

Derivatives High/Low Report

High/Low for 14/07/2006

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
14/07/2006	GOVI 2006/08/03			jGovi	232.6990	232.9520	0.109	0.0000	0.0000	571
14/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,553.0000	1,149.0000	(26.014)	0	0	0
14/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	28,543.0000	30,669.0000	7.448	0	0	0
14/07/2006	GOVI 2006/11/02			jGovi	237.1260	237.3760	0.105	0.0000	0.0000	350
14/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,208.0000	1,961.0000	(11.187)	0	0	0
14/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	73,468.0000	75,721.0000	3.067	0	0	0
14/07/2006	GOVI 2007/02/01			jGovi	241.8880	242.1330	0.101	0.0000	0.0000	0
14/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	120,022.0000	122,364.0000	1.951	0	0	0
14/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,142.0000	1,034.0000	(9.457)	0	0	0
14/07/2006	J153 2010/08/31			jSwap	8.8600	8.8550	(0.056)	0.0000	0.0000	0
14/07/2006	J157 2015/09/15			jSwap	8.8860	8.8770	(0.101)	0.0000	0.0000	0
14/07/2006	J186 2026/12/21			jSwap	8.7620	8.6990	(0.719)	0.0000	0.0000	0
14/07/2006	J194 2008/02/28			jSwap	8.3820	8.3970	0.179	0.0000	0.0000	0
14/07/2006	J201 2014/12/22			jSwap	8.9850	8.9740	(0.122)	0.0000	0.0000	0
14/07/2006	J203 2017/09/15			jSwap	8.8330	8.8220	(0.125)	0.0000	0.0000	0
14/07/2006	J204 2018/12/21			jSwap	8.8630	8.8410	(0.248)	0.0000	0.0000	0

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14/07/2006	J207	2020/01/15			jSwap	8.7480	8.7190	(0.332)	0.0000	0.0000	0
14/07/2006	JBAR	2005/12/21			jBar	7.5290	7.5290	-	0.0000	0.0000	0
14/07/2006	JFRA	2006/08/03			jFra	7.8220	7.8160	(0.077)	0.0000	0.0000	0
14/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,012.0000	1,997.0000	(0.746)	0	0	0
14/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	2.0000	2.0000	-	0	0	0
14/07/2006	JFRA	2006/11/02			jFra	8.3180	8.3480	0.361	0.0000	0.0000	0
14/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,265.0000	3,334.0000	2.113	0	0	0
14/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	46.0000	42.0000	(8.696)	0	0	0
14/07/2006	JFRA	2007/02/01			jFra	8.7110	8.7260	0.172	0.0000	0.0000	115
14/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	190.0000	183.0000	(3.684)	0	0	0
14/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,145.0000	3,175.0000	0.954	0	0	0
14/07/2006	JFRA	2007/05/03			jFra	8.9690	8.9770	0.089	0.0000	0.0000	0
14/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	236.0000	232.0000	(1.695)	0	0	0
14/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,819.0000	3,834.0000	0.393	0	0	0
14/07/2006	JFRA	2007/08/02			jFra	9.0230	9.0420	0.211	0.0000	0.0000	0
14/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,042.0000	4,080.0000	0.940	0	0	0
14/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	329.0000	320.0000	(2.736)	0	0	0
14/07/2006	JFRA	2007/11/01			jFra	9.1740	9.2100	0.392	0.0000	0.0000	0
14/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,760.0000	4,838.0000	1.639	0	0	0
14/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	374.0000	358.0000	(4.278)	0	0	0
14/07/2006	JFRA	2008/02/07			jFra	9.1900	9.1900	-	0.0000	0.0000	0
14/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,941.0000	22,919.0000	(0.096)	0	0	0
14/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,085.0000	27,064.0000	(0.078)	0	0	0
14/07/2006	JN02	2006/08/03			jNote	8.7890	8.8010	0.137	0.0000	0.0000	0
14/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	34.0000	26.0000	(23.529)	0	0	0
14/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	28,214.0000	28,422.0000	0.737	0	0	0

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14/07/2006	JN02	2006/11/02			jNote	8.9700	8.9790	0.100	0.0000	0.0000	0
14/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,092.0000	33,206.0000	0.344	0	0	0
14/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,685.0000	1,641.0000	(2.611)	0	0	0
14/07/2006	JN05	2006/08/03			jNote	8.9990	8.9970	(0.022)	0.0000	0.0000	0
14/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	70,026.0000	69,942.0000	(0.120)	0	0	0
14/07/2006	JN05	2006/11/02			jNote	9.0720	9.0700	(0.022)	0.0000	0.0000	0
14/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	26.0000	25.0000	(3.846)	0	0	0
14/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,753.0000	72,667.0000	(0.118)	0	0	0
14/07/2006	JN10	2006/08/03			jNote	8.8590	8.8530	(0.068)	0.0000	0.0000	0
14/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	105,789.0000	105,409.0000	(0.359)	0	0	0
14/07/2006	JN10	2006/11/02			jNote	8.8890	8.8830	(0.067)	0.0000	0.0000	0
14/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	107,481.0000	107,103.0000	(0.352)	0	0	0
14/07/2006	JROD	2006/07/31			jRod	7.0460	7.0440	(0.028)	0.0000	0.0000	0
14/07/2006	JROD	2006/08/31			jRod	7.2710	7.2620	(0.124)	0.0000	0.0000	0
14/07/2006	R153	2006/08/03			Bond Future	8.5330	8.5200	(0.152)	8.6100	8.5300	944
14/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	3,665.0000	3,744.0000	2.156	0	0	0
14/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	6,732.0000	6,331.0000	(5.957)	0	0	0
14/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	4,817.0000	4,468.0000	(7.245)	0	0	0
14/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	5,443.0000	5,574.0000	2.407	0	0	0
14/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,916.0000	38,437.0000	(1.231)	0	0	100
14/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	227.0000	221.0000	(2.643)	0	0	0
14/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,364.0000	28,883.0000	(1.638)	0	0	0
14/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,345.0000	1,359.0000	1.041	0	0	0
14/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,101.0000	19,616.0000	(2.413)	0	0	0

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14/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,844.0000	11,378.0000	(3.934)	0	0	0
14/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,584.0000	48,104.0000	(0.988)	0	0	0
14/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
14/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,718.0000	5,343.0000	(6.558)	0	0	0
14/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,351.0000	57,872.0000	(0.821)	0	0	0
14/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,500.0000	4,604.0000	2.311	0	0	0
14/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,189.0000	10,438.0000	2.444	0	0	0
14/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,220.0000	1,989.0000	(10.405)	0	0	0
14/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	692.0000	587.0000	(15.173)	0	0	0
14/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	17,755.0000	18,129.0000	2.106	0	0	0
14/07/2006	R153	2006/11/02			Bond Future	8.5690	8.5530	(0.187)	0.0000	0.0000	0
14/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,844.0000	12,501.0000	(2.671)	0	0	0
14/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,021.0000	11,690.0000	(2.754)	0	0	0
14/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,442.0000	10,655.0000	2.040	0	0	0
14/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	11,360.0000	11,586.0000	1.989	0	0	0
14/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,371.0000	6,151.0000	(3.453)	0	0	0
14/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	291.0000	301.0000	3.436	0	0	0
14/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,418.0000	15,695.0000	1.797	0	0	0
14/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,611.0000	23,148.0000	(1.961)	0	0	0
14/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,605.0000	3,699.0000	2.607	0	0	0
14/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,146.0000	8,866.0000	(3.061)	0	0	0
14/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,351.0000	46,804.0000	(1.155)	0	0	0
14/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,679.0000	30,173.0000	(1.649)	0	0	0
14/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,742.0000	1,794.0000	2.985	0	0	0
14/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,499.0000	6,650.0000	2.323	0	0	0
14/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,648.0000	38,115.0000	(1.379)	0	0	0
14/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	695.0000	717.0000	3.165	0	0	0
14/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,661.0000	17,255.0000	(2.299)	0	0	102
14/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	21,235.0000	21,571.0000	1.582	0	0	0
14/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,926.0000	74,370.0000	(0.742)	0	0	0
14/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,576.0000	65,021.0000	(0.846)	0	0	0
14/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
14/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	110.0000	113.0000	2.727	0	0	0

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14/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,364.0000	55,811.0000	(0.981)	0	0	0
14/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	37.0000	38.0000	2.703	0	0	0
14/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,760.0000	28,147.0000	1.394	0	0	0
14/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,717.0000	13,361.0000	(2.595)	0	0	0
14/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,569.0000	9,769.0000	2.090	0	0	0
14/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,388.0000	4,218.0000	(3.874)	0	0	0
14/07/2006	R153	2007/02/01			Bond Future	8.6110	8.5950	(0.186)	0.0000	0.0000	0
14/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,792.0000	16,007.0000	1.361	0	0	0
14/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,783.0000	17,476.0000	(1.726)	0	0	0
14/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,585.0000	19,830.0000	1.251	0	0	0
14/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,066.0000	14,789.0000	(1.839)	0	0	0
14/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,770.0000	25,052.0000	1.138	0	0	0
14/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,835.0000	4,927.0000	1.903	0	0	0
14/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,716.0000	22,362.0000	(1.558)	0	0	0
14/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,624.0000	27,231.0000	(1.423)	0	0	0
14/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,484.0000	7,612.0000	1.710	0	0	0
14/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,528.0000	18,213.0000	(1.700)	0	0	0
14/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,902.0000	15,109.0000	1.389	0	0	0
14/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,347.0000	32,917.0000	(1.289)	0	0	0
14/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,181.0000	11,941.0000	(1.970)	0	0	0
14/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,816.0000	39,355.0000	(1.158)	0	0	0
14/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,179.0000	54,682.0000	(0.901)	0	0	0
14/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,855.0000	2,916.0000	2.137	0	0	0
14/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,871.0000	11,038.0000	1.536	0	0	0
14/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,893.0000	71,380.0000	(0.714)	0	0	0
14/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,084.0000	1,109.0000	2.306	0	0	0
14/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	627.0000	641.0000	2.233	0	0	0
14/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	346.0000	355.0000	2.601	0	0	0
14/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,444.0000	30,759.0000	1.035	0	0	0
14/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,285.0000	46,803.0000	(1.019)	0	0	0
14/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,796.0000	1,836.0000	2.227	0	0	0
14/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,407.0000	62,900.0000	(0.800)	0	0	0
14/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,856.0000	9,650.0000	(2.090)	0	0	0
14/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,308.0000	18,985.0000	(1.673)	0	0	0
14/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,045.0000	14,244.0000	1.417	0	0	0

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14/07/2006	R157	2006/08/03			Bond Future	8.5970	8.5800	(0.198)	0.0000	0.0000	121
14/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	106,042.0000	104,772.0000	(1.198)	0	0	0
14/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	65,383.0000	64,112.0000	(1.944)	0	0	100
14/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	31,411.0000	32,392.0000	3.123	0	0	0
14/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	5,413.0000	5,625.0000	3.916	0	0	0
14/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,788.0000	1,499.0000	(16.163)	0	0	0
14/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	16,451.0000	15,393.0000	(6.431)	0	0	0
14/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	14,088.0000	13,090.0000	(7.084)	0	0	0
14/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	48,001.0000	49,170.0000	2.435	0	0	0
14/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	126,986.0000	125,716.0000	(1.000)	0	0	0
14/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	85,506.0000	84,236.0000	(1.485)	0	0	0
14/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	45,864.0000	44,594.0000	(2.769)	0	0	0
14/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	460.0000	359.0000	(21.957)	0	0	0
14/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	6,818.0000	7,091.0000	4.004	0	0	0
14/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	241.0000	240.0000	(0.415)	0	0	0
14/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,750.0000	1,802.0000	2.971	0	0	0
14/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	17,010.0000	17,654.0000	3.786	0	0	0
14/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	28,010.0000	26,792.0000	(4.348)	0	0	0
14/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	5,654.0000	5,028.0000	(11.072)	0	0	0
14/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	11,956.0000	11,026.0000	(7.779)	0	0	0
14/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	8,441.0000	8,780.0000	4.016	0	0	0
14/07/2006	R157	2006/11/02			Bond Future	8.6350	8.6090	(0.301)	0.0000	0.0000	0
14/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,131.0000	6,454.0000	5.268	0	0	0
14/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,307.0000	1,393.0000	6.580	0	0	0
14/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	53,500.0000	51,929.0000	(2.936)	0	0	0
14/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,888.0000	27,739.0000	(3.977)	0	0	122
14/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,001.0000	25,898.0000	(4.085)	0	0	0
14/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,487.0000	67,765.0000	(2.478)	0	0	158
14/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	20,792.0000	21,584.0000	3.809	0	0	0
14/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	14,019.0000	13,305.0000	(5.093)	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
14/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	17,321.0000	18,021.0000	4.041	0	0	0
14/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	40,230.0000	41,411.0000	2.936	0	0	0
14/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,909.0000	105,052.0000	(1.737)	0	0	0
14/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,886.0000	29,692.0000	(3.866)	0	0	0
14/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,829.0000	3,002.0000	6.115	0	0	0
14/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	545.0000	584.0000	7.156	0	0	0
14/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,008.0000	19,754.0000	3.925	0	0	0
14/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,000.0000	125,121.0000	(1.480)	0	0	0
14/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,461.0000	11,983.0000	4.555	0	0	0
14/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	53,226.0000	54,585.0000	2.553	0	0	0
14/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	87,627.0000	85,819.0000	(2.063)	0	0	0
14/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	20,414.0000	19,491.0000	(4.521)	0	0	0
14/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	204.0000	219.0000	7.353	0	0	0
14/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	39,908.0000	38,534.0000	(3.443)	0	0	0
14/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	28,751.0000	29,722.0000	3.377	0	0	0
14/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	68.0000	74.0000	8.824	0	0	0
14/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	147,696.0000	145,806.0000	(1.280)	0	0	0
14/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	9,475.0000	8,939.0000	(5.657)	0	0	0
14/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,311.0000	5,919.0000	(6.211)	0	0	0
14/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	67,274.0000	68,778.0000	2.236	0	0	0
14/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	82,013.0000	83,628.0000	1.969	0	0	0
14/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,159.0000	3,878.0000	(6.756)	0	0	0
14/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,213.0000	24,155.0000	(4.196)	0	0	0
14/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	22,661.0000	23,499.0000	3.698	0	0	0
14/07/2006	R157	2007/02/01			Bond Future	8.6600	8.6330	(0.312)	0.0000	0.0000	0
14/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	61,652.0000	60,221.0000	(2.321)	0	0	0
14/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	49,040.0000	50,148.0000	2.259	0	0	0
14/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	86,670.0000	88,121.0000	1.674	0	0	0
14/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,314.0000	11,846.0000	(3.801)	0	0	0
14/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	13,621.0000	14,109.0000	3.583	0	0	0
14/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	25,201.0000	24,390.0000	(3.218)	0	0	0
14/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,640.0000	15,074.0000	(3.619)	0	0	0
14/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	28,568.0000	29,375.0000	2.825	0	0	0
14/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,435.0000	8,778.0000	4.066	0	0	0
14/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,886.0000	107,121.0000	(1.621)	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
14/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	39,996.0000	38,884.0000	(2.780)	0	0	0
14/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	73,466.0000	74,819.0000	1.842	0	0	0
14/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,892.0000	19,211.0000	(3.423)	0	0	0
14/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	75,286.0000	73,710.0000	(2.093)	0	0	0
14/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,337.0000	20,982.0000	3.172	0	0	0
14/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,410.0000	5,646.0000	4.362	0	0	0
14/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,881.0000	62,119.0000	2.033	0	0	0
14/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	91,437.0000	89,754.0000	(1.841)	0	0	0
14/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,896.0000	48,622.0000	(2.553)	0	0	0
14/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,320.0000	3,474.0000	4.639	0	0	0
14/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	30,179.0000	31,017.0000	2.777	0	0	0
14/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	127,421.0000	125,598.0000	(1.431)	0	0	0
14/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	36,113.0000	35,064.0000	(2.905)	0	0	0
14/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,560.0000	34,463.0000	2.691	0	0	0
14/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,944.0000	2,040.0000	4.938	0	0	0
14/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,783.0000	29,831.0000	(3.093)	0	0	0
14/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,271.0000	33,254.0000	(2.968)	0	0	0
14/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	37,152.0000	38,119.0000	2.603	0	0	0
14/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	38,021.0000	36,940.0000	(2.843)	0	0	0
14/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	31,843.0000	32,713.0000	2.732	0	0	0
14/07/2006	R186	2006/08/03			Bond Future	8.3000	8.2750	(0.301)	0.0000	0.0000	61
14/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	12,633.0000	13,577.0000	7.472	0	0	0
14/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	18,327.0000	16,429.0000	(10.356)	0	0	0
14/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	3,475.0000	3,766.0000	8.374	0	0	0
14/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	38,264.0000	35,714.0000	(6.664)	0	0	0
14/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	21,603.0000	19,548.0000	(9.513)	0	0	0
14/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,794.0000	5,740.0000	(15.514)	0	0	0
14/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	15,344.0000	13,614.0000	(11.275)	0	0	0
14/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	15,344.0000	16,456.0000	7.247	0	0	0
14/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	29,164.0000	30,952.0000	6.131	0	0	0
14/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	10,174.0000	10,960.0000	7.726	0	0	0
14/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	34.0000	36.0000	5.882	0	0	0
14/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	197,404.0000	194,562.0000	(1.440)	0	0	0
14/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	96,292.0000	93,452.0000	(2.949)	0	0	0
14/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	128,730.0000	125,888.0000	(2.208)	0	0	0
14/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	51,458.0000	53,868.0000	4.683	0	0	0
14/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	65,486.0000	62,684.0000	(4.279)	0	0	0
14/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	100,892.0000	103,700.0000	2.783	0	0	0
14/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	162,426.0000	159,584.0000	(1.750)	0	0	0
14/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	525.0000	564.0000	7.429	0	0	0
14/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	485.0000	350.0000	(27.835)	0	0	0
14/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,013.0000	1,581.0000	(21.461)	0	0	0
14/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	76,058.0000	78,765.0000	3.559	0	0	0
14/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	98.0000	64.0000	(34.694)	0	0	0
14/07/2006	R186	2006/11/02			Bond Future	8.3150	8.2890	(0.313)	0.0000	0.0000	0
14/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,169.0000	35,580.0000	(4.275)	0	0	0
14/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	35,479.0000	36,822.0000	3.785	0	0	0
14/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	27,461.0000	26,154.0000	(4.759)	0	0	0
14/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,313.0000	11,582.0000	(5.937)	0	0	0
14/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	48,011.0000	49,635.0000	3.383	0	0	0
14/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	233,839.0000	230,914.0000	(1.251)	0	0	0
14/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	32,632.0000	33,903.0000	3.895	0	0	0
14/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	39,982.0000	38,321.0000	(4.154)	0	0	0
14/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	65,999.0000	67,939.0000	2.939	0	0	0
14/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	78.0000	84.0000	7.692	0	0	0
14/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,526.0000	17,534.0000	(5.355)	0	0	0
14/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	29,849.0000	31,047.0000	4.014	0	0	0
14/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	42,899.0000	41,165.0000	(4.042)	0	0	0
14/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	85,777.0000	87,978.0000	2.566	0	0	0
14/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	56,293.0000	54,269.0000	(3.595)	0	0	0
14/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,168.0000	5,483.0000	6.095	0	0	0
14/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	102,499.0000	99,882.0000	(2.553)	0	0	0
14/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	20,026.0000	20,934.0000	4.534	0	0	0
14/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	77,218.0000	74,863.0000	(3.050)	0	0	0
14/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	10,973.0000	11,549.0000	5.249	0	0	0
14/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	197,998.0000	195,087.0000	(1.470)	0	0	0
14/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,999.0000	2,139.0000	7.004	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
14/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	131,572.0000	128,781.0000	(2.121)	0	0	0
14/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	777.0000	835.0000	7.465	0	0	0
14/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	163,800.0000	160,927.0000	(1.754)	0	0	0
14/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	264.0000	285.0000	7.955	0	0	0
14/07/2006	R186	2007/02/01			Bond Future	8.3190	8.2930	(0.313)	0.0000	0.0000	0
14/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	55,566.0000	54,034.0000	(2.757)	0	0	0
14/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	65,920.0000	67,486.0000	2.376	0	0	0
14/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	53,438.0000	54,819.0000	2.584	0	0	0
14/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	47,607.0000	48,892.0000	2.699	0	0	0
14/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	61,025.0000	59,398.0000	(2.666)	0	0	0
14/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	36,876.0000	37,964.0000	2.950	0	0	0
14/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	58,242.0000	56,663.0000	(2.711)	0	0	0
14/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	73,363.0000	71,539.0000	(2.486)	0	0	0
14/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,848.0000	1,941.0000	5.032	0	0	0
14/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	50,489.0000	51,822.0000	2.640	0	0	0
14/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,940.0000	44,593.0000	(2.932)	0	0	0
14/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	234,373.0000	231,554.0000	(1.203)	0	0	0
14/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	36,130.0000	34,995.0000	(3.141)	0	0	0
14/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,881.0000	84,658.0000	2.144	0	0	0
14/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,392.0000	3,554.0000	4.776	0	0	0
14/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	28,336.0000	27,389.0000	(3.342)	0	0	0
14/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	113,522.0000	111,219.0000	(2.029)	0	0	0
14/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	100,935.0000	102,900.0000	1.947	0	0	0
14/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,380.0000	16,990.0000	3.724	0	0	0
14/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	25,456.0000	26,298.0000	3.308	0	0	0
14/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	200,183.0000	197,433.0000	(1.374)	0	0	0
14/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	138,796.0000	136,289.0000	(1.806)	0	0	0
14/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	168,229.0000	165,581.0000	(1.574)	0	0	0
14/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,877.0000	6,142.0000	4.509	0	0	0
14/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	91,725.0000	89,654.0000	(2.258)	0	0	0
14/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,643.0000	10,049.0000	4.210	0	0	0
14/07/2006	R194	2006/08/03			Bond Future	8.4830	8.4710	(0.141)	0.0000	0.0000	208
14/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	199.0000	167.0000	(16.080)	0	0	0
14/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,693.0000	25,518.0000	(0.681)	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
14/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,467.0000	14,292.0000	(1.210)	0	0	0
14/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,697.0000	7,840.0000	1.858	0	0	0
14/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,190.0000	18,015.0000	(0.962)	0	0	0
14/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,932.0000	21,757.0000	(0.798)	0	0	0
14/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,775.0000	10,599.0000	(1.633)	0	0	0
14/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,571.0000	2,625.0000	2.100	0	0	0
14/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,271.0000	2,129.0000	(6.253)	0	0	0
14/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,595.0000	1,474.0000	(7.586)	0	0	0
14/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,917.0000	1,786.0000	(6.834)	0	0	0
14/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	138.0000	135.0000	(2.174)	0	0	0
14/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,165.0000	2,208.0000	1.986	0	0	0
14/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,790.0000	1,823.0000	1.844	0	0	0
14/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,212.0000	7,034.0000	(2.468)	0	0	0
14/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	687.0000	612.0000	(10.917)	0	0	0
14/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	703.0000	709.0000	0.853	0	0	0
14/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,569.0000	4,669.0000	2.189	0	0	0
14/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,107.0000	3,938.0000	(4.115)	0	0	0
14/07/2006	R194	2006/11/02			Bond Future	8.6440	8.6330	(0.127)	0.0000	0.0000	0
14/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	570.0000	578.0000	1.404	0	0	0
14/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	239.0000	242.0000	1.255	0	0	0
14/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,481.0000	14,349.0000	(0.912)	0	0	0
14/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,597.0000	20,462.0000	(0.655)	0	0	0
14/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,748.0000	23,612.0000	(0.573)	0	0	0
14/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,496.0000	17,362.0000	(0.766)	0	0	0
14/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
14/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	104.0000	105.0000	0.962	0	0	0
14/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	41.0000	41.0000	-	0	0	0
14/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,160.0000	1,176.0000	1.379	0	0	0
14/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,003.0000	4,050.0000	1.174	0	0	0
14/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,676.0000	11,548.0000	(1.096)	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
14/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,143.0000	9,024.0000	(1.302)	0	0	0
14/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,546.0000	4,457.0000	(1.958)	0	0	0
14/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,857.0000	4,765.0000	(1.894)	0	0	0
14/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,406.0000	3,446.0000	1.174	0	0	0
14/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,183.0000	5,088.0000	(1.833)	0	0	0
14/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,952.0000	6,843.0000	(1.568)	0	0	0
14/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,929.0000	26,793.0000	(0.505)	0	0	0
14/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,078.0000	2,105.0000	1.299	0	0	0
14/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,130.0000	29,994.0000	(0.451)	0	0	0
14/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
14/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,697.0000	3,741.0000	1.190	0	0	0
14/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,348.0000	33,212.0000	(0.408)	0	0	0
14/07/2006	R194	2007/02/01			Bond Future	8.7850	8.7750	(0.114)	0.0000	0.0000	0
14/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	807.0000	815.0000	0.991	0	0	0
14/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	322.0000	325.0000	0.932	0	0	0
14/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,455.0000	18,357.0000	(0.531)	0	0	0
14/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	192.0000	194.0000	1.042	0	0	0
14/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	519.0000	524.0000	0.963	0	0	0
14/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,083.0000	15,987.0000	(0.597)	0	0	0
14/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,903.0000	20,805.0000	(0.469)	0	0	0
14/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,812.0000	13,719.0000	(0.673)	0	0	0
14/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,078.0000	5,112.0000	0.670	0	0	0
14/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,019.0000	2,035.0000	0.792	0	0	0
14/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,930.0000	5,864.0000	(1.113)	0	0	0
14/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,806.0000	4,839.0000	0.687	0	0	0
14/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,776.0000	11,688.0000	(0.747)	0	0	0
14/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,161.0000	6,094.0000	(1.087)	0	0	0
14/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,321.0000	1,333.0000	0.908	0	0	0
14/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,934.0000	9,850.0000	(0.846)	0	0	0
14/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	111.0000	112.0000	0.901	0	0	0
14/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	61.0000	62.0000	1.639	0	0	0
14/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,958.0000	25,858.0000	(0.385)	0	0	0
14/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,410.0000	23,310.0000	(0.427)	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
14/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	33.0000	33.0000	-	0	0	0
14/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,942.0000	2,965.0000	0.782	0	0	0
14/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,537.0000	28,436.0000	(0.354)	0	0	0
14/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,326.0000	8,249.0000	(0.925)	0	0	0
14/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,901.0000	6,829.0000	(1.043)	0	0	0
14/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,038.0000	4,067.0000	0.718	0	0	0
14/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,356.0000	5,392.0000	0.672	0	0	0
14/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,707.0000	5,643.0000	(1.121)	0	0	0
14/07/2006	R201	2006/08/03			Bond Future	8.6160	8.5900	(0.302)	0.0000	0.0000	26
14/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	170.0000	183.0000	7.647	0	0	0
14/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	6,218.0000	6,706.0000	7.848	0	0	0
14/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	13,823.0000	12,614.0000	(8.746)	0	0	0
14/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	23,927.0000	25,153.0000	5.124	0	0	0
14/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	37,431.0000	35,906.0000	(4.074)	0	0	0
14/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	10,128.0000	9,078.0000	(10.367)	0	0	0
14/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	3,953.0000	4,281.0000	8.297	0	0	0
14/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	23,186.0000	21,758.0000	(6.159)	0	0	0
14/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,258.0000	1,367.0000	8.665	0	0	0
14/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	8,551.0000	7,588.0000	(11.262)	0	0	0
14/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	52,897.0000	51,360.0000	(2.906)	0	0	0
14/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	7,605.0000	8,180.0000	7.561	0	0	0
14/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,562.0000	1,251.0000	(19.910)	0	0	0
14/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	68,814.0000	67,276.0000	(2.235)	0	0	0
14/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
14/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	11,886.0000	10,752.0000	(9.541)	0	0	0
14/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	4,864.0000	4,174.0000	(14.186)	0	0	0
14/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,001.0000	5,406.0000	8.098	0	0	0
14/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	36,984.0000	38,416.0000	3.872	0	0	0
14/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	404.0000	298.0000	(26.238)	0	0	0
14/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	12,742.0000	13,589.0000	6.647	0	0	0
14/07/2006	R201	2006/11/02			Bond Future	8.6530	8.6270	(0.300)	0.0000	0.0000	0
14/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	16,045.0000	16,660.0000	3.833	0	0	0
14/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	11,444.0000	10,866.0000	(5.051)	0	0	0

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14/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,423.0000	31,324.0000	(3.390)	0	0	0
14/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,566.0000	19,715.0000	(4.138)	0	0	0
14/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	17,502.0000	18,152.0000	3.714	0	0	0
14/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,011.0000	21,124.0000	(4.030)	0	0	0
14/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	31,213.0000	32,137.0000	2.960	0	0	0
14/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	56,059.0000	54,690.0000	(2.442)	0	0	0
14/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,984.0000	116,487.0000	(1.269)	0	0	0
14/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	41,427.0000	42,495.0000	2.578	0	0	0
14/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	19,024.0000	19,710.0000	3.606	0	0	0
14/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,175.0000	2,308.0000	6.115	0	0	0
14/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	19,197.0000	18,382.0000	(4.245)	0	0	0
14/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	54.0000	58.0000	7.407	0	0	0
14/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	43,321.0000	42,068.0000	(2.892)	0	0	0
14/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,718.0000	4,967.0000	5.278	0	0	0
14/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,680.0000	15,936.0000	(4.460)	0	0	0
14/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,820.0000	9,222.0000	4.558	0	0	0
14/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,724.0000	7,290.0000	(5.619)	0	0	0
14/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	22,258.0000	23,015.0000	3.401	0	0	0
14/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,534.0000	22,611.0000	(3.922)	0	0	0
14/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,627.0000	100,136.0000	(1.467)	0	0	0
14/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	14,656.0000	15,234.0000	3.944	0	0	0
14/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	159.0000	170.0000	6.918	0	0	0
14/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,007.0000	1,073.0000	6.554	0	0	0
14/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,731.0000	84,259.0000	(1.717)	0	0	0
14/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,457.0000	69,021.0000	(2.038)	0	0	0
14/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	421.0000	451.0000	7.126	0	0	0
14/07/2006	R201	2007/02/01			Bond Future	8.6750	8.6480	(0.311)	0.0000	0.0000	0
14/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,405.0000	49,273.0000	(2.246)	0	0	0
14/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,419.0000	11,810.0000	3.424	0	0	0
14/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	27,680.0000	28,387.0000	2.554	0	0	0
14/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	117,472.0000	116,001.0000	(1.252)	0	0	0
14/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	41,105.0000	40,093.0000	(2.462)	0	0	0
14/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	24,698.0000	25,357.0000	2.668	0	0	0
14/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,780.0000	17,292.0000	3.051	0	0	0
14/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,329.0000	40,196.0000	2.204	0	0	0

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14/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	29,090.0000	28,274.0000	(2.805)	0	0	0
14/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,063.0000	1,115.0000	4.892	0	0	0
14/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,603.0000	25,835.0000	(2.887)	0	0	0
14/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,775.0000	30,911.0000	(2.719)	0	0	0
14/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,819.0000	31,574.0000	2.450	0	0	0
14/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,407.0000	29,567.0000	(2.763)	0	0	0
14/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	48,586.0000	49,555.0000	1.994	0	0	0
14/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,269.0000	23,903.0000	2.725	0	0	0
14/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,836.0000	16,281.0000	(3.297)	0	0	0
14/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,273.0000	7,553.0000	3.850	0	0	0
14/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	26,168.0000	26,852.0000	2.614	0	0	0
14/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,195.0000	32,306.0000	(2.678)	0	0	0
14/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,186.0000	59,943.0000	(2.032)	0	0	0
14/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	21,222.0000	20,566.0000	(3.091)	0	0	0
14/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,832.0000	1,917.0000	4.640	0	0	0
14/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	102,188.0000	100,750.0000	(1.407)	0	0	0
14/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	87,616.0000	86,225.0000	(1.588)	0	0	0
14/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	73,897.0000	72,571.0000	(1.794)	0	0	0
14/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,023.0000	3,155.0000	4.367	0	0	0
14/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,783.0000	4,980.0000	4.119	0	0	0
14/07/2006	R203	2006/08/03			Bond Future	8.5730	8.5430	(0.350)	0.0000	0.0000	111
14/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	98,241.0000	96,149.0000	(2.129)	0	0	0
14/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	118,255.0000	116,162.0000	(1.770)	0	0	0
14/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,410.0000	1,838.0000	(23.734)	0	0	0
14/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	5,994.0000	4,934.0000	(17.684)	0	0	0
14/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	7,872.0000	8,904.0000	13.110	0	0	0
14/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	14,634.0000	16,155.0000	10.394	0	0	0
14/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	6,132.0000	6,992.0000	14.025	0	0	0
14/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	23,632.0000	21,684.0000	(8.243)	0	0	0
14/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	60.0000	71.0000	18.333	0	0	0
14/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	304.0000	196.0000	(35.526)	0	0	0
14/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	41,081.0000	39,000.0000	(5.066)	0	0	0
14/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	785.0000	930.0000	18.471	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
14/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	29,448.0000	31,432.0000	6.737	0	0	0
14/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	9,765.0000	8,368.0000	(14.306)	0	0	0
14/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	78,706.0000	76,614.0000	(2.658)	0	0	0
14/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	4,663.0000	5,358.0000	14.905	0	0	0
14/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	7,736.0000	6,503.0000	(15.938)	0	0	0
14/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	59,639.0000	57,547.0000	(3.508)	0	0	0
14/07/2006	R203	2006/11/02			Bond Future	8.6040	8.5720	(0.372)	0.0000	0.0000	0
14/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	380.0000	430.0000	13.158	0	0	0
14/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,084.0000	77,938.0000	(2.680)	0	0	0
14/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,658.0000	116,466.0000	(1.847)	0	0	0
14/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	25.0000	29.0000	16.000	0	0	0
14/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	107.0000	122.0000	14.019	0	0	0
14/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
14/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,463.0000	157,267.0000	(1.377)	0	0	0
14/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,044.0000	96,863.0000	(2.202)	0	0	0
14/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,034.0000	10,132.0000	(8.175)	0	0	0
14/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,808.0000	136,613.0000	(1.581)	0	0	0
14/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,142.0000	1,274.0000	11.559	0	0	0
14/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	20,969.0000	22,263.0000	6.171	0	0	0
14/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	45,494.0000	43,594.0000	(4.176)	0	0	0
14/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,530.0000	16,322.0000	(6.891)	0	0	0
14/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,916.0000	3,212.0000	10.151	0	0	0
14/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	12,313.0000	13,224.0000	7.399	0	0	0
14/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	31,074.0000	29,438.0000	(5.265)	0	0	0
14/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,063.0000	60,000.0000	(3.324)	0	0	0
14/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	19,473.0000	18,188.0000	(6.599)	0	0	0
14/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	13,821.0000	14,808.0000	7.141	0	0	0
14/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,716.0000	14,584.0000	(7.203)	0	0	0
14/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	15,442.0000	16,506.0000	6.890	0	0	0
14/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,030.0000	12,975.0000	(7.520)	0	0	0
14/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,413.0000	6,973.0000	8.732	0	0	0
14/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	17,175.0000	18,316.0000	6.643	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
14/07/2006	R203	2007/02/01			Bond Future	8.6220	8.5900	(0.371)	0.0000	0.0000	0
14/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	841.0000	920.0000	9.394	0	0	0
14/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	99,484.0000	97,402.0000	(2.093)	0	0	0
14/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,813.0000	1,967.0000	8.494	0	0	0
14/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	81,535.0000	79,528.0000	(2.462)	0	0	0
14/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	137,975.0000	135,829.0000	(1.555)	0	0	0
14/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	23,711.0000	22,539.0000	(4.943)	0	0	0
14/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	18,839.0000	19,829.0000	5.255	0	0	0
14/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,341.0000	18,276.0000	5.392	0	0	0
14/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	48.0000	53.0000	10.417	0	0	0
14/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,527.0000	6,977.0000	6.894	0	0	0
14/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,183.0000	156,027.0000	(1.363)	0	0	0
14/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	137.0000	152.0000	10.949	0	0	0
14/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,613.0000	26,822.0000	4.720	0	0	0
14/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,368.0000	116,242.0000	(1.796)	0	0	0
14/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	36,539.0000	35,052.0000	(4.070)	0	0	0
14/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	356.0000	392.0000	10.112	0	0	0
14/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,032.0000	16,079.0000	(5.595)	0	0	0
14/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	25,614.0000	24,388.0000	(4.786)	0	0	0
14/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,185.0000	19,124.0000	(5.256)	0	0	0
14/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,018.0000	11,692.0000	6.117	0	0	0
14/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	49,699.0000	47,987.0000	(3.445)	0	0	0
14/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	22,071.0000	23,171.0000	4.984	0	0	0
14/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,584.0000	3,859.0000	7.673	0	0	0
14/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	20,416.0000	21,461.0000	5.119	0	0	0
14/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	21,901.0000	20,784.0000	(5.100)	0	0	0
14/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	64,818.0000	62,932.0000	(2.910)	0	0	0
14/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,747.0000	37,216.0000	4.109	0	0	0
14/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,692.0000	10,000.0000	(6.472)	0	0	0
14/07/2006	R204	2006/08/03			Bond Future	8.5530	8.5170	(0.421)	0.0000	0.0000	83
14/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	11,878.0000	10,223.0000	(13.933)	0	0	0
14/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	9,752.0000	10,897.0000	11.741	0	0	0
14/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	7,983.0000	8,971.0000	12.376	0	0	0
14/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	339.0000	398.0000	17.404	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
14/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	9,971.0000	8,473.0000	(15.024)	0	0	0
14/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	42,058.0000	39,475.0000	(6.142)	0	0	0
14/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	14,016.0000	12,210.0000	(12.885)	0	0	0
14/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,220.0000	2,563.0000	15.450	0	0	0
14/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	24,780.0000	22,480.0000	(9.282)	0	0	0
14/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	6,427.0000	7,264.0000	13.023	0	0	0
14/07/2006	R204	2006/11/02			Bond Future	8.5790	8.5430	(0.420)	0.0000	0.0000	0
14/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	50,007.0000	47,932.0000	(4.149)	0	0	0
14/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	36,789.0000	35,011.0000	(4.833)	0	0	0
14/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,889.0000	7,421.0000	7.722	0	0	0
14/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,520.0000	21,671.0000	5.609	0	0	0
14/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,604.0000	13,433.0000	6.577	0	0	0
14/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,253.0000	24,798.0000	(5.542)	0	0	0
14/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,257.0000	3,552.0000	9.057	0	0	0
14/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,269.0000	25,548.0000	5.270	0	0	0
14/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	65,802.0000	63,491.0000	(3.512)	0	0	0
14/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,753.0000	21,425.0000	(5.837)	0	0	0
14/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,354.0000	23,570.0000	5.440	0	0	0
14/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	42,149.0000	43,892.0000	4.135	0	0	0
14/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,216.0000	17,074.0000	(6.269)	0	0	0
14/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	12,366.0000	11,502.0000	(6.987)	0	0	0
14/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	24,454.0000	23,062.0000	(5.692)	0	0	0
14/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	84,007.0000	81,552.0000	(2.922)	0	0	0
14/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	30,468.0000	31,933.0000	4.808	0	0	0
14/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,261.0000	27,603.0000	5.110	0	0	0
14/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,525.0000	1,678.0000	10.033	0	0	0
14/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	21,148.0000	19,883.0000	(5.982)	0	0	0
14/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	643.0000	713.0000	10.886	0	0	0
14/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	24.0000	27.0000	12.500	0	0	0
14/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	81.0000	92.0000	13.580	0	0	0
14/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,585.0000	101,048.0000	(2.449)	0	0	0
14/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	242.0000	271.0000	11.983	0	0	0
14/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,185.0000	121,607.0000	(2.076)	0	0	0
14/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,652.0000	165,048.0000	(1.553)	0	0	0
14/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,580.0000	142,984.0000	(1.783)	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
14/07/2006	R204	2007/02/01			Bond Future	8.5930	8.5560	(0.431)	0.0000	0.0000	0
14/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,110.0000	24,109.0000	4.323	0	0	0
14/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,521.0000	38,869.0000	3.593	0	0	0
14/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,615.0000	43,044.0000	3.434	0	0	0
14/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,044.0000	33,704.0000	(3.824)	0	0	0
14/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,501.0000	29,286.0000	(3.983)	0	0	0
14/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,543.0000	36,848.0000	3.672	0	0	0
14/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	33,466.0000	32,169.0000	(3.876)	0	0	0
14/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	52,563.0000	54,185.0000	3.086	0	0	0
14/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	73,021.0000	70,943.0000	(2.846)	0	0	0
14/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,011.0000	46,365.0000	(3.428)	0	0	0
14/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,396.0000	36,971.0000	(3.711)	0	0	0
14/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,237.0000	10,804.0000	5.539	0	0	0
14/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,730.0000	32,950.0000	3.845	0	0	0
14/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	15,918.0000	16,694.0000	4.875	0	0	0
14/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	24,111.0000	23,088.0000	(4.243)	0	0	0
14/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	59,519.0000	57,651.0000	(3.138)	0	0	0
14/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,686.0000	35,304.0000	(3.767)	0	0	0
14/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,612.0000	34,875.0000	3.758	0	0	0
14/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	89,220.0000	86,979.0000	(2.512)	0	0	0
14/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,760.0000	7,164.0000	5.976	0	0	0
14/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,592.0000	2,770.0000	6.867	0	0	0
14/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	125,946.0000	123,479.0000	(1.959)	0	0	0
14/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	106,925.0000	104,555.0000	(2.217)	0	0	0
14/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,498.0000	1,608.0000	7.343	0	0	0
14/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,280.0000	4,555.0000	6.425	0	0	0
14/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	167,228.0000	164,648.0000	(1.543)	0	0	0
14/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	825.0000	889.0000	7.758	0	0	0
14/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	146,100.0000	143,564.0000	(1.736)	0	0	0
14/07/2006	R207	2006/08/03			Bond Future	8.5220	8.4840	(0.446)	0.0000	0.0000	0
14/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	21,676.0000	19,208.0000	(11.386)	0	0	0
14/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	5,108.0000	6,109.0000	19.597	0	0	0
14/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	10,426.0000	8,626.0000	(17.265)	0	0	0
14/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,356.0000	1,690.0000	24.631	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
14/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	4,912.0000	3,778.0000	(23.086)	0	0	0
14/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	132.0000	171.0000	29.545	0	0	0
14/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	39,686.0000	36,923.0000	(6.962)	0	0	0
14/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	10,626.0000	12,293.0000	15.688	0	0	0
14/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	8,511.0000	9,955.0000	16.966	0	0	0
14/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	6,670.0000	7,890.0000	18.291	0	0	0
14/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	8,291.0000	6,709.0000	(19.081)	0	0	0
14/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	6,454.0000	5,097.0000	(21.026)	0	0	0
14/07/2006	R207	2006/11/02			Bond Future	8.5440	8.5050	(0.456)	0.0000	0.0000	0
14/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	80,527.0000	77,687.0000	(3.527)	0	0	0
14/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
14/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	7,146.0000	8,299.0000	16.135	0	0	0
14/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	101,233.0000	98,390.0000	(2.808)	0	0	0
14/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	6,762.0000	5,710.0000	(15.558)	0	0	0
14/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,428.0000	16,219.0000	12.413	0	0	0
14/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,020.0000	12,329.0000	(12.061)	0	0	0
14/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	122,537.0000	119,694.0000	(2.320)	0	0	0
14/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,372.0000	3,607.0000	(17.498)	0	0	0
14/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	19,187.0000	21,266.0000	10.835	0	0	0
14/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	33,514.0000	36,093.0000	7.695	0	0	0
14/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,164.0000	900.0000	(22.680)	0	0	0
14/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	144,452.0000	141,609.0000	(1.968)	0	0	0
14/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	99.0000	132.0000	33.333	0	0	0
14/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,447.0000	38,780.0000	(6.435)	0	0	0
14/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	659.0000	835.0000	26.707	0	0	0
14/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,880.0000	3,470.0000	20.486	0	0	0
14/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	60,474.0000	57,664.0000	(4.647)	0	0	0
14/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,617.0000	22,365.0000	(9.148)	0	0	0
14/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	8,255.0000	7,047.0000	(14.634)	0	0	0
14/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	10,397.0000	11,871.0000	14.177	0	0	0
14/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	9,960.0000	8,592.0000	(13.735)	0	0	0
14/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	12,316.0000	13,951.0000	13.275	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
14/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,881.0000	10,351.0000	(12.878)	0	0	0
14/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,673.0000	9,985.0000	15.127	0	0	0
14/07/2006	R207	2007/02/01			Bond Future	8.5550	8.5160	(0.456)	0.0000	0.0000	0
14/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,549.0000	119,803.0000	(2.241)	0	0	0
14/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	27,077.0000	25,529.0000	(5.717)	0	0	0
14/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	19,477.0000	20,742.0000	6.495	0	0	0
14/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,220.0000	1,357.0000	11.230	0	0	0
14/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,175.0000	99,499.0000	(2.619)	0	0	0
14/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	540.0000	607.0000	12.407	0	0	0
14/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	80.0000	91.0000	13.750	0	0	0
14/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	165,996.0000	163,194.0000	(1.688)	0	0	0
14/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,531.0000	15,402.0000	(6.830)	0	0	0
14/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	143,874.0000	141,091.0000	(1.934)	0	0	0
14/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	41,572.0000	43,574.0000	4.816	0	0	0
14/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,310.0000	9,500.0000	(7.856)	0	0	0
14/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	30,416.0000	32,099.0000	5.533	0	0	0
14/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	26,456.0000	28,002.0000	5.844	0	0	0
14/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	13,789.0000	14,781.0000	7.194	0	0	0
14/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	218.0000	247.0000	13.303	0	0	0
14/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	36,106.0000	34,286.0000	(5.041)	0	0	0
14/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	19,655.0000	18,388.0000	(6.446)	0	0	0
14/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	65,351.0000	62,975.0000	(3.636)	0	0	0
14/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	82,999.0000	80,441.0000	(3.082)	0	0	0
14/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,523.0000	2,778.0000	10.107	0	0	0
14/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,432.0000	9,117.0000	8.124	0	0	0
14/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	49,606.0000	47,479.0000	(4.288)	0	0	0
14/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,796.0000	5,233.0000	9.112	0	0	0
14/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	25,071.0000	23,594.0000	(5.891)	0	0	0
14/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	21,361.0000	20,025.0000	(6.254)	0	0	0
14/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	23,167.0000	21,760.0000	(6.073)	0	0	0
14/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	24,592.0000	26,068.0000	6.002	0	0	0
14/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	22,807.0000	24,212.0000	6.160	0	0	0
14/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	21,101.0000	22,437.0000	6.331	0	0	0

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