442.0000	(8.017)	0	0	0
21/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	225,678.0000	229,109.0000	1.520	0	0	0
21/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	106,162.0000	108,763.0000	2.450	0	0	0
21/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	17,903.0000	16,894.0000	(5.636)	0	0	0
21/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	130,889.0000	133,805.0000	2.228	0	0	0
21/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,035.0000	1,856.0000	(8.796)	0	0	0
21/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	50,432.0000	51,969.0000	3.048	0	0	0
21/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	57,188.0000	55,114.0000	(3.627)	0	0	0
21/07/2006	R194	2006/08/03			Bond Future	8.2610	8.2910	0.363	0.0000	0.0000	208
21/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	626.0000	693.0000	10.703	0	0	0
21/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	3,388.0000	3,016.0000	(10.980)	0	0	0
21/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	10,752.0000	10,313.0000	(4.083)	0	0	0
21/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	472.0000	521.0000	10.381	0	0	0
21/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
21/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	7,208.0000	6,774.0000	(6.021)	0	0	0
21/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	83.0000	89.0000	7.229	0	0	0
21/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3,963.0000	3,573.0000	(9.841)	0	0	0
21/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	18,689.0000	19,128.0000	2.349	0	0	0
21/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	346.0000	380.0000	9.827	0	0	0
21/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	22,450.0000	22,889.0000	1.955	0	0	0
21/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	14,947.0000	15,386.0000	2.937	0	0	0
21/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	4,565.0000	4,160.0000	(8.872)	0	0	0
21/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,677.0000	1,855.0000	10.614	0	0	0
21/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,516.0000	1,255.0000	(17.216)	0	0	0
21/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	11,225.0000	11,663.0000	3.902	0	0	0
21/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	7,549.0000	7,974.0000	5.630	0	0	0
21/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	4,156.0000	4,501.0000	8.301	0	0	0
21/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	326.0000	231.0000	(29.141)	0	0	0
21/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	31.0000	17.0000	(45.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R194	2006/11/02			Bond Future	8.3440	8.3840	0.479	0.0000	0.0000	0
21/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	29,640.0000	30,136.0000	1.673	0	0	0
21/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	39.0000	32.0000	(17.949)	0	0	0
21/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	26,425.0000	26,919.0000	1.869	0	0	0
21/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,051.0000	11,483.0000	3.909	0	0	0
21/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	517.0000	453.0000	(12.379)	0	0	0
21/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,749.0000	2,922.0000	6.293	0	0	0
21/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	5,915.0000	5,592.0000	(5.461)	0	0	0
21/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	23,229.0000	23,722.0000	2.122	0	0	0
21/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	16,950.0000	17,429.0000	2.826	0	0	0
21/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
21/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	13,926.0000	14,387.0000	3.310	0	0	0
21/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	102.0000	86.0000	(15.686)	0	0	0
21/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,064.0000	20,553.0000	2.437	0	0	0
21/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	241.0000	207.0000	(14.108)	0	0	0
21/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	8,503.0000	8,885.0000	4.493	0	0	0
21/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	5,145.0000	4,845.0000	(5.831)	0	0	0
21/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	3,381.0000	3,142.0000	(7.069)	0	0	0
21/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,546.0000	4,803.0000	5.653	0	0	0
21/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,105.0000	991.0000	(10.317)	0	0	0
21/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,215.0000	3,410.0000	6.065	0	0	0
21/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,322.0000	6,643.0000	5.078	0	0	0
21/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2,046.0000	1,872.0000	(8.504)	0	0	0
21/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	5,523.0000	5,212.0000	(5.631)	0	0	0
21/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,975.0000	3,159.0000	6.185	0	0	0
21/07/2006	R194	2007/02/01			Bond Future	8.3730	8.4230	0.597	0.0000	0.0000	0
21/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,354.0000	10,740.0000	3.728	0	0	0
21/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	409.0000	367.0000	(10.269)	0	0	0
21/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,492.0000	1,373.0000	(7.976)	0	0	0
21/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	14,642.0000	15,085.0000	3.026	0	0	0
21/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1,004.0000	917.0000	(8.665)	0	0	0
21/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	80.0000	69.0000	(13.750)	0	0	0
21/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	19,403.0000	19,879.0000	2.453	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,922.0000	4,114.0000	4.895	0	0	0
21/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	247.0000	219.0000	(11.336)	0	0	0
21/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	7,212.0000	6,900.0000	(4.326)	0	0	0
21/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	21,897.0000	22,384.0000	2.224	0	0	0
21/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	143.0000	126.0000	(11.888)	0	0	0
21/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,425.0000	12,842.0000	3.356	0	0	0
21/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	24,441.0000	24,935.0000	2.021	0	0	0
21/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	652.0000	591.0000	(9.356)	0	0	0
21/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,590.0000	8,936.0000	4.028	0	0	0
21/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	16,977.0000	17,439.0000	2.721	0	0	0
21/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,757.0000	3,943.0000	4.951	0	0	0
21/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,278.0000	2,119.0000	(6.980)	0	0	0
21/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,549.0000	7,230.0000	(4.226)	0	0	0
21/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,761.0000	6,022.0000	4.530	0	0	0
21/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,519.0000	4,276.0000	(5.377)	0	0	0
21/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,929.0000	5,647.0000	(4.756)	0	0	0
21/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,650.0000	4,871.0000	4.753	0	0	0
21/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,050.0000	7,353.0000	4.298	0	0	0
21/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	3,277.0000	3,077.0000	(6.103)	0	0	0
21/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,881.0000	6,577.0000	(4.418)	0	0	0
21/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,093.0000	4,293.0000	4.886	0	0	0
21/07/2006	R201	2006/08/03			Bond Future	8.4720	8.5060	0.401	0.0000	0.0000	26
21/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	7,181.0000	8,073.0000	12.422	0	0	0
21/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	28,896.0000	30,839.0000	6.724	0	0	0
21/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	5,737.0000	6,475.0000	12.864	0	0	0
21/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	5,865.0000	4,729.0000	(19.369)	0	0	0
21/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	7,408.0000	6,118.0000	(17.414)	0	0	0
21/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	254.0000	278.0000	9.449	0	0	0
21/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	31,173.0000	29,170.0000	(6.425)	0	0	0
21/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	15,157.0000	16,667.0000	9.962	0	0	0
21/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	190.0000	105.0000	(44.737)	0	0	0
21/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
21/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	60,258.0000	62,287.0000	3.367	0	0	0
21/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,783.0000	1,266.0000	(28.996)	0	0	0
21/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	9,160.0000	7,726.0000	(15.655)	0	0	0
21/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	4,514.0000	5,109.0000	13.181	0	0	0
21/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	44,338.0000	46,363.0000	4.567	0	0	0
21/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,477.0000	1,671.0000	13.135	0	0	0
21/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	17,910.0000	16,075.0000	(10.246)	0	0	0
21/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	11,105.0000	9,545.0000	(14.048)	0	0	0
21/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	3,496.0000	3,964.0000	13.387	0	0	0
21/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	31.0000	32.0000	3.226	0	0	0
21/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	45,167.0000	43,139.0000	(4.490)	0	0	0
21/07/2006	R201	2006/11/02			Bond Future	8.4960	8.5330	0.435	0.0000	0.0000	0
21/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	16,829.0000	17,762.0000	5.544	0	0	0
21/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	35,844.0000	37,408.0000	4.363	0	0	0
21/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	19,975.0000	18,751.0000	(6.128)	0	0	0
21/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	18,129.0000	19,118.0000	5.455	0	0	0
21/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,144.0000	8,657.0000	6.299	0	0	0
21/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	18,363.0000	17,194.0000	(6.366)	0	0	0
21/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	37,025.0000	35,381.0000	(4.440)	0	0	0
21/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	617.0000	525.0000	(14.911)	0	0	0
21/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	6,353.0000	5,760.0000	(9.334)	0	0	0
21/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	76,815.0000	78,880.0000	2.688	0	0	0
21/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	61,786.0000	63,753.0000	3.184	0	0	0
21/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	11,430.0000	10,550.0000	(7.699)	0	0	0
21/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,447.0000	1,258.0000	(13.062)	0	0	0
21/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,921.0000	27,199.0000	4.930	0	0	0
21/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	80.0000	65.0000	(18.750)	0	0	0
21/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	47,828.0000	49,638.0000	3.784	0	0	0
21/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	14,456.0000	15,284.0000	5.728	0	0	0
21/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	3,056.0000	2,710.0000	(11.322)	0	0	0
21/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	23,395.0000	22,066.0000	(5.681)	0	0	0
21/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,370.0000	13,098.0000	5.885	0	0	0
21/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	15,605.0000	16,485.0000	5.639	0	0	0
21/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	21,653.0000	20,376.0000	(5.898)	0	0	0
21/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	108,899.0000	111,041.0000	1.967	0	0	0
21/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	48,092.0000	46,283.0000	(3.762)	0	0	0
21/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	27,059.0000	25,631.0000	(5.277)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	92,592.0000	94,709.0000	2.286	0	0	0
21/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	236.0000	196.0000	(16.949)	0	0	0
21/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,277.0000	5,626.0000	6.614	0	0	0
21/07/2006	R201	2007/02/01			Bond Future	8.5040	8.5430	0.459	0.0000	0.0000	0
21/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	26,447.0000	27,438.0000	3.747	0	0	0
21/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	27,711.0000	28,739.0000	3.710	0	0	0
21/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,058.0000	13,260.0000	(5.676)	0	0	0
21/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,884.0000	22,734.0000	3.884	0	0	0
21/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	35,798.0000	34,426.0000	(3.833)	0	0	0
21/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	25,234.0000	26,189.0000	3.785	0	0	0
21/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	30,693.0000	29,425.0000	(4.131)	0	0	0
21/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	27,483.0000	26,288.0000	(4.348)	0	0	0
21/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,202.0000	19,202.0000	(4.950)	0	0	0
21/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	29,068.0000	27,837.0000	(4.235)	0	0	0
21/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,829.0000	36,051.0000	3.509	0	0	0
21/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,934.0000	3,622.0000	(7.931)	0	0	0
21/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	78,829.0000	80,740.0000	2.424	0	0	0
21/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	43,346.0000	44,770.0000	3.285	0	0	0
21/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,465.0000	14,024.0000	4.152	0	0	0
21/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	45,016.0000	43,488.0000	(3.394)	0	0	0
21/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	108,134.0000	110,222.0000	1.931	0	0	0
21/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,212.0000	17,906.0000	4.032	0	0	0
21/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	53,399.0000	55,021.0000	3.038	0	0	0
21/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,183.0000	8,583.0000	(6.534)	0	0	0
21/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	65,549.0000	67,329.0000	2.716	0	0	0
21/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	6,132.0000	5,690.0000	(7.208)	0	0	0
21/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	54,913.0000	53,250.0000	(3.028)	0	0	0
21/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,070.0000	24,989.0000	3.818	0	0	0
21/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	32,357.0000	31,054.0000	(4.027)	0	0	0
21/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,419.0000	2,209.0000	(8.681)	0	0	0
21/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	93,077.0000	95,090.0000	2.163	0	0	0
21/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,423.0000	1,289.0000	(9.417)	0	0	0
21/07/2006	R203	2006/08/03			Bond Future	8.4350	8.4750	0.474	0.0000	0.0000	111
21/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	1,659.0000	2,153.0000	29.777	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	13,212.0000	10,889.0000	(17.583)	0	0	0
21/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	88,566.0000	91,384.0000	3.182	0	0	0
21/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	49,963.0000	52,780.0000	5.638	0	0	0
21/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	10,591.0000	8,476.0000	(19.970)	0	0	0
21/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	2,520.0000	3,222.0000	27.857	0	0	0
21/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	22,265.0000	19,573.0000	(12.091)	0	0	0
21/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	108,580.0000	111,397.0000	2.594	0	0	0
21/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	78.0000	32.0000	(58.974)	0	0	0
21/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	366.0000	491.0000	34.153	0	0	0
21/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	69,031.0000	71,849.0000	4.082	0	0	0
21/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	31,424.0000	34,196.0000	8.821	0	0	0
21/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,678.0000	4,627.0000	25.802	0	0	0
21/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	8,251.0000	6,383.0000	(22.640)	0	0	0
21/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,394.0000	843.0000	(39.527)	0	0	0
21/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
21/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	38,830.0000	36,016.0000	(7.247)	0	0	0
21/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	14,565.0000	16,833.0000	15.572	0	0	0
21/07/2006	R203	2006/11/02			Bond Future	8.4550	8.4970	0.497	0.0000	0.0000	0
21/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	88,839.0000	91,710.0000	3.232	0	0	0
21/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
21/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,682.0000	11,786.0000	10.335	0	0	0
21/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	128,532.0000	131,442.0000	2.264	0	0	0
21/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	182.0000	140.0000	(23.077)	0	0	0
21/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	27,298.0000	25,203.0000	(7.675)	0	0	0
21/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	149,183.0000	152,095.0000	1.952	0	0	0
21/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	9,361.0000	10,366.0000	10.736	0	0	0
21/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	18,700.0000	16,994.0000	(9.123)	0	0	0
21/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	108,396.0000	111,297.0000	2.676	0	0	0
21/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,129.0000	13,335.0000	9.943	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	52,450.0000	55,057.0000	4.970	0	0	0
21/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,082.0000	7,900.0000	11.550	0	0	0
21/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	70,052.0000	72,840.0000	3.980	0	0	0
21/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	22,786.0000	20,879.0000	(8.369)	0	0	0
21/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	36,705.0000	38,993.0000	6.233	0	0	0
21/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	628.0000	504.0000	(19.745)	0	0	0
21/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,809.0000	1,504.0000	(16.860)	0	0	0
21/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	20,688.0000	18,880.0000	(8.739)	0	0	0
21/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	13,706.0000	15,017.0000	9.565	0	0	0
21/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	16,826.0000	15,224.0000	(9.521)	0	0	0
21/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	4,407.0000	3,784.0000	(14.137)	0	0	0
21/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	23,599.0000	25,434.0000	7.776	0	0	0
21/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	9,218.0000	8,141.0000	(11.684)	0	0	0
21/07/2006	R203	2007/02/01			Bond Future	8.4630	8.5060	0.508	0.0000	0.0000	0
21/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,271.0000	1,097.0000	(13.690)	0	0	0
21/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	89,112.0000	91,875.0000	3.101	0	0	0
21/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	147,413.0000	150,335.0000	1.982	0	0	0
21/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	127,257.0000	130,156.0000	2.278	0	0	0
21/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	5,070.0000	4,525.0000	(10.750)	0	0	0
21/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	25,882.0000	24,155.0000	(6.673)	0	0	0
21/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	71,572.0000	74,185.0000	3.651	0	0	0
21/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	16,565.0000	17,776.0000	7.311	0	0	0
21/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	220.0000	182.0000	(17.273)	0	0	0
21/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	555.0000	470.0000	(15.315)	0	0	0
21/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,652.0000	2,329.0000	(12.179)	0	0	0
21/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	107,765.0000	110,617.0000	2.646	0	0	0
21/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,126.0000	16,263.0000	7.517	0	0	0
21/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	79.0000	64.0000	(18.987)	0	0	0
21/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	55,503.0000	57,894.0000	4.308	0	0	0
21/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	27,814.0000	26,014.0000	(6.472)	0	0	0
21/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	41,302.0000	43,397.0000	5.072	0	0	0
21/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	8,932.0000	8,091.0000	(9.416)	0	0	0
21/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,724.0000	21,085.0000	6.900	0	0	0
21/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	31,903.0000	29,960.0000	(6.090)	0	0	0
21/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	22,252.0000	20,676.0000	(7.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,520.0000	13,514.0000	7.939	0	0	0
21/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,462.0000	8,138.0000	9.059	0	0	0
21/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	29,312.0000	31,053.0000	5.940	0	0	0
21/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	18,097.0000	19,383.0000	7.106	0	0	0
21/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	24,027.0000	22,376.0000	(6.871)	0	0	0
21/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	14,592.0000	13,396.0000	(8.196)	0	0	0
21/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	43,318.0000	41,057.0000	(5.220)	0	0	0
21/07/2006	R204	2006/08/03			Bond Future	8.4250	8.4600	0.415	0.0000	0.0000	83
21/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	16,076.0000	17,858.0000	11.085	0	0	0
21/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,959.0000	2,147.0000	(27.442)	0	0	0
21/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	8,965.0000	7,338.0000	(18.148)	0	0	0
21/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	32,634.0000	35,075.0000	7.480	0	0	0
21/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	7,111.0000	8,078.0000	13.599	0	0	0
21/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	358.0000	205.0000	(42.737)	0	0	0
21/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	13,525.0000	11,545.0000	(14.640)	0	0	0
21/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	4,302.0000	4,917.0000	14.296	0	0	0
21/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	5,575.0000	6,356.0000	14.009	0	0	0
21/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	11,124.0000	9,310.0000	(16.307)	0	0	0
21/07/2006	R204	2006/11/02			Bond Future	8.4410	8.4780	0.438	0.0000	0.0000	0
21/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	48,805.0000	46,679.0000	(4.356)	0	0	0
21/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	20,559.0000	21,718.0000	5.637	0	0	0
21/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,976.0000	9,558.0000	6.484	0	0	0
21/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	24,871.0000	23,323.0000	(6.224)	0	0	0
21/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	15,712.0000	14,528.0000	(7.536)	0	0	0
21/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	8,864.0000	8,052.0000	(9.161)	0	0	0
21/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	56,837.0000	59,061.0000	3.913	0	0	0
21/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	41,937.0000	43,832.0000	4.519	0	0	0
21/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	4,338.0000	3,854.0000	(11.157)	0	0	0
21/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	74,503.0000	76,943.0000	3.275	0	0	0
21/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	157,616.0000	160,316.0000	1.713	0	0	0
21/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	29,852.0000	31,375.0000	5.102	0	0	0
21/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	36,037.0000	34,168.0000	(5.186)	0	0	0
21/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	2,067.0000	1,800.0000	(12.917)	0	0	0
21/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	33.0000	26.0000	(21.212)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	113.0000	91.0000	(19.469)	0	0	0
21/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	13,739.0000	14,578.0000	6.107	0	0	0
21/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	17,555.0000	18,579.0000	5.833	0	0	0
21/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	31,353.0000	29,606.0000	(5.572)	0	0	0
21/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	882.0000	752.0000	(14.739)	0	0	0
21/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	114,233.0000	116,884.0000	2.321	0	0	0
21/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	335.0000	279.0000	(16.716)	0	0	0
21/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	19,009.0000	20,099.0000	5.734	0	0	0
21/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,195.0000	17,155.0000	5.928	0	0	0
21/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	135,566.0000	138,252.0000	1.981	0	0	0
21/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	26,955.0000	25,338.0000	(5.999)	0	0	0
21/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	93,780.0000	96,356.0000	2.747	0	0	0
21/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	29,117.0000	27,433.0000	(5.784)	0	0	0
21/07/2006	R204	2007/02/01			Bond Future	8.4460	8.4840	0.450	0.0000	0.0000	0
21/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	47,247.0000	45,488.0000	(3.723)	0	0	0
21/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	18,960.0000	17,914.0000	(5.517)	0	0	0
21/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	51,996.0000	53,696.0000	3.269	0	0	0
21/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	36,527.0000	34,985.0000	(4.222)	0	0	0
21/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	41,365.0000	42,810.0000	3.493	0	0	0
21/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,567.0000	26,554.0000	3.860	0	0	0
21/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	27,031.0000	25,729.0000	(4.817)	0	0	0
21/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	32,627.0000	33,832.0000	3.693	0	0	0
21/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	58,962.0000	57,014.0000	(3.304)	0	0	0
21/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	5,334.0000	4,921.0000	(7.743)	0	0	0
21/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	31,088.0000	32,247.0000	3.728	0	0	0
21/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,943.0000	20,742.0000	4.006	0	0	0
21/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	97,413.0000	99,746.0000	2.395	0	0	0
21/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	80,219.0000	82,380.0000	2.694	0	0	0
21/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	135,943.0000	138,512.0000	1.890	0	0	0
21/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	64,669.0000	66,623.0000	3.022	0	0	0
21/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	116,054.0000	118,523.0000	2.127	0	0	0
21/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	29,615.0000	30,729.0000	3.762	0	0	0
21/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	156,898.0000	159,537.0000	1.682	0	0	0
21/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,908.0000	1,731.0000	(9.277)	0	0	0
21/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	3,267.0000	2,989.0000	(8.509)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,325.0000	7,740.0000	(7.027)	0	0	0
21/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,060.0000	953.0000	(10.094)	0	0	0
21/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,452.0000	11,660.0000	(6.360)	0	0	0
21/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	40,680.0000	39,048.0000	(4.012)	0	0	0
21/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,205.0000	29,276.0000	3.797	0	0	0
21/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	38,580.0000	36,992.0000	(4.116)	0	0	0
21/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	42,826.0000	41,151.0000	(3.911)	0	0	0
21/07/2006	R207	2006/08/03			Bond Future	8.4050	8.4380	0.393	0.0000	0.0000	0
21/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	10,271.0000	8,460.0000	(17.632)	0	0	0
21/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	2,181.0000	2,641.0000	21.091	0	0	0
21/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	31,031.0000	33,415.0000	7.683	0	0	0
21/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	12,903.0000	10,907.0000	(15.469)	0	0	0
21/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	1,418.0000	1,729.0000	21.932	0	0	0
21/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	142.0000	71.0000	(50.000)	0	0	0
21/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	15,797.0000	13,652.0000	(13.579)	0	0	0
21/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	3,226.0000	3,872.0000	20.025	0	0	0
21/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	4,598.0000	5,461.0000	18.769	0	0	0
21/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	7,944.0000	6,352.0000	(20.040)	0	0	0
21/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	2,021.0000	1,372.0000	(32.113)	0	0	0
21/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	13,677.0000	15,483.0000	13.205	0	0	0
21/07/2006	R207	2006/11/02			Bond Future	8.4190	8.4530	0.404	0.0000	0.0000	0
21/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	219.0000	161.0000	(26.484)	0	0	0
21/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,158.0000	2,563.0000	18.767	0	0	0
21/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	92,078.0000	94,580.0000	2.717	0	0	0
21/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	26,130.0000	24,032.0000	(8.029)	0	0	0
21/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	113,382.0000	115,884.0000	2.207	0	0	0
21/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	4,649.0000	5,381.0000	15.745	0	0	0
21/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	17,866.0000	16,095.0000	(9.913)	0	0	0
21/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	51,438.0000	53,883.0000	4.753	0	0	0
21/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
21/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	20,473.0000	18,581.0000	(9.241)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	71,385.0000	73,880.0000	3.495	0	0	0
21/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	15,429.0000	13,790.0000	(10.623)	0	0	0
21/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	5,837.0000	6,701.0000	14.802	0	0	0
21/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	17,544.0000	19,267.0000	9.821	0	0	0
21/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	4,962.0000	4,182.0000	(15.719)	0	0	0
21/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	7,231.0000	8,235.0000	13.885	0	0	0
21/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	32,924.0000	35,158.0000	6.785	0	0	0
21/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,652.0000	4,263.0000	16.731	0	0	0
21/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,292.0000	1,023.0000	(20.820)	0	0	0
21/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	13,178.0000	11,679.0000	(11.375)	0	0	0
21/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	11,125.0000	9,771.0000	(12.171)	0	0	0
21/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	8,842.0000	9,992.0000	13.006	0	0	0
21/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	135,296.0000	137,799.0000	1.850	0	0	0
21/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	41,950.0000	39,555.0000	(5.709)	0	0	0
21/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	444.0000	552.0000	24.324	0	0	0
21/07/2006	R207	2007/02/01			Bond Future	8.4220	8.4560	0.404	0.0000	0.0000	0
21/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	113,126.0000	115,513.0000	2.110	0	0	0
21/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	25,700.0000	24,295.0000	(5.467)	0	0	0
21/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,675.0000	1,496.0000	(10.687)	0	0	0
21/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	92,990.0000	95,288.0000	2.471	0	0	0
21/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	3,384.0000	3,062.0000	(9.515)	0	0	0
21/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	36,218.0000	34,516.0000	(4.699)	0	0	0
21/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	74,219.0000	76,375.0000	2.905	0	0	0
21/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	20,029.0000	21,102.0000	5.357	0	0	0
21/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	6,281.0000	5,756.0000	(8.359)	0	0	0
21/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	12,692.0000	13,468.0000	6.114	0	0	0
21/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	57,195.0000	59,148.0000	3.415	0	0	0
21/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	16,805.0000	17,756.0000	5.659	0	0	0
21/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	42,309.0000	44,000.0000	3.997	0	0	0
21/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	758.0000	667.0000	(12.005)	0	0	0
21/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	18,367.0000	19,379.0000	5.510	0	0	0
21/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	10,776.0000	9,989.0000	(7.303)	0	0	0
21/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	29,874.0000	31,262.0000	4.646	0	0	0
21/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	27,648.0000	26,182.0000	(5.302)	0	0	0
21/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	17,197.0000	16,108.0000	(6.332)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	29,676.0000	28,149.0000	(5.146)	0	0	0
21/07/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	23,833.0000	22,491.0000	(5.631)	0	0	0
21/07/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	31,782.0000	30,196.0000	(4.990)	0	0	0
21/07/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	15,340.0000	16,231.0000	5.808	0	0	0
21/07/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	21,791.0000	22,927.0000	5.213	0	0	0
21/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	156,391.0000	158,852.0000	1.574	0	0	0
21/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	312.0000	270.0000	(13.462)	0	0	0
21/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	134,328.0000	136,764.0000	1.813	0	0	0
21/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	48,475.0000	46,520.0000	(4.033)	0	0	0
21/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	116.0000	99.0000	(14.655)	0	0	0
21/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,572.0000	8,095.0000	6.907	0	0	0

Grand Total:

3,061