

Derivatives High/Low Report

High/Low for 24/07/2006

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
24/07/2006	GOVI 2006/08/03			jGovi	233.8340	233.5060	(0.140)	0.0000	0.0000	576
24/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	147.0000	101.0000	(31.293)	0	0	0
24/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	38,487.0000	35,161.0000	(8.642)	0	0	0
24/07/2006	GOVI 2006/11/02			jGovi	238.3540	238.0160	(0.142)	0.0000	0.0000	350
24/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	84,654.0000	81,371.0000	(3.878)	0	0	0
24/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,114.0000	1,211.0000	8.707	0	0	0
24/07/2006	GOVI 2007/02/01			jGovi	243.2270	242.9000	(0.134)	0.0000	0.0000	0
24/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	624.0000	674.0000	8.013	0	0	0
24/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	132,894.0000	129,674.0000	(2.423)	0	0	0
24/07/2006	J153 2010/08/31			jSwap	8.6860	8.7160	0.345	0.0000	0.0000	0
24/07/2006	J157 2015/09/15			jSwap	8.7530	8.7900	0.423	0.0000	0.0000	0
24/07/2006	J186 2026/12/21			jSwap	8.5990	8.6410	0.488	0.0000	0.0000	0
24/07/2006	J194 2008/02/28			jSwap	8.2400	8.2780	0.461	0.0000	0.0000	0
24/07/2006	J201 2014/12/22			jSwap	8.8380	8.8740	0.407	0.0000	0.0000	0
24/07/2006	J203 2017/09/15			jSwap	8.7080	8.7390	0.356	0.0000	0.0000	0
24/07/2006	J204 2018/12/21			jSwap	8.7250	8.7600	0.401	0.0000	0.0000	0

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24/07/2006	J207	2020/01/15			jSwap	8.7090	8.7470	0.436	0.0000	0.0000	0
24/07/2006	JBAR	2005/12/21			jBar	7.6580	7.6630	0.065	0.0000	0.0000	0
24/07/2006	JFRA	2006/08/03			jFra	7.7520	7.7440	(0.103)	0.0000	0.0000	0
24/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,840.0000	1,820.0000	(1.087)	0	0	0
24/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/07/2006	JFRA	2006/11/02			jFra	8.2360	8.2720	0.437	0.0000	0.0000	0
24/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	49.0000	41.0000	(16.327)	0	0	0
24/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,069.0000	3,149.0000	2.607	0	0	0
24/07/2006	JFRA	2007/02/01			jFra	8.4900	8.5390	0.577	0.0000	0.0000	0
24/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	262.0000	236.0000	(9.924)	0	0	0
24/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,679.0000	2,772.0000	3.471	0	0	0
24/07/2006	JFRA	2007/05/03			jFra	8.7840	8.8600	0.865	0.0000	0.0000	0
24/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,428.0000	3,578.0000	4.376	0	0	0
24/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	295.0000	261.0000	(11.525)	0	0	0
24/07/2006	JFRA	2007/08/02			jFra	8.8040	8.8570	0.602	0.0000	0.0000	0
24/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	415.0000	386.0000	(6.988)	0	0	0
24/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,596.0000	3,696.0000	2.781	0	0	0
24/07/2006	JFRA	2007/11/01			jFra	8.9140	9.0010	0.976	0.0000	0.0000	0
24/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,194.0000	4,374.0000	4.292	0	0	0
24/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	486.0000	439.0000	(9.671)	0	0	0
24/07/2006	JFRA	2008/02/07			jFra	8.9310	8.9820	0.571	0.0000	0.0000	0
24/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,074.0000	22,950.0000	(0.537)	0	0	0
24/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,588.0000	26,584.0000	(0.015)	0	0	0
24/07/2006	JN02	2006/08/03			jNote	8.5990	8.6450	0.535	0.0000	0.0000	0
24/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	24,755.0000	25,579.0000	3.329	0	0	0
24/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	11.0000	2.0000	(81.818)	0	0	0

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24/07/2006	JN02	2006/11/02			jNote	8.7590	8.8110	0.594	0.0000	0.0000	0
24/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	29,606.0000	30,321.0000	2.415	0	0	0
24/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,995.0000	1,775.0000	(11.028)	0	0	0
24/07/2006	JN05	2006/08/03			jNote	8.8240	8.8540	0.340	0.0000	0.0000	0
24/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	63,293.0000	64,447.0000	1.823	0	0	0
24/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/07/2006	JN05	2006/11/02			jNote	8.8910	8.9250	0.382	0.0000	0.0000	0
24/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	44.0000	33.0000	(25.000)	0	0	0
24/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,848.0000	67,138.0000	1.959	0	0	0
24/07/2006	JN10	2006/08/03			jNote	8.7320	8.7650	0.378	0.0000	0.0000	0
24/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	98,086.0000	100,127.0000	2.081	0	0	0
24/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/07/2006	JN10	2006/11/02			jNote	8.7610	8.7960	0.399	0.0000	0.0000	0
24/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	99,760.0000	101,914.0000	2.159	0	0	0
24/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
24/07/2006	JROD	2006/07/31			jRod	7.0400	7.0390	(0.014)	0.0000	0.0000	0
24/07/2006	JROD	2006/08/31			jRod	7.2720	7.2640	(0.110)	0.0000	0.0000	0
24/07/2006	JROD	2006/09/29			jRod	7.4760	7.4660	(0.134)	0.0000	0.0000	0
24/07/2006	JROD	2006/10/31			jRod	7.3810	7.3750	(0.081)	0.0000	0.0000	0
24/07/2006	JROD	2006/11/30			jRod	7.6250	7.6180	(0.092)	0.0000	0.0000	0
24/07/2006	JROD	2006/12/29			jRod	7.8330	7.8250	(0.102)	0.0000	0.0000	0
24/07/2006	JROD	2007/01/31			jRod	7.7070	7.7000	(0.091)	0.0000	0.0000	0

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24/07/2006	JROD	2007/02/28			jRod	7.9110	7.9030	(0.101)	0.0000	0.0000	0
24/07/2006	R153	2006/08/03			Bond Future	8.3470	8.3650	0.216	0.0000	0.0000	944
24/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,944.0000	5,957.0000	0.219	0	0	0
24/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	2,332.0000	1,676.0000	(28.130)	0	0	0
24/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	7,468.0000	6,569.0000	(12.038)	0	0	0
24/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	15,218.0000	14,425.0000	(5.211)	0	0	0
24/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	6,183.0000	5,294.0000	(14.378)	0	0	0
24/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	348.0000	161.0000	(53.736)	0	0	0
24/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	13,336.0000	13,818.0000	3.614	0	0	0
24/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	41,697.0000	42,366.0000	1.604	0	0	0
24/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	8,863.0000	7,970.0000	(10.076)	0	0	0
24/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	1,349.0000	1,125.0000	(16.605)	0	0	0
24/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	22,478.0000	23,132.0000	2.910	0	0	0
24/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	18.0000	4.0000	(77.778)	0	0	0
24/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	32,029.0000	32,698.0000	2.089	0	0	100
24/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	2,363.0000	2,142.0000	(9.353)	0	0	0
24/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	363.0000	238.0000	(34.435)	0	0	0
24/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,800.0000	1,570.0000	(12.778)	0	0	0
24/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	49.0000	21.0000	(57.143)	0	0	0
24/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	23,998.0000	23,301.0000	(2.904)	0	0	0
24/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	51,465.0000	52,134.0000	1.300	0	0	0
24/07/2006	R153	2006/11/02			Bond Future	8.3700	8.4030	0.394	0.0000	0.0000	0
24/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	12,594.0000	11,812.0000	(6.209)	0	0	0
24/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	8,854.0000	8,198.0000	(7.409)	0	0	0
24/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	13,069.0000	13,569.0000	3.826	0	0	102
24/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	9,795.0000	10,169.0000	3.818	0	0	0
24/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	40,602.0000	41,671.0000	2.633	0	0	0
24/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,128.0000	960.0000	(14.894)	0	0	0
24/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	13,633.0000	12,823.0000	(5.941)	0	0	0
24/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,089.0000	9,435.0000	3.807	0	0	0
24/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	489.0000	403.0000	(17.587)	0	0	0

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24/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	5,167.0000	4,684.0000	(9.348)	0	0	0
24/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	18,226.0000	18,899.0000	3.693	0	0	0
24/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	32,135.0000	33,123.0000	3.075	0	0	0
24/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	24,635.0000	25,479.0000	3.426	0	0	0
24/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,645.0000	2,334.0000	(11.758)	0	0	0
24/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	19,406.0000	18,474.0000	(4.803)	0	0	0
24/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,187.0000	6,411.0000	3.620	0	0	0
24/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,430.0000	8,749.0000	3.784	0	0	0
24/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	14,716.0000	13,879.0000	(5.688)	0	0	0
24/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	25,927.0000	24,907.0000	(3.934)	0	0	0
24/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	33,030.0000	31,951.0000	(3.267)	0	0	0
24/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,116.0000	4,252.0000	3.304	0	0	0
24/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	67,988.0000	69,138.0000	1.691	0	0	0
24/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
24/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	58,658.0000	59,798.0000	1.943	0	0	0
24/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	66.0000	50.0000	(24.242)	0	0	0
24/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,711.0000	2,788.0000	2.840	0	0	0
24/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	49,497.0000	50,614.0000	2.257	0	0	0
24/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	190.0000	151.0000	(20.526)	0	0	0
24/07/2006	R153	2007/02/01			Bond Future	8.3820	8.4150	0.394	0.0000	0.0000	0
24/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,607.0000	11,900.0000	2.524	0	0	0
24/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	23,622.0000	22,831.0000	(3.349)	0	0	0
24/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,104.0000	18,571.0000	2.580	0	0	0
24/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	13,755.0000	13,138.0000	(4.486)	0	0	0
24/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	17,406.0000	16,713.0000	(3.981)	0	0	0
24/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,173.0000	15,565.0000	2.584	0	0	0
24/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,407.0000	22,978.0000	2.548	0	0	0
24/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,022.0000	3,727.0000	(7.335)	0	0	0
24/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	9,762.0000	9,249.0000	(5.255)	0	0	0
24/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	40,584.0000	41,454.0000	2.144	0	0	0
24/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	48,199.0000	49,135.0000	1.942	0	0	0
24/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,531.0000	6,128.0000	(6.171)	0	0	0
24/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,591.0000	2,377.0000	(8.259)	0	0	0
24/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,601.0000	1,452.0000	(9.307)	0	0	0
24/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	27,547.0000	28,228.0000	2.472	0	0	0

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24/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,880.0000	14,236.0000	2.565	0	0	0
24/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	19,385.0000	18,657.0000	(3.755)	0	0	0
24/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	33,487.0000	34,277.0000	2.359	0	0	0
24/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,321.0000	28,462.0000	(2.930)	0	0	0
24/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,235.0000	9,460.0000	2.436	0	0	0
24/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	18,380.0000	17,670.0000	(3.863)	0	0	0
24/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,510.0000	14,884.0000	2.578	0	0	0
24/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	946.0000	848.0000	(10.359)	0	0	0
24/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	56,231.0000	57,217.0000	1.753	0	0	0
24/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,447.0000	34,534.0000	(2.576)	0	0	0
24/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,364.0000	7,535.0000	2.322	0	0	0
24/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	64,586.0000	65,608.0000	1.582	0	0	0
24/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	534.0000	473.0000	(11.423)	0	0	0
24/07/2006	R157	2006/08/03			Bond Future	8.4930	8.5280	0.412	0.0000	0.0000	118
24/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	37,974.0000	40,493.0000	6.633	0	0	0
24/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	57,577.0000	60,204.0000	4.563	0	0	100
24/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	6,012.0000	6,190.0000	2.961	0	0	0
24/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
24/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	21,080.0000	18,257.0000	(13.392)	0	0	0
24/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,929.0000	1,736.0000	(10.005)	0	0	0
24/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	77,710.0000	80,340.0000	3.384	0	0	0
24/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,729.0000	850.0000	(50.839)	0	0	0
24/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	10,293.0000	7,840.0000	(23.832)	0	0	0
24/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	98,246.0000	100,876.0000	2.677	0	0	0
24/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	20,193.0000	21,944.0000	8.671	0	0	0
24/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	146.0000	35.0000	(76.027)	0	0	0
24/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	9,598.0000	10,227.0000	6.553	0	0	0
24/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	6,356.0000	4,354.0000	(31.498)	0	0	0
24/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	8,186.0000	5,938.0000	(27.462)	0	0	0
24/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	55,373.0000	52,722.0000	(4.788)	0	0	0
24/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	7,659.0000	8,042.0000	5.001	0	0	0
24/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	37,735.0000	34,999.0000	(7.251)	0	0	0
24/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	119,190.0000	121,820.0000	2.207	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
24/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	36.0000	15.0000	(58.333)	0	0	0
24/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	316.0000	210.0000	(33.544)	0	0	0
24/07/2006	R157	2006/11/02			Bond Future	8.5250	8.5560	0.364	0.0000	0.0000	0
24/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,429.0000	2,982.0000	(13.036)	0	0	0
24/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	62,045.0000	63,871.0000	2.943	0	0	158
24/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	118,996.0000	121,217.0000	1.866	0	0	0
24/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,845.0000	35,012.0000	3.448	0	0	0
24/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	79,862.0000	81,888.0000	2.537	0	0	0
24/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,584.0000	1,337.0000	(15.593)	0	0	0
24/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	46,641.0000	48,155.0000	3.246	0	0	0
24/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	13,442.0000	12,335.0000	(8.235)	0	0	0
24/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	25,965.0000	24,405.0000	(6.008)	0	0	0
24/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	20,474.0000	21,188.0000	3.487	0	0	0
24/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,024.0000	7,220.0000	2.790	0	0	0
24/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	139,664.0000	141,918.0000	1.614	0	0	0
24/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,253.0000	16,806.0000	3.402	0	0	0
24/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	80.0000	60.0000	(25.000)	0	0	0
24/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	98,977.0000	101,130.0000	2.175	0	0	0
24/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	32,632.0000	30,912.0000	(5.271)	0	0	0
24/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,510.0000	4,612.0000	2.262	0	0	0
24/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	21,923.0000	20,484.0000	(6.564)	0	0	0
24/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	88,761.0000	86,534.0000	(2.509)	0	0	0
24/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	58,818.0000	56,740.0000	(3.533)	0	0	0
24/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	657.0000	536.0000	(18.417)	0	0	0
24/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	45,028.0000	43,097.0000	(4.288)	0	0	0
24/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	23,761.0000	24,594.0000	3.506	0	0	122
24/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,864.0000	2,910.0000	1.606	0	0	0
24/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	7,313.0000	6,555.0000	(10.365)	0	0	0
24/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	243.0000	191.0000	(21.399)	0	0	0
24/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,774.0000	11,116.0000	3.174	0	0	0
24/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	73,516.0000	71,345.0000	(2.953)	0	0	0
24/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,068.0000	22,841.0000	3.503	0	0	0
24/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	25,566.0000	26,463.0000	3.509	0	0	0
24/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	23,902.0000	22,401.0000	(6.280)	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
24/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	20,044.0000	18,667.0000	(6.870)	0	0	0
24/07/2006	R157	2007/02/01			Bond Future	8.5380	8.5700	0.375	0.0000	0.0000	0
24/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	29,503.0000	30,289.0000	2.664	0	0	0
24/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	79,456.0000	77,468.0000	(2.502)	0	0	0
24/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	37,495.0000	35,990.0000	(4.014)	0	0	0
24/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,881.0000	9,188.0000	(7.013)	0	0	0
24/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	23,112.0000	21,944.0000	(5.054)	0	0	0
24/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,928.0000	13,230.0000	2.336	0	0	0
24/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	83,712.0000	85,495.0000	2.130	0	0	0
24/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	31,198.0000	32,022.0000	2.641	0	0	0
24/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,059.0000	10,278.0000	2.177	0	0	0
24/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	93,116.0000	91,046.0000	(2.223)	0	0	0
24/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,969.0000	45,091.0000	2.552	0	0	0
24/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,650.0000	17,058.0000	2.450	0	0	0
24/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,386.0000	5,879.0000	(7.939)	0	0	0
24/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	35,630.0000	34,164.0000	(4.115)	0	0	0
24/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	66,340.0000	64,459.0000	(2.835)	0	0	0
24/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	119,097.0000	121,154.0000	1.727	0	0	0
24/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,944.0000	3,591.0000	(8.950)	0	0	0
24/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	53,900.0000	52,153.0000	(3.241)	0	0	0
24/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,700.0000	14,768.0000	(5.936)	0	0	0
24/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	68,030.0000	69,627.0000	2.347	0	0	0
24/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,360.0000	21,902.0000	2.537	0	0	0
24/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	100,809.0000	102,746.0000	1.921	0	0	0
24/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,029.0000	56,387.0000	2.468	0	0	0
24/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,322.0000	2,089.0000	(10.034)	0	0	0
24/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	34,790.0000	35,691.0000	2.590	0	0	0
24/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	32,063.0000	30,675.0000	(4.329)	0	0	0
24/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	33,820.0000	32,392.0000	(4.222)	0	0	0
24/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	26,312.0000	27,023.0000	2.702	0	0	0
24/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	41,382.0000	39,804.0000	(3.813)	0	0	0
24/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	32,960.0000	33,823.0000	2.618	0	0	0
24/07/2006	R186	2006/08/03			Bond Future	8.2630	8.2980	0.424	0.0000	0.0000	60
24/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	32,811.0000	35,610.0000	8.531	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
24/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	60,923.0000	64,772.0000	6.318	0	0	0
24/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
24/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	171.0000	38.0000	(77.778)	0	0	0
24/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	2,231.0000	1,047.0000	(53.070)	0	0	0
24/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	11,340.0000	8,058.0000	(28.942)	0	0	0
24/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	124,519.0000	128,502.0000	3.199	0	0	0
24/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	12,825.0000	13,525.0000	5.458	0	0	0
24/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	193,195.0000	197,177.0000	2.061	0	0	0
24/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	158,217.0000	162,199.0000	2.517	0	0	0
24/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	54,201.0000	50,047.0000	(7.664)	0	0	0
24/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	92,052.0000	96,031.0000	4.323	0	0	0
24/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	63.0000	28.0000	(55.556)	0	0	0
24/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	105,009.0000	101,022.0000	(3.797)	0	0	0
24/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
24/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	79,846.0000	75,829.0000	(5.031)	0	0	0
24/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	546.0000	374.0000	(31.502)	0	0	0
24/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,246.0000	2,975.0000	(8.349)	0	0	0
24/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	15,942.0000	17,035.0000	6.856	0	0	0
24/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	10,105.0000	10,477.0000	3.681	0	0	0
24/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	8,723.0000	5,833.0000	(33.131)	0	0	0
24/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	29,826.0000	25,572.0000	(14.263)	0	0	0
24/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	14,315.0000	10,704.0000	(25.225)	0	0	0
24/07/2006	R186	2006/11/02			Bond Future	8.2730	8.3090	0.435	0.0000	0.0000	0
24/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	11,147.0000	9,851.0000	(11.626)	0	0	0
24/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	20,549.0000	18,637.0000	(9.305)	0	0	0
24/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	52,074.0000	54,228.0000	4.136	0	0	0
24/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	72,651.0000	75,420.0000	3.811	0	0	0
24/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	36,259.0000	37,816.0000	4.294	0	0	0
24/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	33,650.0000	31,141.0000	(7.456)	0	0	0
24/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	193,228.0000	197,235.0000	2.074	0	0	0
24/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,004.0000	16,678.0000	4.211	0	0	0
24/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,219.0000	64,827.0000	(4.972)	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
24/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	159,010.0000	162,919.0000	2.458	0	0	0
24/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	65.0000	46.0000	(29.231)	0	0	0
24/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	126,777.0000	130,489.0000	2.928	0	0	0
24/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	236.0000	177.0000	(25.000)	0	0	0
24/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	728.0000	572.0000	(21.429)	0	0	0
24/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	229,085.0000	233,132.0000	1.767	0	0	0
24/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,945.0000	1,591.0000	(18.201)	0	0	0
24/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,353.0000	10,758.0000	3.912	0	0	0
24/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,163.0000	4,411.0000	(14.565)	0	0	0
24/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	97,752.0000	101,066.0000	3.390	0	0	0
24/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	88,558.0000	84,897.0000	(4.134)	0	0	0
24/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	39,067.0000	40,738.0000	4.277	0	0	0
24/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	30,758.0000	28,363.0000	(7.787)	0	0	0
24/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	49,623.0000	46,615.0000	(6.062)	0	0	0
24/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	24,332.0000	25,390.0000	4.348	0	0	0
24/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	36,610.0000	33,993.0000	(7.148)	0	0	0
24/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	33,559.0000	35,008.0000	4.318	0	0	0
24/07/2006	R186	2007/02/01			Bond Future	8.2720	8.3080	0.435	0.0000	0.0000	0
24/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,277.0000	24,600.0000	(6.382)	0	0	0
24/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	52,082.0000	49,618.0000	(4.731)	0	0	0
24/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	54,562.0000	56,139.0000	2.890	0	0	0
24/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	42,678.0000	43,923.0000	2.917	0	0	0
24/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	33,278.0000	34,242.0000	2.897	0	0	0
24/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	85,301.0000	82,223.0000	(3.608)	0	0	0
24/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	67,931.0000	65,134.0000	(4.117)	0	0	0
24/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,856.0000	1,624.0000	(12.500)	0	0	0
24/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	38,064.0000	35,979.0000	(5.478)	0	0	0
24/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,442.0000	3,058.0000	(11.156)	0	0	0
24/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	229,109.0000	232,919.0000	1.663	0	0	0
24/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	69,279.0000	71,235.0000	2.823	0	0	0
24/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	87,273.0000	89,638.0000	2.710	0	0	0
24/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	194,960.0000	198,618.0000	1.876	0	0	0
24/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,012.0000	5,415.0000	(9.930)	0	0	0
24/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,805.0000	136,972.0000	2.367	0	0	0
24/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	163,091.0000	166,536.0000	2.112	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
24/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,742.0000	100,436.0000	(3.187)	0	0	0
24/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,871.0000	26,606.0000	2.841	0	0	0
24/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,925.0000	9,051.0000	(8.806)	0	0	0
24/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,894.0000	15,631.0000	(7.476)	0	0	0
24/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	108,763.0000	111,542.0000	2.555	0	0	0
24/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	55,114.0000	52,579.0000	(4.600)	0	0	0
24/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	57,263.0000	58,912.0000	2.880	0	0	0
24/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	49,117.0000	46,725.0000	(4.870)	0	0	0
24/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	51,969.0000	53,476.0000	2.900	0	0	0
24/07/2006	R194	2006/08/03			Bond Future	8.2910	8.3250	0.410	0.0000	0.0000	208
24/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	693.0000	669.0000	(3.463)	0	0	0
24/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	3,016.0000	2,495.0000	(17.275)	0	0	0
24/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	521.0000	485.0000	(6.910)	0	0	0
24/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	380.0000	339.0000	(10.789)	0	0	0
24/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3,573.0000	3,039.0000	(14.945)	0	0	0
24/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	4,160.0000	3,622.0000	(12.933)	0	0	0
24/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	19,128.0000	19,626.0000	2.604	0	0	0
24/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	10,313.0000	9,810.0000	(4.877)	0	0	0
24/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	22,889.0000	23,386.0000	2.171	0	0	0
24/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	89.0000	62.0000	(30.337)	0	0	0
24/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
24/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
24/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	15,386.0000	15,884.0000	3.237	0	0	0
24/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	6,774.0000	6,251.0000	(7.721)	0	0	0
24/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	7,974.0000	8,458.0000	6.070	0	0	0
24/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,855.0000	1,967.0000	6.038	0	0	0
24/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,255.0000	869.0000	(30.757)	0	0	0
24/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	11,663.0000	12,160.0000	4.261	0	0	0
24/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	231.0000	104.0000	(54.978)	0	0	0
24/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	4,501.0000	4,871.0000	8.220	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2006	R194	2006/11/02			Bond Future	8.3840	8.4260	0.501	0.0000	0.0000	0
24/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	17,429.0000	17,930.0000	2.875	0	0	0
24/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	30,136.0000	30,655.0000	1.722	0	0	0
24/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,922.0000	3,075.0000	5.236	0	0	0
24/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	26,919.0000	27,438.0000	1.928	0	0	0
24/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	453.0000	378.0000	(16.556)	0	0	0
24/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	23,722.0000	24,239.0000	2.179	0	0	0
24/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	5,592.0000	5,225.0000	(6.563)	0	0	0
24/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,553.0000	21,064.0000	2.486	0	0	0
24/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
24/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	32.0000	24.0000	(25.000)	0	0	0
24/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,483.0000	11,928.0000	3.875	0	0	0
24/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	86.0000	67.0000	(22.093)	0	0	0
24/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	207.0000	167.0000	(19.324)	0	0	0
24/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	8,885.0000	9,272.0000	4.356	0	0	0
24/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,803.0000	5,047.0000	5.080	0	0	0
24/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	14,387.0000	14,867.0000	3.336	0	0	0
24/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	991.0000	859.0000	(13.320)	0	0	0
24/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	3,142.0000	2,866.0000	(8.784)	0	0	0
24/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,845.0000	4,501.0000	(7.100)	0	0	0
24/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,410.0000	3,586.0000	5.161	0	0	0
24/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,872.0000	1,669.0000	(10.844)	0	0	0
24/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,643.0000	6,960.0000	4.772	0	0	0
24/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,159.0000	3,323.0000	5.192	0	0	0
24/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	5,212.0000	4,856.0000	(6.830)	0	0	0
24/07/2006	R194	2007/02/01			Bond Future	8.4230	8.4680	0.534	0.0000	0.0000	0
24/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,384.0000	22,820.0000	1.948	0	0	0
24/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	219.0000	191.0000	(12.785)	0	0	0
24/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	591.0000	528.0000	(10.660)	0	0	0
24/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	19,879.0000	20,305.0000	2.143	0	0	0
24/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,085.0000	15,476.0000	2.592	0	0	0
24/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,842.0000	13,208.0000	2.850	0	0	0
24/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	126.0000	108.0000	(14.286)	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
24/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,114.0000	4,265.0000	3.670	0	0	0
24/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,373.0000	1,255.0000	(8.594)	0	0	0
24/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	69.0000	59.0000	(14.493)	0	0	0
24/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,740.0000	11,075.0000	3.119	0	0	0
24/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	24,935.0000	25,378.0000	1.777	0	0	0
24/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	6,900.0000	6,597.0000	(4.391)	0	0	0
24/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,439.0000	17,850.0000	2.357	0	0	0
24/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	367.0000	324.0000	(11.717)	0	0	0
24/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,276.0000	4,038.0000	(5.566)	0	0	0
24/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,230.0000	6,921.0000	(4.274)	0	0	0
24/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,943.0000	4,087.0000	3.652	0	0	0
24/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,119.0000	1,962.0000	(7.409)	0	0	0
24/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,022.0000	6,237.0000	3.570	0	0	0
24/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,871.0000	5,049.0000	3.654	0	0	0
24/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	917.0000	829.0000	(9.597)	0	0	0
24/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,647.0000	5,371.0000	(4.888)	0	0	0
24/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,353.0000	7,608.0000	3.468	0	0	0
24/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,936.0000	9,232.0000	3.312	0	0	0
24/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	3,077.0000	2,878.0000	(6.467)	0	0	0
24/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,577.0000	6,280.0000	(4.516)	0	0	0
24/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,293.0000	4,450.0000	3.657	0	0	0
24/07/2006	R201	2006/08/03			Bond Future	8.5060	8.5410	0.411	0.0000	0.0000	26
24/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	8,073.0000	8,619.0000	6.763	0	0	0
24/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	16,667.0000	18,093.0000	8.556	0	0	0
24/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	30,839.0000	32,841.0000	6.492	0	0	0
24/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	4,729.0000	3,193.0000	(32.480)	0	0	0
24/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	29,170.0000	26,997.0000	(7.449)	0	0	0
24/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	278.0000	189.0000	(32.014)	0	0	0
24/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,475.0000	6,821.0000	5.344	0	0	0
24/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	105.0000	25.0000	(76.190)	0	0	0
24/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	6,118.0000	4,381.0000	(28.392)	0	0	0
24/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,266.0000	609.0000	(51.896)	0	0	0
24/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	62,287.0000	64,369.0000	3.343	0	0	0
24/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	46,363.0000	48,443.0000	4.486	0	0	0
24/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	43,139.0000	41,038.0000	(4.870)	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
24/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	3,964.0000	4,005.0000	1.034	0	0	0
24/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	5,109.0000	5,285.0000	3.445	0	0	0
24/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	7,726.0000	5,819.0000	(24.683)	0	0	0
24/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	9,545.0000	7,503.0000	(21.393)	0	0	0
24/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,671.0000	1,521.0000	(8.977)	0	0	0
24/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	16,075.0000	13,843.0000	(13.885)	0	0	0
24/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	32.0000	14.0000	(56.250)	0	0	0
24/07/2006	R201	2006/11/02			Bond Future	8.5330	8.5690	0.422	0.0000	0.0000	0
24/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	35,381.0000	33,648.0000	(4.898)	0	0	0
24/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,657.0000	9,017.0000	4.158	0	0	0
24/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	17,194.0000	15,922.0000	(7.398)	0	0	0
24/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,760.0000	5,098.0000	(11.493)	0	0	0
24/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,118.0000	19,938.0000	4.289	0	0	0
24/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	18,751.0000	17,423.0000	(7.082)	0	0	0
24/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,762.0000	18,527.0000	4.307	0	0	0
24/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	27,199.0000	28,321.0000	4.125	0	0	0
24/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	10,550.0000	9,580.0000	(9.194)	0	0	0
24/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	37,408.0000	38,839.0000	3.825	0	0	0
24/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,258.0000	1,044.0000	(17.011)	0	0	0
24/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	65.0000	48.0000	(26.154)	0	0	0
24/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	525.0000	421.0000	(19.810)	0	0	0
24/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	49,638.0000	51,343.0000	3.435	0	0	0
24/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,485.0000	17,195.0000	4.307	0	0	0
24/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	63,753.0000	65,633.0000	2.949	0	0	0
24/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,284.0000	15,942.0000	4.305	0	0	0
24/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	22,066.0000	20,631.0000	(6.503)	0	0	0
24/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	78,880.0000	80,868.0000	2.520	0	0	0
24/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	20,376.0000	18,993.0000	(6.787)	0	0	0
24/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,710.0000	2,321.0000	(14.354)	0	0	0
24/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	25,631.0000	24,099.0000	(5.977)	0	0	0
24/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	111,041.0000	113,117.0000	1.870	0	0	0
24/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	46,283.0000	44,407.0000	(4.053)	0	0	0
24/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,626.0000	5,843.0000	3.857	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
24/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,098.0000	13,660.0000	4.291	0	0	0
24/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	94,709.0000	96,757.0000	2.162	0	0	0
24/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	196.0000	151.0000	(22.959)	0	0	0
24/07/2006	R201	2007/02/01			Bond Future	8.5430	8.5800	0.433	0.0000	0.0000	0
24/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,734.0000	23,416.0000	3.000	0	0	0
24/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,260.0000	12,411.0000	(6.403)	0	0	0
24/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,189.0000	26,971.0000	2.986	0	0	0
24/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	34,426.0000	33,005.0000	(4.128)	0	0	0
24/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,770.0000	46,024.0000	2.801	0	0	0
24/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	29,425.0000	28,105.0000	(4.486)	0	0	0
24/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,739.0000	29,593.0000	2.972	0	0	0
24/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	26,288.0000	25,040.0000	(4.747)	0	0	0
24/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	27,837.0000	26,552.0000	(4.616)	0	0	0
24/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	19,202.0000	18,147.0000	(5.494)	0	0	0
24/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,438.0000	28,256.0000	2.981	0	0	0
24/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	36,051.0000	37,098.0000	2.904	0	0	0
24/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,583.0000	7,941.0000	(7.480)	0	0	0
24/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	80,740.0000	82,502.0000	2.182	0	0	0
24/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,906.0000	18,439.0000	2.977	0	0	0
24/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	43,488.0000	41,918.0000	(3.610)	0	0	0
24/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,622.0000	3,282.0000	(9.387)	0	0	0
24/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,021.0000	56,481.0000	2.654	0	0	0
24/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,329.0000	68,954.0000	2.414	0	0	0
24/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,690.0000	5,212.0000	(8.401)	0	0	0
24/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,989.0000	25,737.0000	2.993	0	0	0
24/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	31,054.0000	29,699.0000	(4.363)	0	0	0
24/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,024.0000	14,434.0000	2.924	0	0	0
24/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	53,250.0000	51,557.0000	(3.179)	0	0	0
24/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	110,222.0000	112,175.0000	1.772	0	0	0
24/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,289.0000	1,139.0000	(11.637)	0	0	0
24/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	95,090.0000	96,961.0000	1.968	0	0	0
24/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,209.0000	1,978.0000	(10.457)	0	0	0
24/07/2006	R203	2006/08/03			Bond Future	8.4750	8.5050	0.354	0.0000	0.0000	111
24/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	19,573.0000	17,386.0000	(11.174)	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
24/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	10,889.0000	8,798.0000	(19.203)	0	0	0
24/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	91,384.0000	93,490.0000	2.305	0	0	0
24/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	2,153.0000	2,168.0000	0.697	0	0	0
24/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	491.0000	410.0000	(16.497)	0	0	0
24/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	71,849.0000	73,955.0000	2.931	0	0	0
24/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	32.0000	5.0000	(84.375)	0	0	0
24/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	34,196.0000	36,275.0000	6.080	0	0	0
24/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	111,397.0000	113,503.0000	1.891	0	0	0
24/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	52,780.0000	54,885.0000	3.988	0	0	0
24/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	3,222.0000	3,366.0000	4.469	0	0	0
24/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	843.0000	358.0000	(57.533)	0	0	0
24/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	8,476.0000	6,514.0000	(23.148)	0	0	0
24/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	36,016.0000	33,902.0000	(5.870)	0	0	0
24/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
24/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	16,833.0000	18,453.0000	9.624	0	0	0
24/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	6,383.0000	4,611.0000	(27.761)	0	0	0
24/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,627.0000	4,961.0000	7.219	0	0	0
24/07/2006	R203	2006/11/02			Bond Future	8.4970	8.5280	0.365	0.0000	0.0000	0
24/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	91,710.0000	93,817.0000	2.297	0	0	0
24/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	11,786.0000	12,489.0000	5.965	0	0	0
24/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
24/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	152,095.0000	154,237.0000	1.408	0	0	0
24/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
24/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	20,879.0000	19,368.0000	(7.237)	0	0	0
24/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,366.0000	10,997.0000	6.087	0	0	0
24/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,504.0000	1,246.0000	(17.154)	0	0	0
24/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	140.0000	105.0000	(25.000)	0	0	0
24/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,994.0000	15,629.0000	(8.032)	0	0	0
24/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	25,203.0000	23,559.0000	(6.523)	0	0	0
24/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	131,442.0000	133,582.0000	1.628	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
24/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	13,335.0000	14,113.0000	5.834	0	0	0
24/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	111,297.0000	113,430.0000	1.916	0	0	0
24/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	504.0000	399.0000	(20.833)	0	0	0
24/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,900.0000	8,398.0000	6.304	0	0	0
24/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,784.0000	3,263.0000	(13.768)	0	0	0
24/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	55,057.0000	56,942.0000	3.424	0	0	0
24/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	72,840.0000	74,877.0000	2.797	0	0	0
24/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	18,880.0000	17,440.0000	(7.627)	0	0	0
24/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	38,993.0000	40,615.0000	4.160	0	0	0
24/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	8,141.0000	7,256.0000	(10.871)	0	0	0
24/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,434.0000	26,691.0000	4.942	0	0	0
24/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	15,017.0000	15,872.0000	5.694	0	0	0
24/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	15,224.0000	13,937.0000	(8.454)	0	0	0
24/07/2006	R203	2007/02/01			Bond Future	8.5060	8.5370	0.364	0.0000	0.0000	0
24/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,329.0000	2,067.0000	(11.249)	0	0	0
24/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	64.0000	52.0000	(18.750)	0	0	0
24/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,525.0000	4,088.0000	(9.657)	0	0	0
24/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,097.0000	954.0000	(13.036)	0	0	0
24/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16,263.0000	16,998.0000	4.519	0	0	0
24/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	26,014.0000	24,639.0000	(5.286)	0	0	0
24/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	182.0000	152.0000	(16.484)	0	0	0
24/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	110,617.0000	112,657.0000	1.844	0	0	0
24/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	91,875.0000	93,843.0000	2.142	0	0	0
24/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	470.0000	400.0000	(14.894)	0	0	0
24/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	74,185.0000	76,034.0000	2.492	0	0	0
24/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	130,156.0000	132,235.0000	1.597	0	0	0
24/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	150,335.0000	152,433.0000	1.396	0	0	0
24/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	57,894.0000	59,567.0000	2.890	0	0	0
24/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,776.0000	18,564.0000	4.433	0	0	0
24/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,138.0000	8,553.0000	5.100	0	0	0
24/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	31,053.0000	32,228.0000	3.784	0	0	0
24/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	24,155.0000	22,833.0000	(5.473)	0	0	0
24/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	29,960.0000	28,485.0000	(4.923)	0	0	0
24/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	20,676.0000	19,462.0000	(5.872)	0	0	0
24/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,396.0000	12,462.0000	(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
24/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	8,091.0000	7,424.0000	(8.244)	0	0	0
24/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,397.0000	44,841.0000	3.327	0	0	0
24/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	41,057.0000	39,362.0000	(4.128)	0	0	0
24/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,085.0000	21,981.0000	4.249	0	0	0
24/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,514.0000	14,149.0000	4.699	0	0	0
24/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	22,376.0000	21,107.0000	(5.671)	0	0	0
24/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,383.0000	20,224.0000	4.339	0	0	0
24/07/2006	R204	2006/08/03			Bond Future	8.4600	8.4900	0.355	0.0000	0.0000	83
24/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	17,858.0000	19,102.0000	6.966	0	0	0
24/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,147.0000	1,174.0000	(45.319)	0	0	0
24/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	35,075.0000	37,146.0000	5.904	0	0	0
24/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	7,338.0000	5,372.0000	(26.792)	0	0	0
24/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	8,078.0000	8,329.0000	3.107	0	0	0
24/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	205.0000	58.0000	(71.707)	0	0	0
24/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	4,917.0000	4,841.0000	(1.546)	0	0	0
24/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	6,356.0000	6,422.0000	1.038	0	0	0
24/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	9,310.0000	7,159.0000	(23.104)	0	0	0
24/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	11,545.0000	9,253.0000	(19.853)	0	0	0
24/07/2006	R204	2006/11/02			Bond Future	8.4780	8.5090	0.366	0.0000	0.0000	0
24/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,832.0000	45,280.0000	3.304	0	0	0
24/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	23,323.0000	21,833.0000	(6.389)	0	0	0
24/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	21,718.0000	22,488.0000	3.545	0	0	0
24/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	14,528.0000	13,365.0000	(8.005)	0	0	0
24/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	31,375.0000	32,473.0000	3.500	0	0	0
24/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	8,052.0000	7,240.0000	(10.084)	0	0	0
24/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,558.0000	9,862.0000	3.181	0	0	0
24/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	46,679.0000	44,723.0000	(4.190)	0	0	0
24/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,578.0000	15,080.0000	3.444	0	0	0
24/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	34,168.0000	32,410.0000	(5.145)	0	0	0
24/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	76,943.0000	78,930.0000	2.582	0	0	0
24/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	138,252.0000	140,490.0000	1.619	0	0	0
24/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	59,061.0000	60,831.0000	2.997	0	0	0
24/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,800.0000	1,526.0000	(15.222)	0	0	0
24/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	27,433.0000	25,828.0000	(5.851)	0	0	0

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24/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	91.0000	69.0000	(24.176)	0	0	0
24/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,854.0000	3,364.0000	(12.714)	0	0	0
24/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	96,356.0000	98,481.0000	2.205	0	0	0
24/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	752.0000	616.0000	(18.085)	0	0	0
24/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	18,579.0000	19,234.0000	3.525	0	0	0
24/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,099.0000	20,811.0000	3.542	0	0	0
24/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	29,606.0000	27,947.0000	(5.604)	0	0	0
24/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	25,338.0000	23,789.0000	(6.113)	0	0	0
24/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	160,316.0000	162,569.0000	1.405	0	0	0
24/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
24/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	279.0000	220.0000	(21.147)	0	0	0
24/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	116,884.0000	119,085.0000	1.883	0	0	0
24/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,155.0000	17,756.0000	3.503	0	0	0
24/07/2006	R204	2007/02/01			Bond Future	8.4840	8.5150	0.365	0.0000	0.0000	0
24/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	17,914.0000	16,925.0000	(5.521)	0	0	0
24/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,832.0000	34,643.0000	2.397	0	0	0
24/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	53,696.0000	54,939.0000	2.315	0	0	0
24/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	34,985.0000	33,563.0000	(4.065)	0	0	0
24/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	45,488.0000	43,886.0000	(3.522)	0	0	0
24/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	25,729.0000	24,515.0000	(4.718)	0	0	0
24/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,554.0000	27,186.0000	2.380	0	0	0
24/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,921.0000	4,514.0000	(8.271)	0	0	0
24/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,746.0000	101,571.0000	1.830	0	0	0
24/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	66,623.0000	68,099.0000	2.215	0	0	0
24/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	57,014.0000	55,262.0000	(3.073)	0	0	0
24/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,660.0000	10,903.0000	(6.492)	0	0	0
24/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,380.0000	84,044.0000	2.020	0	0	0
24/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	42,810.0000	43,828.0000	2.378	0	0	0
24/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	29,276.0000	29,976.0000	2.391	0	0	0
24/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,742.0000	21,223.0000	2.319	0	0	0
24/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	41,151.0000	39,618.0000	(3.725)	0	0	0
24/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,731.0000	1,551.0000	(10.399)	0	0	0
24/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,740.0000	7,171.0000	(7.351)	0	0	0
24/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	36,992.0000	35,533.0000	(3.944)	0	0	0
24/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	118,523.0000	120,478.0000	1.649	0	0	0

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24/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	953.0000	843.0000	(11.542)	0	0	0
24/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	39,048.0000	37,552.0000	(3.831)	0	0	0
24/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,989.0000	2,711.0000	(9.301)	0	0	0
24/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	138,512.0000	140,565.0000	1.482	0	0	0
24/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	159,537.0000	161,659.0000	1.330	0	0	0
24/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,729.0000	31,465.0000	2.395	0	0	0
24/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	32,247.0000	33,020.0000	2.397	0	0	0
24/07/2006	R207	2006/08/03			Bond Future	8.4380	8.4670	0.344	0.0000	0.0000	0
24/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	2,641.0000	2,654.0000	0.492	0	0	0
24/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	10,907.0000	8,770.0000	(19.593)	0	0	0
24/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	1,729.0000	1,660.0000	(3.991)	0	0	0
24/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	3,872.0000	4,026.0000	3.977	0	0	0
24/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	8,460.0000	6,465.0000	(23.582)	0	0	0
24/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	13,652.0000	11,433.0000	(16.254)	0	0	0
24/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	33,415.0000	35,509.0000	6.267	0	0	0
24/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	71.0000	14.0000	(80.282)	0	0	0
24/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	5,461.0000	5,819.0000	6.556	0	0	0
24/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	6,352.0000	4,559.0000	(28.227)	0	0	0
24/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,372.0000	666.0000	(51.458)	0	0	0
24/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	15,483.0000	16,927.0000	9.326	0	0	0
24/07/2006	R207	2006/11/02			Bond Future	8.4530	8.4830	0.355	0.0000	0.0000	0
24/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	115,884.0000	118,085.0000	1.899	0	0	0
24/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,381.0000	6,002.0000	11.541	0	0	0
24/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	137,799.0000	140,000.0000	1.597	0	0	0
24/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	161.0000	112.0000	(30.435)	0	0	0
24/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	16,095.0000	14,516.0000	(9.811)	0	0	0
24/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
24/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	73,880.0000	76,075.0000	2.971	0	0	0
24/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	53,883.0000	56,035.0000	3.994	0	0	0
24/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	24,032.0000	22,165.0000	(7.769)	0	0	0
24/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	11,679.0000	10,341.0000	(11.456)	0	0	0
24/07/2006	R207	2006/11/02	7.25	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
24/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,563.0000	2,898.0000	13.071	0	0	0
24/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,235.0000	9,097.0000	10.468	0	0	0
24/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	4,182.0000	3,491.0000	(16.523)	0	0	0
24/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	94,580.0000	96,780.0000	2.326	0	0	0
24/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,023.0000	790.0000	(22.776)	0	0	0
24/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	18,581.0000	16,895.0000	(9.074)	0	0	0
24/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	19,267.0000	20,776.0000	7.832	0	0	0
24/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,263.0000	4,777.0000	12.057	0	0	0
24/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	35,158.0000	37,125.0000	5.595	0	0	0
24/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	13,790.0000	12,327.0000	(10.609)	0	0	0
24/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,701.0000	7,439.0000	11.013	0	0	0
24/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	9,771.0000	8,563.0000	(12.363)	0	0	0
24/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,992.0000	10,984.0000	9.928	0	0	0
24/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	39,555.0000	37,437.0000	(5.355)	0	0	0
24/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	552.0000	634.0000	14.855	0	0	0
24/07/2006	R207	2007/02/01			Bond Future	8.4560	8.4870	0.367	0.0000	0.0000	0
24/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	76,375.0000	78,299.0000	2.519	0	0	0
24/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	3,062.0000	2,735.0000	(10.679)	0	0	0
24/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	28,149.0000	26,677.0000	(5.229)	0	0	0
24/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	667.0000	573.0000	(14.093)	0	0	0
24/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	95,288.0000	97,354.0000	2.168	0	0	0
24/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,756.0000	18,535.0000	4.387	0	0	0
24/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	34,516.0000	32,889.0000	(4.714)	0	0	0
24/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	59,148.0000	60,870.0000	2.911	0	0	0
24/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,756.0000	5,227.0000	(9.190)	0	0	0
24/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	31,262.0000	32,444.0000	3.781	0	0	0
24/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,496.0000	1,311.0000	(12.366)	0	0	0
24/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	24,295.0000	22,934.0000	(5.602)	0	0	0
24/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	115,513.0000	117,670.0000	1.867	0	0	0
24/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,000.0000	45,469.0000	3.339	0	0	0
24/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	16,108.0000	15,038.0000	(6.643)	0	0	0
24/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	26,182.0000	24,765.0000	(5.412)	0	0	0
24/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,989.0000	9,207.0000	(7.829)	0	0	0
24/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	21,102.0000	21,993.0000	4.222	0	0	0
24/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	19,379.0000	20,213.0000	4.304	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
24/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	13,468.0000	14,093.0000	4.641	0	0	0
24/07/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	22,927.0000	23,875.0000	4.135	0	0	0
24/07/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	30,196.0000	28,670.0000	(5.054)	0	0	0
24/07/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	22,491.0000	21,187.0000	(5.798)	0	0	0
24/07/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	16,231.0000	16,957.0000	4.473	0	0	0
24/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	158,852.0000	161,085.0000	1.406	0	0	0
24/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	270.0000	227.0000	(15.926)	0	0	0
24/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	136,764.0000	138,971.0000	1.614	0	0	0
24/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	8,095.0000	8,501.0000	5.015	0	0	0
24/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	99.0000	81.0000	(18.182)	0	0	0
24/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	46,520.0000	44,674.0000	(3.968)	0	0	0

Grand Total: **3,058**