

# Derivatives High/Low Report

High/Low for 27/07/2006

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
27/07/2006	GOVI 2006/08/03			jGovi	234.0260	233.3680	(0.281)	0.0000	0.0000	576
27/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	40,275.0000	33,714.0000	(16.291)	0	0	0
27/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	15.0000	34.0000	126.667	0	0	0
27/07/2006	GOVI 2006/11/02			jGovi	238.5690	237.9370	(0.265)	0.0000	0.0000	350
27/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	86,580.0000	80,539.0000	(6.977)	0	0	0
27/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	890.0000	1,169.0000	31.348	0	0	0
27/07/2006	GOVI 2007/02/01			jGovi	243.4840	242.9090	(0.236)	0.0000	0.0000	0
27/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	520.0000	640.0000	23.077	0	0	0
27/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	135,360.0000	129,730.0000	(4.159)	0	0	0
27/07/2006	J153 2010/08/31			jSwap	8.6720	8.7420	0.807	0.0000	0.0000	0
27/07/2006	J157 2015/09/15			jSwap	8.7390	8.7610	0.252	0.0000	0.0000	0
27/07/2006	J186 2026/12/21			jSwap	8.6040	8.5660	(0.442)	0.0000	0.0000	0
27/07/2006	J194 2008/02/28			jSwap	8.2670	8.3550	1.064	0.0000	0.0000	0
27/07/2006	J201 2014/12/22			jSwap	8.8200	8.8490	0.329	0.0000	0.0000	0
27/07/2006	J203 2017/09/15			jSwap	8.6940	8.7170	0.265	0.0000	0.0000	0
27/07/2006	J204 2018/12/21			jSwap	8.7150	8.7250	0.115	0.0000	0.0000	0

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27/07/2006	J207	2020/01/15			jSwap	8.7030	8.7010	(0.023)	0.0000	0.0000	0
27/07/2006	JBAR	2005/12/21			jBar	7.7130	7.7830	0.908	0.0000	0.0000	0
27/07/2006	JFRA	2006/08/03			jFra	7.7830	7.8530	0.899	0.0000	0.0000	0
27/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,916.0000	2,086.0000	8.873	0	0	0
27/07/2006	JFRA	2006/11/02			jFra	8.2850	8.4720	2.257	0.0000	0.0000	0
27/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,177.0000	3,614.0000	13.755	0	0	0
27/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	38.0000	20.0000	(47.368)	0	0	0
27/07/2006	JFRA	2007/02/01			jFra	8.5430	8.7240	2.119	0.0000	0.0000	0
27/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,777.0000	3,152.0000	13.504	0	0	0
27/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	231.0000	165.0000	(28.571)	0	0	0
27/07/2006	JFRA	2007/05/03			jFra	8.7910	8.8820	1.035	0.0000	0.0000	0
27/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	285.0000	249.0000	(12.632)	0	0	0
27/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,435.0000	3,620.0000	5.386	0	0	0
27/07/2006	JFRA	2007/08/02			jFra	8.8500	8.9160	0.746	0.0000	0.0000	0
27/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	386.0000	356.0000	(7.772)	0	0	0
27/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,679.0000	3,809.0000	3.534	0	0	0
27/07/2006	JFRA	2007/11/01			jFra	8.9320	8.9810	0.549	0.0000	0.0000	0
27/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	470.0000	445.0000	(5.319)	0	0	0
27/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,225.0000	4,327.0000	2.414	0	0	0
27/07/2006	JFRA	2008/02/07			jFra	8.9410	8.9820	0.459	0.0000	0.0000	0
27/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,489.0000	26,519.0000	0.113	0	0	0
27/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,955.0000	22,884.0000	(0.309)	0	0	0
27/07/2006	JN02	2006/08/03			jNote	8.6220	8.7150	1.079	0.0000	0.0000	0
27/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
27/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	25,158.0000	26,831.0000	6.650	0	0	0

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27/07/2006	JN02	2006/11/02			jNote	8.7730	8.8640	1.037	0.0000	0.0000	0
27/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	29,673.0000	31,055.0000	4.657	0	0	0
27/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,814.0000	1,568.0000	(13.561)	0	0	0
27/07/2006	JN05	2006/08/03			jNote	8.8060	8.8710	0.738	0.0000	0.0000	0
27/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	62,573.0000	65,064.0000	3.981	0	0	0
27/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/07/2006	JN05	2006/11/02			jNote	8.8690	8.9330	0.722	0.0000	0.0000	0
27/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	64,973.0000	67,402.0000	3.738	0	0	0
27/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	39.0000	27.0000	(30.769)	0	0	0
27/07/2006	JN10	2006/08/03			jNote	8.7140	8.7440	0.344	0.0000	0.0000	0
27/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	96,964.0000	98,736.0000	1.827	0	0	0
27/07/2006	JN10	2006/11/02			jNote	8.7420	8.7700	0.320	0.0000	0.0000	0
27/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	98,588.0000	100,229.0000	1.665	0	0	0
27/07/2006	JROD	2006/07/31			jRod	7.0380	7.0380	-	0.0000	0.0000	0
27/07/2006	JROD	2006/08/31			jRod	7.2690	7.2840	0.206	0.0000	0.0000	0
27/07/2006	JROD	2006/09/29			jRod	7.4860	7.5290	0.574	0.0000	0.0000	0
27/07/2006	JROD	2006/10/31			jRod	7.3920	7.4220	0.406	0.0000	0.0000	0
27/07/2006	JROD	2006/11/30			jRod	7.6350	7.6600	0.327	0.0000	0.0000	0
27/07/2006	JROD	2006/12/29			jRod	7.8380	7.8470	0.115	0.0000	0.0000	0
27/07/2006	JROD	2007/01/31			jRod	7.7040	7.6940	(0.130)	0.0000	0.0000	0

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27/07/2006	JROD	2007/02/28			jRod	7.9020	7.8820	(0.253)	0.0000	0.0000	0
27/07/2006	R153	2006/08/03			Bond Future	8.3060	8.4600	1.854	0.0000	0.0000	944
27/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	1,156.0000	3,108.0000	168.858	0	0	0
27/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	6,501.0000	2,738.0000	(57.883)	0	0	0
27/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	2,110.0000	491.0000	(76.730)	0	0	0
27/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,197.0000	8,293.0000	97.594	0	0	0
27/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	7,971.0000	3,738.0000	(53.105)	0	0	0
27/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	508.0000	1,592.0000	213.386	0	0	0
27/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	9,546.0000	4,915.0000	(48.512)	0	0	0
27/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	777.0000	2,260.0000	190.862	0	0	0
27/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	16,450.0000	10,948.0000	(33.447)	0	0	0
27/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	20,938.0000	26,650.0000	27.281	0	0	0
27/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
27/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	30,504.0000	36,219.0000	18.735	0	0	100
27/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	69.0000	283.0000	310.145	0	0	0
27/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	185.0000	13.0000	(92.973)	0	0	0
27/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	11,648.0000	17,191.0000	47.588	0	0	0
27/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	49,940.0000	55,655.0000	11.444	0	0	0
27/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	3.0000	16.0000	433.333	0	0	0
27/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	25,477.0000	19,774.0000	(22.385)	0	0	0
27/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	40,172.0000	45,887.0000	14.226	0	0	0
27/07/2006	R153	2006/11/02			Bond Future	8.3410	8.4320	1.091	0.0000	0.0000	0
27/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	9,070.0000	10,491.0000	15.667	0	0	0
27/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	12,886.0000	11,120.0000	(13.705)	0	0	0
27/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	19,853.0000	17,645.0000	(11.122)	0	0	0
27/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	7,757.0000	9,020.0000	16.282	0	0	0
27/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	15,060.0000	13,136.0000	(12.776)	0	0	0
27/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,617.0000	6,596.0000	17.429	0	0	0
27/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	9,050.0000	7,620.0000	(15.801)	0	0	0
27/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,248.0000	14,005.0000	14.345	14,900	14,900	101
27/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,129.0000	821.0000	(27.281)	0	0	0

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27/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,677.0000	2,068.0000	(22.749)	0	0	0
27/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	8,390.0000	9,731.0000	15.983	0	0	0
27/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	13,951.0000	12,105.0000	(13.232)	0	0	0
27/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	23,650.0000	26,227.0000	10.896	0	0	0
27/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	31,119.0000	33,998.0000	9.252	0	0	0
27/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	17,306.0000	19,494.0000	12.643	0	0	0
27/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	5,264.0000	4,264.0000	(18.997)	0	0	0
27/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	61.0000	38.0000	(37.705)	0	0	0
27/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	182.0000	120.0000	(34.066)	0	0	0
27/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	48,472.0000	51,597.0000	6.447	0	0	0
27/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	57,636.0000	60,800.0000	5.490	0	0	0
27/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	18.0000	11.0000	(38.889)	0	0	0
27/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	26,497.0000	23,998.0000	(9.431)	0	0	0
27/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	39,576.0000	42,616.0000	7.681	0	0	0
27/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	66,969.0000	70,149.0000	4.748	0	0	0
27/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	480.0000	333.0000	(30.625)	0	0	0
27/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,372.0000	2,842.0000	19.815	0	0	0
27/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,670.0000	4,358.0000	18.747	0	0	0
27/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	33,708.0000	30,992.0000	(8.057)	0	0	0
27/07/2006	R153	2007/02/01			Bond Future	8.3460	8.4340	1.054	0.0000	0.0000	0
27/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,272.0000	18,793.0000	8.806	0	0	0
27/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,413.0000	15,741.0000	9.214	0	0	0
27/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	14,106.0000	12,736.0000	(9.712)	0	0	0
27/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	17,829.0000	16,265.0000	(8.772)	0	0	0
27/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	24,152.0000	22,325.0000	(7.565)	0	0	0
27/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,953.0000	12,018.0000	9.723	0	0	0
27/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	19,845.0000	18,189.0000	(8.345)	0	0	0
27/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,155.0000	14,391.0000	9.396	0	0	0
27/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	18,822.0000	17,212.0000	(8.554)	0	0	0
27/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,768.0000	15,049.0000	9.304	0	0	0
27/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,935.0000	27,918.0000	(6.738)	0	0	0
27/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	39,471.0000	41,935.0000	6.243	0	0	0
27/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,665.0000	9,540.0000	10.098	0	0	0
27/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,662.0000	2,235.0000	(16.041)	0	0	0
27/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,140.0000	3,533.0000	(14.662)	0	0	0

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27/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,716.0000	5,862.0000	(12.716)	0	0	0
27/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,548.0000	28,586.0000	7.677	0	0	0
27/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,422.0000	34,706.0000	7.045	0	0	0
27/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,487.0000	23,266.0000	8.279	0	0	0
27/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	10,027.0000	8,914.0000	(11.100)	0	0	0
27/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	965.0000	783.0000	(18.860)	0	0	0
27/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	63,410.0000	66,191.0000	4.386	0	0	0
27/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	55,066.0000	57,775.0000	4.920	0	0	0
27/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,872.0000	7,585.0000	10.375	0	0	0
27/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	542.0000	432.0000	(20.295)	0	0	0
27/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,639.0000	1,353.0000	(17.450)	0	0	0
27/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	47,054.0000	49,660.0000	5.538	0	0	0
27/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,139.0000	33,961.0000	(6.027)	0	0	0
27/07/2006	R157	2006/08/03			Bond Future	8.4790	8.5890	1.297	0.0000	0.0000	116
27/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	76,655.0000	84,908.0000	10.766	0	0	0
27/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	931.0000	190.0000	(79.592)	0	0	0
27/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	56,519.0000	64,772.0000	14.602	0	0	100
27/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	118,135.0000	126,388.0000	6.986	0	0	0
27/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	18,341.0000	25,852.0000	40.952	0	0	0
27/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	38,529.0000	30,365.0000	(21.189)	0	0	0
27/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	28.0000	2.0000	(92.857)	0	0	0
27/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	36,801.0000	45,028.0000	22.355	0	0	0
27/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
27/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	55.0000	144.0000	161.818	0	0	0
27/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	801.0000	1,811.0000	126.092	0	0	0
27/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	56,393.0000	48,144.0000	(14.628)	0	0	0
27/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	9,281.0000	4,490.0000	(51.622)	0	0	0
27/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	7,332.0000	12,424.0000	69.449	0	0	0
27/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	97,191.0000	105,444.0000	8.492	0	0	0
27/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	21,007.0000	13,764.0000	(34.479)	0	0	0
27/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	5,145.0000	1,984.0000	(61.438)	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
27/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,457.0000	9,733.0000	78.358	0	0	0
27/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,038.0000	3,061.0000	(56.508)	0	0	0
27/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	3,946.0000	7,408.0000	87.734	0	0	0
27/07/2006	R157	2006/11/02			Bond Future	8.5050	8.5590	0.635	0.0000	0.0000	2
27/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	74,462.0000	70,944.0000	(4.725)	0	0	0
27/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	117,504.0000	121,414.0000	3.328	0	0	0
27/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	13,476.0000	11,960.0000	(11.250)	0	0	0
27/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,987.0000	4,431.0000	11.136	0	0	0
27/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,880.0000	10,872.0000	10.040	0	0	0
27/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	60,504.0000	63,914.0000	5.636	0	0	158
27/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,591.0000	56,303.0000	(5.518)	0	0	0
27/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	45,122.0000	48,096.0000	6.591	0	0	0
27/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,328.0000	7,002.0000	10.651	0	0	0
27/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,358.0000	2,805.0000	(16.468)	0	0	0
27/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	7,265.0000	6,275.0000	(13.627)	0	0	0
27/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	97,465.0000	101,297.0000	3.932	0	0	0
27/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,410.0000	34,857.0000	7.550	0	0	0
27/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	69.0000	51.0000	(26.087)	0	0	0
27/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	138,184.0000	142,129.0000	2.855	0	0	0
27/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,520.0000	1,233.0000	(18.882)	0	0	0
27/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	220.0000	167.0000	(24.091)	0	0	0
27/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	26,217.0000	23,949.0000	(8.651)	0	0	0
27/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	78,328.0000	82,004.0000	4.693	0	0	0
27/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,256.0000	20,951.0000	8.802	0	0	0
27/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	22,471.0000	24,374.0000	8.469	24,100	24,100	117
27/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	45,604.0000	42,633.0000	(6.515)	0	0	0
27/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	614.0000	483.0000	(21.336)	0	0	0
27/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	89,849.0000	86,172.0000	(4.092)	0	0	0
27/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	33,000.0000	30,443.0000	(7.748)	0	0	0
27/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,151.0000	16,557.0000	9.280	0	0	0
27/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	24,117.0000	21,952.0000	(8.977)	0	0	0
27/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	20,814.0000	22,611.0000	8.634	0	0	0
27/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	22,104.0000	20,043.0000	(9.324)	0	0	0
27/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,482.0000	2,768.0000	11.523	0	0	0
27/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,243.0000	26,252.0000	8.287	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
27/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	20,190.0000	18,237.0000	(9.673)	0	0	0
27/07/2006	R157	2007/02/01			Bond Future	8.5140	8.5650	0.599	0.0000	0.0000	0
27/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	29,973.0000	31,592.0000	5.402	0	0	0
27/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,502.0000	55,927.0000	4.533	0	0	0
27/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	36,126.0000	34,092.0000	(5.630)	0	0	0
27/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,894.0000	14,665.0000	(7.732)	0	0	0
27/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,352.0000	21,519.0000	5.734	0	0	0
27/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,987.0000	9,094.0000	(8.942)	0	0	0
27/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,953.0000	3,524.0000	(10.853)	0	0	0
27/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	28,309.0000	29,866.0000	5.500	0	0	0
27/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	99,096.0000	102,321.0000	3.254	0	0	0
27/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	38,021.0000	35,925.0000	(5.513)	0	0	0
27/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	66,415.0000	69,176.0000	4.157	0	0	0
27/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,431.0000	5,796.0000	(9.874)	0	0	0
27/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,554.0000	44,634.0000	4.888	0	0	0
27/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	23,418.0000	21,844.0000	(6.721)	0	0	0
27/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	54,613.0000	52,127.0000	(4.552)	0	0	0
27/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	82,035.0000	85,054.0000	3.680	0	0	0
27/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	25,181.0000	26,616.0000	5.699	0	0	0
27/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	41,973.0000	39,754.0000	(5.287)	0	0	0
27/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,504.0000	35,249.0000	5.208	0	0	0
27/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	32,499.0000	30,590.0000	(5.874)	0	0	0
27/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	31,704.0000	33,386.0000	5.305	0	0	0
27/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	34,285.0000	32,313.0000	(5.752)	0	0	0
27/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,421.0000	10,008.0000	6.231	0	0	0
27/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,179.0000	12,923.0000	6.109	0	0	0
27/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	94,200.0000	91,133.0000	(3.256)	0	0	0
27/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,775.0000	16,711.0000	5.933	0	0	0
27/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	117,367.0000	120,746.0000	2.879	0	0	0
27/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	67,187.0000	64,469.0000	(4.045)	0	0	0
27/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	80,428.0000	77,517.0000	(3.619)	0	0	0
27/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,313.0000	2,038.0000	(11.889)	0	0	0
27/07/2006	R186	2006/08/03			Bond Future	8.2470	8.2870	0.485	0.0000	0.0000	60
27/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	9,646.0000	6,896.0000	(28.509)	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
27/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	9,304.0000	11,114.0000	19.454	0	0	0
27/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	29,799.0000	25,496.0000	(14.440)	0	0	0
27/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	6,780.0000	8,146.0000	20.147	0	0	0
27/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	6,960.0000	4,693.0000	(32.572)	0	0	0
27/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	12,816.0000	9,622.0000	(24.922)	0	0	0
27/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	12,352.0000	14,645.0000	18.564	0	0	0
27/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,392.0000	1,650.0000	18.534	0	0	0
27/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,155.0000	554.0000	(52.035)	0	0	0
27/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	106,831.0000	102,271.0000	(4.268)	0	0	0
27/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	29,907.0000	33,867.0000	13.241	0	0	0
27/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	156,389.0000	160,950.0000	2.916	0	0	0
27/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	55,582.0000	51,026.0000	(8.197)	0	0	0
27/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	81,614.0000	77,053.0000	(5.589)	0	0	0
27/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	100.0000	104.0000	4.000	0	0	0
27/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	30.0000	7.0000	(76.667)	0	0	0
27/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	191,367.0000	195,928.0000	2.383	0	0	0
27/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	90,221.0000	94,782.0000	5.055	0	0	0
27/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	58,955.0000	63,492.0000	7.696	0	0	0
27/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	122,692.0000	127,252.0000	3.717	0	0	0
27/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R186	2006/11/02			Bond Future	8.2550	8.2940	0.472	0.0000	0.0000	0
27/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	36,844.0000	34,345.0000	(6.783)	0	0	0
27/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	31,752.0000	33,667.0000	6.031	0	0	0
27/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	34,401.0000	36,434.0000	5.910	0	0	0
27/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	227,035.0000	231,437.0000	1.939	0	0	0
27/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,978.0000	65,589.0000	(4.913)	0	0	0
27/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	14,722.0000	15,748.0000	6.969	0	0	0
27/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	209.0000	167.0000	(20.096)	0	0	0
27/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,163.0000	39,317.0000	5.796	0	0	0
27/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	22,751.0000	24,229.0000	6.496	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
27/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
27/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	671.0000	551.0000	(17.884)	0	0	0
27/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	30,895.0000	28,633.0000	(7.322)	0	0	0
27/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	33,833.0000	31,451.0000	(7.040)	0	0	0
27/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,357.0000	10,043.0000	7.331	0	0	0
27/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	50,083.0000	47,146.0000	(5.864)	0	0	0
27/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	89,603.0000	85,874.0000	(4.162)	0	0	0
27/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	191,161.0000	195,533.0000	2.287	0	0	0
27/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,015.0000	52,670.0000	5.308	0	0	0
27/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	20,531.0000	18,770.0000	(8.577)	0	0	0
27/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	156,912.0000	161,207.0000	2.737	0	0	0
27/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,023.0000	4,383.0000	(12.741)	0	0	0
27/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	95,572.0000	99,347.0000	3.950	0	0	0
27/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	124,639.0000	128,767.0000	3.312	0	0	0
27/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	70,485.0000	73,748.0000	4.629	0	0	0
27/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,848.0000	1,560.0000	(15.584)	0	0	0
27/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	11,022.0000	9,870.0000	(10.452)	0	0	0
27/07/2006	R186	2007/02/01			Bond Future	8.2520	8.2890	0.448	0.0000	0.0000	0
27/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	31,871.0000	33,115.0000	3.903	0	0	0
27/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	24,646.0000	25,638.0000	4.025	0	0	0
27/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	55,629.0000	53,276.0000	(4.230)	0	0	0
27/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	86,149.0000	83,227.0000	(3.392)	0	0	0
27/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	226,815.0000	230,794.0000	1.754	0	0	0
27/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	104,772.0000	101,599.0000	(3.028)	0	0	0
27/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	49,561.0000	47,353.0000	(4.455)	0	0	0
27/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	52,561.0000	50,280.0000	(4.340)	0	0	0
27/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	52,787.0000	54,671.0000	3.569	0	0	0
27/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,816.0000	1,630.0000	(10.242)	0	0	0
27/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,337.0000	69,599.0000	3.359	0	0	0
27/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,086.0000	42,628.0000	3.753	0	0	0
27/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	38,376.0000	36,473.0000	(4.959)	0	0	0
27/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	55,453.0000	57,410.0000	3.529	0	0	0
27/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	68,593.0000	65,969.0000	(3.825)	0	0	0
27/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	50,229.0000	52,042.0000	3.609	0	0	0
27/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	106,574.0000	109,626.0000	2.864	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
27/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,960.0000	15,846.0000	(6.568)	0	0	0
27/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	85,190.0000	87,850.0000	3.122	0	0	0
27/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	131,551.0000	134,960.0000	2.591	0	0	0
27/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,977.0000	5,472.0000	(8.449)	0	0	0
27/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	160,802.0000	164,463.0000	2.277	0	0	0
27/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	192,662.0000	196,511.0000	1.998	0	0	0
27/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,926.0000	9,169.0000	(7.626)	0	0	0
27/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,397.0000	3,081.0000	(9.302)	0	0	0
27/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,448.0000	24,942.0000	(5.694)	0	0	0
27/07/2006	R194	2006/08/03			Bond Future	8.2630	8.3770	1.380	8.3100	8.3100	55
27/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	10,713.0000	9,047.0000	(15.551)	0	0	0
27/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	22,479.0000	24,146.0000	7.416	0	0	0
27/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	18,719.0000	20,386.0000	8.905	0	0	0
27/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	11,253.0000	12,920.0000	14.814	0	0	0
27/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	331.0000	712.0000	115.106	0	0	0
27/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	219.0000	492.0000	124.658	0	0	0
27/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	138.0000	325.0000	135.507	0	0	0
27/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3,680.0000	2,286.0000	(37.880)	0	0	0
27/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	4,328.0000	2,848.0000	(34.196)	0	0	0
27/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
27/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	7,111.0000	5,471.0000	(23.063)	0	0	0
27/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	14,977.0000	16,644.0000	11.130	0	0	0
27/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	42.0000	180.000	0	0	0
27/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	7,551.0000	9,215.0000	22.037	0	0	0
27/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	126.0000	21.0000	(83.333)	0	0	0
27/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	3,063.0000	1,777.0000	(41.985)	0	0	0
27/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	3,986.0000	5,548.0000	39.187	0	0	0
27/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,303.0000	2,291.0000	75.825	0	0	0
27/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,113.0000	433.0000	(61.096)	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
27/07/2006	R194	2006/11/02			Bond Future	8.3420	8.4650	1.474	0.0000	0.0000	0
27/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	86.0000	52.0000	(39.535)	0	0	0
27/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,205.0000	7,262.0000	17.035	0	0	0
27/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	470.0000	315.0000	(32.979)	0	0	0
27/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,032.0000	21,540.0000	7.528	0	0	0
27/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	10,979.0000	12,348.0000	12.469	0	0	0
27/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	32.0000	18.0000	(43.750)	0	0	0
27/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,420.0000	5,279.0000	19.434	0	0	0
27/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,955.0000	1,489.0000	(23.836)	0	0	0
27/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	13,872.0000	15,317.0000	10.417	0	0	0
27/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	5,816.0000	4,887.0000	(15.973)	0	0	0
27/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	3,279.0000	2,616.0000	(20.220)	0	0	0
27/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	212.0000	135.0000	(36.321)	0	0	0
27/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	16,909.0000	18,397.0000	8.800	0	0	0
27/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,087.0000	3,753.0000	21.574	0	0	0
27/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,034.0000	744.0000	(28.046)	0	0	0
27/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	8,407.0000	9,640.0000	14.666	0	0	0
27/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,626.0000	3,219.0000	22.582	0	0	0
27/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	5,043.0000	4,186.0000	(16.994)	0	0	0
27/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	5,422.0000	4,529.0000	(16.470)	0	0	0
27/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,849.0000	3,479.0000	22.113	0	0	0
27/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	29,615.0000	31,137.0000	5.139	0	0	0
27/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
27/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	23,201.0000	24,719.0000	6.543	0	0	0
27/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	26,399.0000	27,920.0000	5.762	0	0	0
27/07/2006	R194	2007/02/01			Bond Future	8.3540	8.4790	1.496	0.0000	0.0000	0
27/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	3,278.0000	2,804.0000	(14.460)	0	0	0
27/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	14,438.0000	15,560.0000	7.771	0	0	0
27/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	640.0000	502.0000	(21.563)	0	0	0
27/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,481.0000	1,209.0000	(18.366)	0	0	0
27/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,152.0000	11,139.0000	9.722	0	0	0
27/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	398.0000	306.0000	(23.116)	0	0	0
27/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,859.0000	7,645.0000	11.459	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
27/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,586.0000	6,815.0000	(10.163)	0	0	0
27/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,953.0000	5,274.0000	(11.406)	0	0	0
27/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	16,774.0000	17,942.0000	6.963	0	0	0
27/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,392.0000	9,282.0000	10.605	0	0	0
27/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,765.0000	4,271.0000	13.440	0	0	0
27/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,603.0000	4,092.0000	13.572	0	0	0
27/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,482.0000	5,062.0000	12.941	0	0	0
27/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,271.0000	1,901.0000	(16.292)	0	0	0
27/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	7,246.0000	6,493.0000	(10.392)	0	0	0
27/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	991.0000	794.0000	(19.879)	0	0	0
27/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	19,202.0000	20,403.0000	6.255	0	0	0
27/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,221.0000	13,283.0000	8.690	0	0	0
27/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,933.0000	4,458.0000	13.349	0	0	0
27/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,580.0000	6,261.0000	12.204	0	0	0
27/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,530.0000	3,951.0000	(12.781)	0	0	0
27/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	238.0000	179.0000	(24.790)	0	0	0
27/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,913.0000	6,177.0000	(10.647)	0	0	0
27/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	21,699.0000	22,923.0000	5.641	0	0	0
27/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	75.0000	54.0000	(28.000)	0	0	0
27/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	24,245.0000	25,484.0000	5.110	0	0	0
27/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	137.0000	100.0000	(27.007)	0	0	0
27/07/2006	R201	2006/08/03			Bond Future	8.4940	8.5440	0.589	0.0000	0.0000	26
27/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,763.0000	6,041.0000	26.832	0	0	0
27/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,121.0000	3,423.0000	(33.158)	0	0	0
27/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	15,855.0000	13,099.0000	(17.383)	0	0	0
27/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	735.0000	955.0000	29.932	0	0	0
27/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	6,337.0000	7,924.0000	25.043	0	0	0
27/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	6,812.0000	4,822.0000	(29.213)	0	0	0
27/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	29,659.0000	26,693.0000	(10.000)	0	0	0
27/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	53.0000	63.0000	18.868	0	0	0
27/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	3,480.0000	4,465.0000	28.305	0	0	0
27/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	43,825.0000	40,848.0000	(6.793)	0	0	0
27/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	61,571.0000	64,548.0000	4.835	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
27/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	30,037.0000	32,999.0000	9.861	0	0	0
27/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	3,709.0000	2,320.0000	(37.449)	0	0	0
27/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	19.0000	4.0000	(78.947)	0	0	0
27/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	45,645.0000	48,621.0000	6.520	0	0	0
27/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,764.0000	6,515.0000	(25.662)	0	0	0
27/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	2,468.0000	3,195.0000	29.457	0	0	0
27/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	646.0000	279.0000	(56.811)	0	0	0
27/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	15,333.0000	17,941.0000	17.009	0	0	0
27/07/2006	R201	2006/11/02			Bond Future	8.5180	8.5670	0.575	0.0000	0.0000	0
27/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	110,157.0000	112,994.0000	2.575	0	0	0
27/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	55.0000	42.0000	(23.636)	0	0	0
27/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	46,656.0000	44,291.0000	(5.069)	0	0	0
27/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,124.0000	5,610.0000	9.485	0	0	0
27/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	25,734.0000	23,900.0000	(7.127)	0	0	0
27/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,328.0000	13,345.0000	8.250	0	0	0
27/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,021.0000	8,738.0000	8.939	0	0	0
27/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,186.0000	980.0000	(17.369)	0	0	0
27/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,613.0000	2,216.0000	(15.193)	0	0	0
27/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	481.0000	386.0000	(19.751)	0	0	0
27/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	35,619.0000	33,485.0000	(5.991)	0	0	0
27/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	48,668.0000	51,122.0000	5.042	0	0	0
27/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	77,963.0000	80,718.0000	3.534	0	0	0
27/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	62,808.0000	65,452.0000	4.210	0	0	0
27/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	17,186.0000	15,711.0000	(8.583)	0	0	0
27/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,649.0000	4,941.0000	(12.533)	0	0	0
27/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	18,236.0000	19,611.0000	7.540	0	0	0
27/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	36,423.0000	38,566.0000	5.884	0	0	0
27/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	18,763.0000	17,212.0000	(8.266)	0	0	0
27/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	174.0000	135.0000	(22.414)	0	0	0
27/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	16,900.0000	18,200.0000	7.692	0	0	0
27/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	93,813.0000	96,625.0000	2.997	0	0	0
27/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	10,467.0000	9,383.0000	(10.356)	0	0	0
27/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	26,242.0000	28,008.0000	6.730	0	0	0
27/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	14,465.0000	15,619.0000	7.978	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
27/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	22,121.0000	20,424.0000	(7.671)	0	0	0
27/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	20,408.0000	18,784.0000	(7.958)	0	0	0
27/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	15,644.0000	16,870.0000	7.837	0	0	0
27/07/2006	R201	2007/02/01			Bond Future	8.5250	8.5700	0.528	0.0000	0.0000	0
27/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	27,874.0000	29,089.0000	4.359	0	0	0
27/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,405.0000	14,066.0000	4.931	0	0	0
27/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	53,655.0000	51,757.0000	(3.537)	0	0	0
27/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	109,166.0000	111,587.0000	2.218	0	0	0
27/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	26,448.0000	25,104.0000	(5.082)	0	0	0
27/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,257.0000	1,119.0000	(10.979)	0	0	0
27/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,948.0000	22,954.0000	4.584	0	0	0
27/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	34,664.0000	33,111.0000	(4.480)	0	0	0
27/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	31,261.0000	29,788.0000	(4.712)	0	0	0
27/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,170.0000	25,258.0000	4.501	0	0	0
27/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	25,354.0000	26,484.0000	4.457	0	0	0
27/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	26,588.0000	27,760.0000	4.408	0	0	0
27/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,202.0000	18,023.0000	4.773	0	0	0
27/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	66,277.0000	68,360.0000	3.143	0	0	0
27/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,663.0000	5,186.0000	(8.423)	0	0	0
27/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,585.0000	3,254.0000	(9.233)	0	0	0
27/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	43,781.0000	45,457.0000	3.828	0	0	0
27/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	29,616.0000	28,185.0000	(4.832)	0	0	0
27/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	94,028.0000	96,368.0000	2.489	0	0	0
27/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,172.0000	1,953.0000	(10.083)	0	0	0
27/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	53,994.0000	55,898.0000	3.526	0	0	0
27/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	28,012.0000	26,624.0000	(4.955)	0	0	0
27/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	79,678.0000	81,906.0000	2.796	0	0	0
27/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,296.0000	12,412.0000	(6.649)	0	0	0
27/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,581.0000	7,925.0000	(7.645)	0	0	0
27/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	19,292.0000	18,174.0000	(5.795)	0	0	0
27/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	43,809.0000	42,070.0000	(3.970)	0	0	0
27/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	35,117.0000	36,559.0000	4.106	0	0	0
27/07/2006	R203	2006/08/03			Bond Future	8.4580	8.5130	0.650	0.0000	0.0000	111
27/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	32,971.0000	36,831.0000	11.707	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
27/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	70,653.0000	74,515.0000	5.466	0	0	0
27/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	15,222.0000	18,785.0000	23.407	0	0	0
27/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	10,953.0000	7,735.0000	(29.380)	0	0	0
27/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	37,198.0000	33,335.0000	(10.385)	0	0	0
27/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
27/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	429.0000	129.0000	(69.930)	0	0	0
27/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	1,022.0000	1,666.0000	63.014	0	0	0
27/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	90,188.0000	94,050.0000	4.282	0	0	0
27/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	117.0000	205.0000	75.214	0	0	0
27/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	110,201.0000	114,064.0000	3.505	0	0	0
27/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	20,394.0000	16,620.0000	(18.505)	0	0	0
27/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	8,255.0000	5,421.0000	(34.331)	0	0	0
27/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	51,583.0000	55,446.0000	7.489	0	0	0
27/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	1,805.0000	2,834.0000	57.008	0	0	0
27/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,922.0000	3,562.0000	(39.851)	0	0	0
27/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,971.0000	4,473.0000	50.555	0	0	0
27/07/2006	R203	2006/11/02			Bond Future	8.4780	8.5320	0.637	0.0000	0.0000	0
27/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,171.0000	8,288.0000	15.577	0	0	0
27/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	8,247.0000	6,976.0000	(15.412)	0	0	0
27/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	25,790.0000	23,172.0000	(10.151)	0	0	0
27/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,224.0000	26,687.0000	10.168	0	0	0
27/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	90,382.0000	94,078.0000	4.089	0	0	0
27/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	71,499.0000	75,111.0000	5.052	0	0	0
27/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	479.0000	356.0000	(25.678)	0	0	0
27/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,013.0000	15,792.0000	12.695	0	0	0
27/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	129.0000	91.0000	(29.457)	0	0	0
27/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	17,357.0000	15,263.0000	(12.064)	0	0	0
27/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	109,977.0000	113,702.0000	3.387	0	0	0
27/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	21,352.0000	18,987.0000	(11.076)	0	0	0
27/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	37,675.0000	40,707.0000	8.048	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
27/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	19,297.0000	17,066.0000	(11.561)	0	0	0
27/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	15,537.0000	13,581.0000	(12.589)	0	0	0
27/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,782.0000	3,079.0000	(18.588)	0	0	0
27/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	9,523.0000	10,893.0000	14.386	0	0	0
27/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,472.0000	1,148.0000	(22.011)	0	0	0
27/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,887.0000	12,390.0000	13.805	0	0	0
27/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	28.0000	19.0000	(32.143)	0	0	0
27/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,383.0000	14,023.0000	13.244	0	0	0
27/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	53,710.0000	57,120.0000	6.349	0	0	0
27/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	150,779.0000	154,513.0000	2.476	0	0	0
27/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
27/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	130,125.0000	133,857.0000	2.868	0	0	0
27/07/2006	R203	2007/02/01			Bond Future	8.4840	8.5360	0.613	0.0000	0.0000	0
27/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	90,380.0000	93,740.0000	3.718	0	0	0
27/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,103.0000	919.0000	(16.682)	0	0	0
27/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	18,422.0000	20,029.0000	8.723	0	0	0
27/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,713.0000	12,334.0000	(10.056)	0	0	0
27/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	22,916.0000	20,980.0000	(8.448)	0	0	0
27/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	29,869.0000	32,032.0000	7.242	0	0	0
27/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,359.0000	2,008.0000	(14.879)	0	0	0
27/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	72,714.0000	75,907.0000	4.391	0	0	0
27/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	8,267.0000	7,313.0000	(11.540)	0	0	0
27/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,553.0000	8,402.0000	11.241	0	0	0
27/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	42,073.0000	44,661.0000	6.151	0	0	0
27/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	24,737.0000	22,709.0000	(8.198)	0	0	0
27/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,386.0000	16,809.0000	9.249	0	0	0
27/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	30,668.0000	28,372.0000	(7.487)	0	0	0
27/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,608.0000	4,002.0000	(13.151)	0	0	0
27/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	16,857.0000	18,371.0000	8.981	0	0	0
27/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	26,637.0000	24,518.0000	(7.955)	0	0	0
27/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	56,476.0000	59,413.0000	5.200	0	0	0
27/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,721.0000	13,968.0000	9.803	0	0	0
27/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	41,974.0000	39,280.0000	(6.418)	0	0	0
27/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	109,114.0000	112,570.0000	3.167	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
27/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	468.0000	381.0000	(18.590)	0	0	0
27/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	128,652.0000	132,158.0000	2.725	0	0	0
27/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	21,177.0000	19,333.0000	(8.708)	0	0	0
27/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,085.0000	21,785.0000	8.464	0	0	0
27/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	179.0000	143.0000	(20.112)	0	0	0
27/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	148,832.0000	152,361.0000	2.371	0	0	0
27/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	62.0000	48.0000	(22.581)	0	0	0
27/07/2006	R204	2006/08/03			Bond Future	8.4530	8.5080	0.651	0.0000	0.0000	83
27/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	6,156.0000	8,040.0000	30.604	0	0	0
27/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	1,177.0000	517.0000	(56.075)	0	0	0
27/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	16,371.0000	19,772.0000	20.775	0	0	0
27/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	5,934.0000	3,757.0000	(36.687)	0	0	0
27/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	34,394.0000	38,422.0000	11.711	0	0	0
27/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	41.0000	9.0000	(78.049)	0	0	0
27/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	10,337.0000	7,378.0000	(28.625)	0	0	0
27/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	3,190.0000	4,293.0000	34.577	0	0	0
27/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	7,969.0000	5,382.0000	(32.463)	0	0	0
27/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	4,497.0000	5,972.0000	32.800	0	0	0
27/07/2006	R204	2006/11/02			Bond Future	8.4700	8.5240	0.638	0.0000	0.0000	0
27/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	137,652.0000	141,568.0000	2.845	0	0	0
27/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
27/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	159,726.0000	163,656.0000	2.460	0	0	0
27/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	76.0000	56.0000	(26.316)	0	0	0
27/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	17,785.0000	19,388.0000	9.013	0	0	0
27/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	27,224.0000	24,891.0000	(8.570)	0	0	0
27/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	58,278.0000	61,619.0000	5.733	0	0	0
27/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,655.0000	3,060.0000	(16.279)	0	0	0
27/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	42,984.0000	45,872.0000	6.719	0	0	0
27/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	14,247.0000	12,663.0000	(11.118)	0	0	0
27/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	13,844.0000	15,162.0000	9.520	0	0	0
27/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,789.0000	6,741.0000	(13.455)	0	0	0
27/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	25,112.0000	22,880.0000	(8.888)	0	0	0
27/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	20,893.0000	22,700.0000	8.649	0	0	0
27/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,665.0000	1,355.0000	(18.619)	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
27/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	19,289.0000	20,992.0000	8.829	0	0	0
27/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	34,018.0000	31,400.0000	(7.696)	0	0	0
27/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	675.0000	532.0000	(21.185)	0	0	0
27/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	23,082.0000	20,953.0000	(9.224)	0	0	0
27/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	29,415.0000	26,983.0000	(8.268)	0	0	0
27/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	46,648.0000	43,631.0000	(6.468)	0	0	0
27/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,942.0000	9,861.0000	10.277	0	0	0
27/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	76,225.0000	79,850.0000	4.756	0	0	0
27/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	30,510.0000	32,861.0000	7.706	0	0	0
27/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	95,695.0000	99,488.0000	3.964	0	0	0
27/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,379.0000	17,884.0000	9.189	0	0	0
27/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	241.0000	184.0000	(23.651)	0	0	0
27/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	116,262.0000	120,140.0000	3.336	0	0	0
27/07/2006	R204	2007/02/01			Bond Future	8.4730	8.5250	0.614	0.0000	0.0000	0
27/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,010.0000	34,727.0000	5.201	0	0	0
27/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,664.0000	1,455.0000	(12.560)	0	0	0
27/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	34,958.0000	32,929.0000	(5.804)	0	0	0
27/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	65,710.0000	68,452.0000	4.173	0	0	0
27/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	907.0000	783.0000	(13.671)	0	0	0
27/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,540.0000	10,537.0000	(8.692)	0	0	0
27/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	158,696.0000	162,319.0000	2.283	0	0	0
27/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	52,793.0000	55,192.0000	4.544	0	0	0
27/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	137,651.0000	141,188.0000	2.570	0	0	0
27/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	31,438.0000	33,092.0000	5.261	0	0	0
27/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	29,932.0000	31,524.0000	5.319	0	0	0
27/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	39,045.0000	36,891.0000	(5.517)	0	0	0
27/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,492.0000	30,022.0000	5.370	0	0	0
27/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	17,805.0000	16,458.0000	(7.565)	0	0	0
27/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	25,652.0000	23,957.0000	(6.608)	0	0	0
27/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	81,464.0000	84,480.0000	3.702	0	0	0
27/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	57,123.0000	54,524.0000	(4.550)	0	0	0
27/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,618.0000	6,889.0000	(9.569)	0	0	0
27/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	41,939.0000	43,989.0000	4.888	0	0	0
27/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	98,843.0000	102,082.0000	3.277	0	0	0
27/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	117,640.0000	121,052.0000	2.900	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
27/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	36,977.0000	34,885.0000	(5.658)	0	0	0
27/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,057.0000	21,204.0000	5.719	0	0	0
27/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,900.0000	2,566.0000	(11.517)	0	0	0
27/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,797.0000	27,210.0000	5.477	0	0	0
27/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	45,525.0000	43,192.0000	(5.125)	0	0	0
27/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	41,161.0000	38,946.0000	(5.381)	0	0	0
27/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,812.0000	4,306.0000	(10.515)	0	0	0
27/07/2006	R207	2006/08/03			Bond Future	8.4340	8.4880	0.640	0.0000	0.0000	0
27/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	33,056.0000	37,049.0000	12.080	0	0	0
27/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,465.0000	4,766.0000	(36.155)	0	0	0
27/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
27/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	2,579.0000	3,880.0000	50.446	0	0	0
27/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	13,075.0000	9,597.0000	(26.600)	0	0	0
27/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	855.0000	1,377.0000	61.053	0	0	0
27/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	1,537.0000	2,398.0000	56.018	0	0	0
27/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	10,100.0000	6,961.0000	(31.079)	0	0	0
27/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	681.0000	235.0000	(65.492)	0	0	0
27/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	14,495.0000	18,049.0000	24.519	0	0	0
27/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	5,244.0000	3,056.0000	(41.724)	0	0	0
27/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	4,056.0000	5,869.0000	44.699	0	0	0
27/07/2006	R207	2006/11/02			Bond Future	8.4480	8.5010	0.627	0.0000	0.0000	0
27/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	18,650.0000	15,860.0000	(14.960)	0	0	0
27/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	94,212.0000	98,097.0000	4.124	0	0	0
27/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	24,173.0000	21,025.0000	(13.023)	0	0	0
27/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,337.0000	3,074.0000	31.536	0	0	0
27/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,569.0000	11,558.0000	20.786	0	0	0
27/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	115,517.0000	119,402.0000	3.363	0	0	0
27/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,964.0000	5,059.0000	27.624	0	0	0
27/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	7,837.0000	9,591.0000	22.381	0	0	0
27/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	11,649.0000	9,518.0000	(18.293)	0	0	0
27/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	13,790.0000	11,428.0000	(17.128)	0	0	0
27/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	16,128.0000	13,545.0000	(16.016)	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
27/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	9,716.0000	7,820.0000	(19.514)	0	0	0
27/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,047.0000	6,349.0000	25.798	0	0	0
27/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,333.0000	7,856.0000	24.049	0	0	0
27/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	959.0000	652.0000	(32.013)	0	0	0
27/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	34,726.0000	38,304.0000	10.304	0	0	0
27/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	4,082.0000	3,070.0000	(24.792)	0	0	0
27/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
27/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	73,510.0000	77,389.0000	5.277	0	0	0
27/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	141.0000	85.0000	(39.716)	0	0	0
27/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	53,496.0000	57,325.0000	7.158	0	0	0
27/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	18,799.0000	21,672.0000	15.283	0	0	0
27/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	137,432.0000	141,317.0000	2.827	0	0	0
27/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	39,842.0000	36,157.0000	(9.249)	0	0	0
27/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	472.0000	671.0000	42.161	0	0	0
27/07/2006	R207	2007/02/01			Bond Future	8.4500	8.5010	0.604	0.0000	0.0000	0
27/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	20,608.0000	22,308.0000	8.249	0	0	0
27/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,433.0000	1,208.0000	(15.701)	0	0	0
27/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	26,138.0000	24,041.0000	(8.023)	0	0	0
27/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	15,780.0000	17,200.0000	8.999	0	0	0
27/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	30,181.0000	27,899.0000	(7.561)	0	0	0
27/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	115,039.0000	118,631.0000	3.122	0	0	0
27/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	18,898.0000	20,503.0000	8.493	0	0	0
27/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	630.0000	519.0000	(17.619)	0	0	0
27/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	94,789.0000	98,265.0000	3.667	0	0	0
27/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,290.0000	18,801.0000	8.739	0	0	0
27/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	24,238.0000	22,236.0000	(8.260)	0	0	0
27/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	28,120.0000	25,929.0000	(7.792)	0	0	0
27/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	16,001.0000	14,476.0000	(9.531)	0	0	0
27/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	43,439.0000	46,063.0000	6.041	0	0	0
27/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	30,719.0000	32,896.0000	7.087	0	0	0
27/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	75,847.0000	79,132.0000	4.331	0	0	0
27/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	58,595.0000	61,595.0000	5.120	0	0	0
27/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	13,051.0000	14,292.0000	9.509	0	0	0
27/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,864.0000	8,786.0000	(10.929)	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
27/07/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	34,535.0000	32,074.0000	(7.126)	0	0	0
27/07/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,971.0000	2,553.0000	(14.069)	0	0	0
27/07/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	5,640.0000	4,938.0000	(12.447)	0	0	0
27/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	158,406.0000	162,089.0000	2.325	0	0	0
27/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,769.0000	8,613.0000	10.864	0	0	0
27/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	251.0000	202.0000	(19.522)	0	0	0
27/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	90.0000	71.0000	(21.111)	0	0	0
27/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	46,631.0000	43,772.0000	(6.131)	0	0	0
27/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	136,308.0000	139,961.0000	2.680	0	0	0
27/07/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	22,421.0000	20,514.0000	(8.505)	0	0	0
27/07/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	22,421.0000	24,216.0000	8.006	0	0	0

**Grand Total:** **2,899**