

Derivatives High/Low Report

High/Low for 17/07/2006

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
17/07/2006	GOVI 2006/08/03			jGovi	232.9520	231.5610	(0.597)	0.0000	0.0000	571
17/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	30,669.0000	18,541.0000	(39.545)	0	0	0
17/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,149.0000	2,931.0000	155.091	0	0	0
17/07/2006	GOVI 2006/11/02			jGovi	237.3760	236.0130	(0.574)	0.0000	0.0000	350
17/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	75,721.0000	63,321.0000	(16.376)	0	0	0
17/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,961.0000	3,191.0000	62.723	0	0	0
17/07/2006	GOVI 2007/02/01			jGovi	242.1330	240.8440	(0.532)	0.0000	0.0000	0
17/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	122,364.0000	109,997.0000	(10.107)	0	0	0
17/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,034.0000	1,557.0000	50.580	0	0	0
17/07/2006	J153 2010/08/31			jSwap	8.8550	8.9380	0.937	0.0000	0.0000	0
17/07/2006	J157 2015/09/15			jSwap	8.8770	8.9790	1.149	0.0000	0.0000	0
17/07/2006	J186 2026/12/21			jSwap	8.6990	8.8200	1.391	0.0000	0.0000	0
17/07/2006	J194 2008/02/28			jSwap	8.3970	8.4660	0.822	0.0000	0.0000	0
17/07/2006	J201 2014/12/22			jSwap	8.9740	9.0810	1.192	0.0000	0.0000	0
17/07/2006	J203 2017/09/15			jSwap	8.8220	8.9290	1.213	0.0000	0.0000	0
17/07/2006	J204 2018/12/21			jSwap	8.8410	8.9540	1.278	0.0000	0.0000	0

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17/07/2006	J207	2020/01/15			jSwap	8.7190	8.9390	2.523	0.0000	0.0000	0
17/07/2006	JBAR	2005/12/21			jBar	7.5290	7.5960	0.890	0.0000	0.0000	0
17/07/2006	JFRA	2006/08/03			jFra	7.8160	7.8320	0.205	0.0000	0.0000	0
17/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,997.0000	2,035.0000	1.903	0	0	0
17/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	2.0000	1.0000	(50.000)	0	0	0
17/07/2006	JFRA	2006/11/02			jFra	8.3480	8.4320	1.006	0.0000	0.0000	0
17/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,334.0000	3,527.0000	5.789	0	0	0
17/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	42.0000	30.0000	(28.571)	0	0	0
17/07/2006	JFRA	2007/02/01			jFra	8.7260	8.7890	0.722	0.0000	0.0000	115
17/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	183.0000	159.0000	(13.115)	0	0	0
17/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,175.0000	3,304.0000	4.063	0	0	0
17/07/2006	JFRA	2007/05/03			jFra	8.9770	9.1460	1.883	0.0000	0.0000	0
17/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	232.0000	178.0000	(23.276)	0	0	0
17/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,834.0000	4,190.0000	9.285	0	0	0
17/07/2006	JFRA	2007/08/02			jFra	9.0420	9.1360	1.040	0.0000	0.0000	0
17/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,080.0000	4,270.0000	4.657	0	0	0
17/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	320.0000	282.0000	(11.875)	0	0	0
17/07/2006	JFRA	2007/11/01			jFra	9.2100	9.3360	1.368	0.0000	0.0000	0
17/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	358.0000	307.0000	(14.246)	0	0	0
17/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,838.0000	5,115.0000	5.726	0	0	0
17/07/2006	JFRA	2008/02/07			jFra	9.1900	9.3120	1.328	0.0000	0.0000	0
17/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,064.0000	27,151.0000	0.321	0	0	0
17/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,919.0000	22,711.0000	(0.908)	0	0	0
17/07/2006	JN02	2006/08/03			jNote	8.8010	8.8990	1.114	0.0000	0.0000	0
17/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	26.0000	7.0000	(73.077)	0	0	0
17/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	28,422.0000	30,170.0000	6.150	0	0	0

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17/07/2006	JN02	2006/11/02			jNote	8.9790	9.0870	1.203	0.0000	0.0000	0
17/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,206.0000	34,844.0000	4.933	0	0	0
17/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,641.0000	1,345.0000	(18.038)	0	0	0
17/07/2006	JN05	2006/08/03			jNote	8.9970	9.0900	1.034	0.0000	0.0000	0
17/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	69,942.0000	73,504.0000	5.093	0	0	0
17/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/07/2006	JN05	2006/11/02			jNote	9.0700	9.1700	1.103	0.0000	0.0000	0
17/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	25.0000	13.0000	(48.000)	0	0	0
17/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,667.0000	76,463.0000	5.224	0	0	0
17/07/2006	JN10	2006/08/03			jNote	8.8530	8.9630	1.243	0.0000	0.0000	0
17/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	105,409.0000	112,149.0000	6.394	0	0	0
17/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/07/2006	JN10	2006/11/02			jNote	8.8830	8.9970	1.283	0.0000	0.0000	0
17/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	107,103.0000	114,050.0000	6.486	0	0	0
17/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/07/2006	JROD	2006/07/31			jRod	7.0440	7.0440	-	0.0000	0.0000	0
17/07/2006	JROD	2006/08/31			jRod	7.2620	7.2760	0.193	0.0000	0.0000	0
17/07/2006	R153	2006/08/03			Bond Future	8.5200	8.6190	1.162	0.0000	0.0000	944
17/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	5,574.0000	3,445.0000	(38.195)	0	0	0
17/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	4,468.0000	5,985.0000	33.953	0	0	0
17/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	3,744.0000	2,087.0000	(44.257)	0	0	0
17/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,604.0000	2,709.0000	(41.160)	0	0	0
17/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,343.0000	7,093.0000	32.753	0	0	0
17/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	6,331.0000	8,320.0000	31.417	0	0	0
17/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	57,872.0000	61,518.0000	6.300	0	0	0
17/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,438.0000	7,522.0000	(27.936)	0	0	0

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17/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,104.0000	51,750.0000	7.579	0	0	0
17/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	19,616.0000	23,098.0000	17.751	0	0	0
17/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	18,129.0000	14,686.0000	(18.992)	0	0	0
17/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,989.0000	2,720.0000	36.752	0	0	0
17/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	221.0000	57.0000	(74.208)	0	0	0
17/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,378.0000	14,241.0000	25.163	0	0	0
17/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,359.0000	576.0000	(57.616)	0	0	0
17/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,437.0000	42,082.0000	9.483	0	0	100
17/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	28,883.0000	32,515.0000	12.575	0	0	0
17/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	587.0000	790.0000	34.583	0	0	0
17/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	16.0000	2.0000	(87.500)	0	0	0
17/07/2006	R153	2006/11/02			Bond Future	8.5530	8.6650	1.309	0.0000	0.0000	0
17/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	11,586.0000	9,575.0000	(17.357)	0	0	0
17/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,655.0000	8,740.0000	(17.973)	0	0	0
17/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,690.0000	13,568.0000	16.065	0	0	0
17/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,501.0000	14,475.0000	15.791	0	0	0
17/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	113.0000	63.0000	(44.248)	0	0	0
17/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,650.0000	5,230.0000	(21.353)	0	0	0
17/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,695.0000	13,318.0000	(15.145)	0	0	0
17/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,804.0000	50,572.0000	8.051	0	0	0
17/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	301.0000	180.0000	(40.199)	0	0	0
17/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,699.0000	2,757.0000	(25.466)	0	0	0
17/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,148.0000	26,095.0000	12.731	0	0	0
17/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,811.0000	59,650.0000	6.879	0	0	0
17/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,866.0000	10,377.0000	17.043	0	0	0
17/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,173.0000	33,519.0000	11.089	0	0	0
17/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,255.0000	19,723.0000	14.303	0	0	102
17/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,794.0000	1,251.0000	(30.268)	0	0	0
17/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	717.0000	460.0000	(35.844)	0	0	0
17/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,115.0000	41,746.0000	9.526	0	0	0
17/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,361.0000	15,432.0000	15.500	0	0	0
17/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,218.0000	5,016.0000	18.919	0	0	0
17/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,147.0000	25,056.0000	(10.982)	0	0	0
17/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,769.0000	7,952.0000	(18.600)	0	0	0

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17/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	21,571.0000	18,797.0000	(12.860)	0	0	0
17/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
17/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,151.0000	7,266.0000	18.127	0	0	0
17/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,021.0000	68,891.0000	5.952	0	0	0
17/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	38.0000	20.0000	(47.368)	0	0	0
17/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,370.0000	78,253.0000	5.221	0	0	0
17/07/2006	R153	2007/02/01			Bond Future	8.5950	8.7010	1.233	0.0000	0.0000	0
17/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,007.0000	14,238.0000	(11.051)	0	0	0
17/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,476.0000	19,158.0000	9.625	0	0	0
17/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,362.0000	24,392.0000	9.078	0	0	0
17/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,231.0000	29,561.0000	8.556	0	0	0
17/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,759.0000	28,318.0000	(7.936)	0	0	0
17/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,682.0000	57,877.0000	5.843	0	0	0
17/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,109.0000	854.0000	(22.994)	0	0	0
17/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,109.0000	13,397.0000	(11.331)	0	0	0
17/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,213.0000	19,952.0000	9.548	0	0	0
17/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,900.0000	66,191.0000	5.232	0	0	0
17/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,038.0000	9,618.0000	(12.865)	0	0	0
17/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,836.0000	1,447.0000	(21.187)	0	0	0
17/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,355.0000	42,240.0000	7.331	0	0	0
17/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	355.0000	260.0000	(26.761)	0	0	0
17/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,052.0000	22,824.0000	(8.894)	0	0	0
17/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,789.0000	16,256.0000	9.920	0	0	0
17/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,830.0000	17,847.0000	(10.000)	0	0	0
17/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,941.0000	13,163.0000	10.234	0	0	0
17/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	641.0000	482.0000	(24.805)	0	0	0
17/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,916.0000	2,350.0000	(19.410)	0	0	0
17/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,380.0000	74,736.0000	4.702	0	0	0
17/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,927.0000	4,097.0000	(16.846)	0	0	0
17/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,803.0000	49,865.0000	6.542	0	0	0
17/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,612.0000	6,492.0000	(14.714)	0	0	0
17/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,917.0000	35,538.0000	7.962	0	0	0
17/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,650.0000	10,659.0000	10.456	0	0	0
17/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,985.0000	20,781.0000	9.460	0	0	0
17/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,244.0000	12,589.0000	(11.619)	0	0	0

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17/07/2006	R157	2006/08/03			Bond Future	8.5800	8.7100	1.515	0.0000	0.0000	121
17/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	359.0000	582.0000	62.117	0	0	0
17/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	49,170.0000	39,723.0000	(19.213)	0	0	0
17/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	44,594.0000	54,060.0000	21.227	0	0	0
17/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	13.0000	1.0000	(92.308)	0	0	0
17/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	17,654.0000	10,842.0000	(38.586)	0	0	0
17/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	240.0000	36.0000	(85.000)	0	0	0
17/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	13,090.0000	18,924.0000	44.568	0	0	0
17/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	125,716.0000	135,386.0000	7.692	0	0	0
17/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	5,625.0000	2,393.0000	(57.458)	0	0	0
17/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,499.0000	2,456.0000	63.843	0	0	0
17/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	84,236.0000	93,906.0000	11.480	0	0	0
17/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	15,393.0000	21,831.0000	41.824	0	0	0
17/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	32,392.0000	23,679.0000	(26.899)	0	0	0
17/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,802.0000	527.0000	(70.755)	0	0	0
17/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	104,772.0000	114,441.0000	9.229	0	0	0
17/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,091.0000	3,255.0000	(54.097)	0	0	0
17/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	5,028.0000	7,886.0000	56.842	0	0	0
17/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	26,792.0000	35,186.0000	31.330	0	0	0
17/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	64,112.0000	73,770.0000	15.064	0	0	100
17/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	11,026.0000	16,237.0000	47.261	0	0	0
17/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	8,780.0000	4,322.0000	(50.774)	0	0	0
17/07/2006	R157	2006/11/02			Bond Future	8.6090	8.7510	1.649	0.0000	0.0000	0
17/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,454.0000	4,355.0000	(32.522)	0	0	0
17/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	125,121.0000	135,313.0000	8.146	0	0	0
17/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	584.0000	312.0000	(46.575)	0	0	0
17/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,929.0000	60,134.0000	15.800	0	0	0
17/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	105,052.0000	115,084.0000	9.550	0	0	0
17/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	29,722.0000	23,804.0000	(19.911)	0	0	0
17/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,898.0000	31,301.0000	20.863	0	0	0
17/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,491.0000	23,876.0000	22.498	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
17/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	21,584.0000	16,683.0000	(22.707)	0	0	0
17/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	74.0000	33.0000	(55.405)	0	0	0
17/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	29,692.0000	35,625.0000	19.982	0	0	0
17/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,739.0000	33,406.0000	20.430	0	0	122
17/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,002.0000	1,859.0000	(38.075)	0	0	0
17/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,021.0000	13,651.0000	(24.249)	0	0	0
17/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,983.0000	8,670.0000	(27.648)	0	0	0
17/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,765.0000	76,927.0000	13.520	0	0	158
17/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	219.0000	108.0000	(50.685)	0	0	0
17/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	38,534.0000	45,525.0000	18.142	0	0	0
17/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,393.0000	804.0000	(42.283)	0	0	0
17/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,754.0000	15,117.0000	(23.474)	0	0	0
17/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	85,819.0000	95,533.0000	11.319	0	0	0
17/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	68,778.0000	60,099.0000	(12.619)	0	0	0
17/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,305.0000	16,561.0000	24.472	0	0	0
17/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,939.0000	11,274.0000	26.121	0	0	0
17/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	54,585.0000	46,616.0000	(14.599)	0	0	0
17/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	41,411.0000	34,364.0000	(17.017)	0	0	0
17/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,919.0000	7,545.0000	27.471	0	0	0
17/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	83,628.0000	74,430.0000	(10.999)	0	0	0
17/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	145,806.0000	156,069.0000	7.039	0	0	0
17/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,878.0000	4,984.0000	28.520	0	0	0
17/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,155.0000	29,297.0000	21.288	0	0	0
17/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	23,499.0000	18,336.0000	(21.971)	0	0	0
17/07/2006	R157	2007/02/01			Bond Future	8.6330	8.7740	1.633	0.0000	0.0000	0
17/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	29,375.0000	24,693.0000	(15.939)	0	0	0
17/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,884.0000	44,181.0000	13.623	0	0	0
17/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	31,017.0000	26,166.0000	(15.640)	0	0	0
17/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,982.0000	17,193.0000	(18.058)	0	0	0
17/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,109.0000	11,213.0000	(20.526)	0	0	0
17/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,940.0000	42,069.0000	13.885	0	0	0
17/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,474.0000	2,512.0000	(27.691)	0	0	0
17/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	60,221.0000	67,304.0000	11.762	0	0	0
17/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,778.0000	6,722.0000	(23.422)	0	0	0
17/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,121.0000	116,138.0000	8.418	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
17/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,831.0000	34,289.0000	14.944	0	0	0
17/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,119.0000	32,598.0000	(14.484)	0	0	0
17/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,846.0000	13,807.0000	16.554	0	0	0
17/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,148.0000	43,852.0000	(12.555)	0	0	0
17/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,646.0000	4,205.0000	(25.522)	0	0	0
17/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	88,121.0000	80,102.0000	(9.100)	0	0	0
17/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	73,710.0000	81,633.0000	10.749	0	0	0
17/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,819.0000	67,278.0000	(10.079)	0	0	0
17/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,754.0000	98,292.0000	9.513	0	0	0
17/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,390.0000	28,074.0000	15.105	0	0	0
17/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,074.0000	17,512.0000	16.174	0	0	0
17/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,622.0000	54,812.0000	12.731	0	0	0
17/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,040.0000	1,430.0000	(29.902)	0	0	0
17/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,119.0000	55,152.0000	(11.216)	0	0	0
17/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,598.0000	134,966.0000	7.459	0	0	0
17/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,254.0000	38,045.0000	14.407	0	0	0
17/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	34,463.0000	29,275.0000	(15.054)	0	0	0
17/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,211.0000	22,223.0000	15.679	0	0	0
17/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,064.0000	40,023.0000	14.143	0	0	0
17/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	32,713.0000	27,694.0000	(15.343)	0	0	0
17/07/2006	R186	2006/08/03			Bond Future	8.2750	8.4150	1.692	0.0000	0.0000	61
17/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	16,456.0000	8,222.0000	(50.036)	0	0	0
17/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	3,766.0000	1,120.0000	(70.260)	0	0	0
17/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	13,614.0000	21,163.0000	55.450	0	0	0
17/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	10,960.0000	4,759.0000	(56.578)	0	0	0
17/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	30,952.0000	19,071.0000	(38.385)	0	0	0
17/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	19,548.0000	29,130.0000	49.018	0	0	0
17/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,740.0000	9,642.0000	67.979	0	0	0
17/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	13,577.0000	6,355.0000	(53.193)	0	0	0
17/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	78,765.0000	63,246.0000	(19.703)	0	0	0
17/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	16,429.0000	24,990.0000	52.109	0	0	0
17/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	350.0000	614.0000	75.429	0	0	0
17/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	62,684.0000	77,990.0000	24.418	0	0	0
17/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	564.0000	87.0000	(84.574)	0	0	0
17/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,581.0000	2,792.0000	76.597	0	0	0

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17/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	103,700.0000	87,959.0000	(15.179)	0	0	0
17/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	53,868.0000	39,296.0000	(27.051)	0	0	0
17/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	194,562.0000	210,345.0000	8.112	0	0	0
17/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	64.0000	107.0000	67.188	0	0	0
17/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	125,888.0000	141,670.0000	12.537	0	0	0
17/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	93,452.0000	109,202.0000	16.854	0	0	0
17/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	159,584.0000	175,367.0000	9.890	0	0	0
17/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	36.0000	2.0000	(94.444)	0	0	0
17/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	35,714.0000	48,851.0000	36.784	0	0	0
17/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R186	2006/11/02			Bond Future	8.2890	8.4310	1.713	0.0000	0.0000	0
17/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	33,903.0000	26,127.0000	(22.936)	0	0	0
17/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	38,321.0000	46,425.0000	21.148	0	0	0
17/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	41,165.0000	49,685.0000	20.697	0	0	0
17/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	31,047.0000	23,686.0000	(23.709)	0	0	0
17/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	36,822.0000	28,639.0000	(22.223)	0	0	0
17/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,154.0000	32,303.0000	23.511	0	0	0
17/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	49,635.0000	39,904.0000	(19.605)	0	0	0
17/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,580.0000	43,277.0000	21.633	0	0	0
17/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	84.0000	36.0000	(57.143)	0	0	0
17/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,534.0000	22,011.0000	25.533	0	0	0
17/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	67,939.0000	56,536.0000	(16.784)	0	0	0
17/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,139.0000	1,207.0000	(43.572)	0	0	0
17/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,582.0000	14,737.0000	27.241	0	0	0
17/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	128,781.0000	143,729.0000	11.607	0	0	0
17/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	87,978.0000	75,252.0000	(14.465)	0	0	0
17/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	230,914.0000	246,745.0000	6.856	0	0	0
17/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	195,087.0000	210,817.0000	8.063	0	0	0
17/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	285.0000	134.0000	(52.982)	0	0	0
17/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	11,549.0000	7,869.0000	(31.864)	0	0	0
17/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	99,882.0000	113,714.0000	13.848	0	0	0
17/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,483.0000	3,434.0000	(37.370)	0	0	0
17/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	74,863.0000	87,062.0000	16.295	0	0	0

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17/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	20,934.0000	15,262.0000	(27.095)	0	0	0
17/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,269.0000	64,477.0000	18.810	0	0	0
17/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	835.0000	432.0000	(48.263)	0	0	0
17/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	160,927.0000	176,404.0000	9.617	0	0	0
17/07/2006	R186	2007/02/01			Bond Future	8.2930	8.4340	1.700	0.0000	0.0000	0
17/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,663.0000	64,338.0000	13.545	0	0	0
17/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	51,822.0000	43,832.0000	(15.418)	0	0	0
17/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	37,964.0000	31,363.0000	(17.388)	0	0	0
17/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,398.0000	67,344.0000	13.378	0	0	0
17/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,593.0000	50,986.0000	14.336	0	0	0
17/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	67,486.0000	58,213.0000	(13.741)	0	0	0
17/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	48,892.0000	41,173.0000	(15.788)	0	0	0
17/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	54,034.0000	61,443.0000	13.712	0	0	0
17/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	102,900.0000	91,505.0000	(11.074)	0	0	0
17/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	71,539.0000	80,604.0000	12.671	0	0	0
17/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,389.0000	31,660.0000	15.594	0	0	0
17/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,554.0000	2,488.0000	(29.994)	0	0	0
17/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	54,819.0000	46,562.0000	(15.062)	0	0	0
17/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	197,433.0000	212,033.0000	7.395	0	0	0
17/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	84,658.0000	74,245.0000	(12.300)	0	0	0
17/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	231,554.0000	246,591.0000	6.494	0	0	0
17/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,941.0000	1,312.0000	(32.406)	0	0	0
17/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,995.0000	40,248.0000	15.011	0	0	0
17/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,049.0000	7,497.0000	(25.396)	0	0	0
17/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	136,289.0000	149,403.0000	9.622	0	0	0
17/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,990.0000	13,198.0000	(22.319)	0	0	0
17/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	111,219.0000	123,093.0000	10.676	0	0	0
17/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,142.0000	4,443.0000	(27.662)	0	0	0
17/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	165,581.0000	179,548.0000	8.435	0	0	0
17/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,298.0000	21,125.0000	(19.671)	0	0	0
17/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,654.0000	100,147.0000	11.704	0	0	0
17/07/2006	R194	2006/08/03			Bond Future	8.4710	8.5790	1.275	0.0000	0.0000	208
17/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,292.0000	15,865.0000	11.006	0	0	0
17/07/2006	R194	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
17/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,625.0000	1,637.0000	(37.638)	0	0	0
17/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,518.0000	27,091.0000	6.164	0	0	0
17/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,474.0000	2,059.0000	39.688	0	0	0
17/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,757.0000	23,330.0000	7.230	0	0	0
17/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,015.0000	19,588.0000	8.732	0	0	0
17/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	135.0000	36.0000	(73.333)	0	0	0
17/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,840.0000	6,338.0000	(19.158)	0	0	0
17/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	167.0000	238.0000	42.515	0	0	0
17/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,669.0000	3,366.0000	(27.907)	0	0	0
17/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	709.0000	306.0000	(56.841)	0	0	0
17/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,208.0000	1,315.0000	(40.444)	0	0	0
17/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,034.0000	8,508.0000	20.955	0	0	0
17/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	612.0000	882.0000	44.118	0	0	0
17/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,129.0000	2,909.0000	36.637	0	0	0
17/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,786.0000	2,465.0000	38.018	0	0	0
17/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
17/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,599.0000	12,161.0000	14.737	0	0	0
17/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	3,938.0000	5,108.0000	29.711	0	0	0
17/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,823.0000	1,030.0000	(43.500)	0	0	0
17/07/2006	R194	2006/11/02			Bond Future	8.6330	8.7410	1.251	0.0000	0.0000	0
17/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,765.0000	5,456.0000	14.502	0	0	0
17/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,176.0000	884.0000	(24.830)	0	0	0
17/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,024.0000	10,062.0000	11.503	0	0	0
17/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,741.0000	3,101.0000	(17.108)	0	0	0
17/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	242.0000	159.0000	(34.298)	0	0	0
17/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
17/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,462.0000	21,775.0000	6.417	0	0	0
17/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,362.0000	18,652.0000	7.430	0	0	0
17/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	41.0000	24.0000	(41.463)	0	0	0
17/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	105.0000	65.0000	(38.095)	0	0	0
17/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,612.0000	24,936.0000	5.607	0	0	0
17/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	15.0000	8.0000	(46.667)	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
17/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,212.0000	34,542.0000	4.005	0	0	0
17/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,349.0000	15,597.0000	8.697	0	0	0
17/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,793.0000	28,121.0000	4.957	0	0	0
17/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,994.0000	31,324.0000	4.434	0	0	0
17/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,446.0000	2,838.0000	(17.644)	0	0	0
17/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,088.0000	5,810.0000	14.190	0	0	0
17/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	578.0000	409.0000	(29.239)	0	0	0
17/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,548.0000	12,710.0000	10.062	0	0	0
17/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,050.0000	3,378.0000	(16.593)	0	0	0
17/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,843.0000	7,731.0000	12.977	0	0	0
17/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,457.0000	5,116.0000	14.786	0	0	0
17/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,105.0000	1,662.0000	(21.045)	0	0	0
17/07/2006	R194	2007/02/01			Bond Future	8.7750	8.8660	1.037	0.0000	0.0000	0
17/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,839.0000	4,387.0000	(9.341)	0	0	0
17/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,719.0000	14,496.0000	5.664	0	0	0
17/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	194.0000	153.0000	(21.134)	0	0	0
17/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	325.0000	261.0000	(19.692)	0	0	0
17/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,094.0000	6,553.0000	7.532	0	0	0
17/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,035.0000	1,772.0000	(12.924)	0	0	0
17/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,436.0000	29,340.0000	3.179	0	0	0
17/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,357.0000	19,205.0000	4.619	0	0	0
17/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	524.0000	429.0000	(18.130)	0	0	0
17/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,858.0000	26,755.0000	3.469	0	0	0
17/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	112.0000	86.0000	(23.214)	0	0	0
17/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,310.0000	24,197.0000	3.805	0	0	0
17/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,805.0000	21,675.0000	4.182	0	0	0
17/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	62.0000	47.0000	(24.194)	0	0	0
17/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	33.0000	24.0000	(27.273)	0	0	0
17/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,987.0000	16,804.0000	5.110	0	0	0
17/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,112.0000	4,645.0000	(9.135)	0	0	0
17/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,850.0000	10,499.0000	6.589	0	0	0
17/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	815.0000	679.0000	(16.687)	0	0	0
17/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,067.0000	3,657.0000	(10.081)	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
17/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,864.0000	6,309.0000	7.589	0	0	0
17/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,829.0000	7,332.0000	7.366	0	0	0
17/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,643.0000	6,074.0000	7.638	0	0	0
17/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,249.0000	8,824.0000	6.971	0	0	0
17/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,392.0000	4,911.0000	(8.921)	0	0	0
17/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,965.0000	2,628.0000	(11.366)	0	0	0
17/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,333.0000	1,137.0000	(14.704)	0	0	0
17/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,688.0000	12,404.0000	6.126	0	0	0
17/07/2006	R201	2006/08/03			Bond Future	8.5900	8.7310	1.641	0.0000	0.0000	26
17/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,251.0000	2,174.0000	73.781	0	0	0
17/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	51,360.0000	59,653.0000	16.147	0	0	0
17/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	25,153.0000	17,772.0000	(29.344)	0	0	0
17/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
17/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,180.0000	4,024.0000	(50.807)	0	0	0
17/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	7,588.0000	11,736.0000	54.665	0	0	0
17/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	21,758.0000	29,056.0000	33.542	0	0	0
17/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	6,706.0000	3,081.0000	(54.056)	0	0	0
17/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	9,078.0000	13,757.0000	51.542	0	0	0
17/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	183.0000	24.0000	(86.885)	0	0	0
17/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,367.0000	361.0000	(73.592)	0	0	0
17/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	35,906.0000	44,051.0000	22.684	0	0	0
17/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	4,174.0000	6,819.0000	63.368	0	0	0
17/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	13,589.0000	7,931.0000	(41.637)	0	0	0
17/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	10,752.0000	15,955.0000	48.391	0	0	0
17/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,406.0000	2,305.0000	(57.362)	0	0	0
17/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	298.0000	522.0000	75.168	0	0	0
17/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	12,614.0000	18,320.0000	45.235	0	0	0
17/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	38,416.0000	30,336.0000	(21.033)	0	0	0
17/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	4,281.0000	1,683.0000	(60.687)	0	0	0
17/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	67,276.0000	75,579.0000	12.342	0	0	0
17/07/2006	R201	2006/11/02			Bond Future	8.6270	8.7690	1.646	0.0000	0.0000	0
17/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,967.0000	3,346.0000	(32.635)	0	0	0
17/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,152.0000	14,131.0000	(22.152)	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
17/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	19,710.0000	15,485.0000	(21.436)	0	0	0
17/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,382.0000	22,323.0000	21.439	0	0	0
17/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	31,324.0000	36,926.0000	17.884	0	0	0
17/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,611.0000	27,173.0000	20.176	0	0	0
17/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	42,068.0000	48,614.0000	15.561	0	0	0
17/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	116,487.0000	124,622.0000	6.984	0	0	0
17/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,234.0000	11,630.0000	(23.658)	0	0	0
17/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	58.0000	26.0000	(55.172)	0	0	0
17/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,936.0000	19,481.0000	22.245	0	0	0
17/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,715.0000	23,861.0000	21.030	0	0	0
17/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,137.0000	26,611.0000	(17.195)	0	0	0
17/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	42,495.0000	36,224.0000	(14.757)	0	0	0
17/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,308.0000	1,428.0000	(38.128)	0	0	0
17/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,015.0000	18,393.0000	(20.083)	0	0	0
17/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,690.0000	61,976.0000	13.322	0	0	0
17/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,290.0000	9,186.0000	26.008	0	0	0
17/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,222.0000	6,657.0000	(27.814)	0	0	0
17/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,866.0000	13,507.0000	24.305	0	0	0
17/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	16,660.0000	12,846.0000	(22.893)	0	0	0
17/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,124.0000	25,477.0000	20.607	0	0	0
17/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,136.0000	108,217.0000	8.070	0	0	0
17/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	451.0000	241.0000	(46.563)	0	0	0
17/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,073.0000	618.0000	(42.404)	0	0	0
17/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	170.0000	84.0000	(50.588)	0	0	0
17/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,021.0000	76,734.0000	11.175	0	0	0
17/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,259.0000	92,215.0000	9.442	0	0	0
17/07/2006	R201	2007/02/01			Bond Future	8.6480	8.7890	1.630	0.0000	0.0000	0
17/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,274.0000	32,088.0000	13.489	0	0	0
17/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,093.0000	44,987.0000	12.207	0	0	0
17/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,566.0000	23,531.0000	14.417	0	0	0
17/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,196.0000	35,238.0000	(12.335)	0	0	0
17/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,273.0000	54,853.0000	11.325	0	0	0
17/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	59,943.0000	66,168.0000	10.385	0	0	0
17/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,555.0000	44,072.0000	(11.064)	0	0	0
17/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	28,387.0000	24,278.0000	(14.475)	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
17/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,292.0000	14,263.0000	(17.517)	0	0	0
17/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,115.0000	774.0000	(30.583)	0	0	0
17/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,903.0000	20,190.0000	(15.534)	0	0	0
17/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,911.0000	34,987.0000	13.186	0	0	0
17/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	26,852.0000	22,873.0000	(14.818)	0	0	0
17/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,567.0000	33,511.0000	13.339	0	0	0
17/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,306.0000	36,516.0000	13.032	0	0	0
17/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,553.0000	5,855.0000	(22.481)	0	0	0
17/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	25,357.0000	21,510.0000	(15.171)	0	0	0
17/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,810.0000	9,468.0000	(19.831)	0	0	0
17/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,001.0000	123,582.0000	6.535	0	0	0
17/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,835.0000	29,394.0000	13.776	0	0	0
17/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	31,574.0000	27,211.0000	(13.818)	0	0	0
17/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,750.0000	108,126.0000	7.321	0	0	0
17/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,281.0000	18,721.0000	14.987	0	0	0
17/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,917.0000	1,370.0000	(28.534)	0	0	0
17/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	86,225.0000	93,313.0000	8.220	0	0	0
17/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,155.0000	2,320.0000	(26.466)	0	0	0
17/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,980.0000	3,763.0000	(24.438)	0	0	0
17/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	72,571.0000	79,276.0000	9.239	0	0	0
17/07/2006	R203	2006/08/03			Bond Future	8.5430	8.6840	1.650	0.0000	0.0000	111
17/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	116,162.0000	125,945.0000	8.422	0	0	0
17/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
17/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	57,547.0000	67,327.0000	16.995	0	0	0
17/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	21,684.0000	30,690.0000	41.533	0	0	0
17/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	96,149.0000	105,931.0000	10.174	0	0	0
17/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	930.0000	153.0000	(83.548)	0	0	0
17/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	31,432.0000	22,008.0000	(29.982)	0	0	0
17/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	76,614.0000	86,396.0000	12.768	0	0	0
17/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	196.0000	555.0000	183.163	0	0	0
17/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	8,368.0000	14,585.0000	74.295	0	0	0
17/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	8,904.0000	3,702.0000	(58.423)	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
17/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	16,155.0000	8,677.0000	(46.289)	0	0	0
17/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	71.0000	5.0000	(92.958)	0	0	0
17/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	39,000.0000	48,716.0000	24.913	0	0	0
17/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,838.0000	4,143.0000	125.408	0	0	0
17/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,358.0000	1,793.0000	(66.536)	0	0	0
17/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	4,934.0000	9,514.0000	92.825	0	0	0
17/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	6,503.0000	11,914.0000	83.208	0	0	0
17/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	6,992.0000	2,620.0000	(62.529)	0	0	0
17/07/2006	R203	2006/11/02			Bond Future	8.5720	8.7150	1.668	0.0000	0.0000	0
17/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	29.0000	10.0000	(65.517)	0	0	0
17/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,613.0000	146,371.0000	7.143	0	0	0
17/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,466.0000	126,209.0000	8.366	0	0	0
17/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,863.0000	106,552.0000	10.003	0	0	0
17/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,938.0000	87,465.0000	12.224	0	0	0
17/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
17/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,267.0000	167,028.0000	6.207	0	0	0
17/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,274.0000	653.0000	(48.744)	0	0	0
17/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,000.0000	69,140.0000	15.233	0	0	0
17/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	430.0000	196.0000	(54.419)	0	0	0
17/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,212.0000	1,832.0000	(42.964)	0	0	0
17/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,594.0000	51,976.0000	19.227	0	0	0
17/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	122.0000	49.0000	(59.836)	0	0	0
17/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,438.0000	36,608.0000	24.356	0	0	0
17/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	12,975.0000	17,525.0000	35.067	0	0	0
17/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,973.0000	4,381.0000	(37.172)	0	0	0
17/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,132.0000	14,005.0000	38.225	0	0	0
17/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	22,263.0000	16,374.0000	(26.452)	0	0	0
17/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	18,188.0000	23,770.0000	30.691	0	0	0
17/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,224.0000	9,044.0000	(31.609)	0	0	0
17/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	18,316.0000	13,104.0000	(28.456)	0	0	0
17/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	14,584.0000	19,479.0000	33.564	0	0	0
17/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	16,506.0000	11,639.0000	(29.486)	0	0	0
17/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	14,808.0000	10,286.0000	(30.538)	0	0	0
17/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	16,322.0000	21,561.0000	32.098	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
17/07/2006	R203	2007/02/01			Bond Future	8.5900	8.7310	1.641	0.0000	0.0000	0
17/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,829.0000	15,370.0000	(22.487)	0	0	0
17/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	22,539.0000	27,556.0000	22.259	0	0	0
17/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	392.0000	222.0000	(43.367)	0	0	0
17/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	920.0000	554.0000	(39.783)	0	0	0
17/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,829.0000	145,233.0000	6.923	0	0	0
17/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	152.0000	81.0000	(46.711)	0	0	0
17/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,967.0000	1,254.0000	(36.248)	0	0	0
17/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,027.0000	165,476.0000	6.056	0	0	0
17/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,528.0000	88,290.0000	11.018	0	0	0
17/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	53.0000	26.0000	(50.943)	0	0	0
17/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,242.0000	125,548.0000	8.006	0	0	0
17/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,692.0000	8,633.0000	(26.163)	0	0	0
17/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,402.0000	106,511.0000	9.352	0	0	0
17/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,052.0000	41,469.0000	18.307	0	0	0
17/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,000.0000	12,923.0000	29.230	0	0	0
17/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	62,932.0000	71,142.0000	13.046	0	0	0
17/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,859.0000	2,594.0000	(32.781)	0	0	0
17/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,276.0000	14,058.0000	(23.079)	0	0	0
17/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	23,171.0000	18,228.0000	(21.333)	0	0	0
17/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,977.0000	4,925.0000	(29.411)	0	0	0
17/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	47,987.0000	55,410.0000	15.469	0	0	0
17/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,079.0000	20,133.0000	25.213	0	0	0
17/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,388.0000	29,646.0000	21.560	0	0	0
17/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	37,216.0000	30,664.0000	(17.605)	0	0	0
17/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	26,822.0000	21,400.0000	(20.215)	0	0	0
17/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	20,784.0000	25,559.0000	22.974	0	0	0
17/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	21,461.0000	16,760.0000	(21.905)	0	0	0
17/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	19,124.0000	23,656.0000	23.698	0	0	0
17/07/2006	R204	2006/08/03			Bond Future	8.5170	8.6580	1.656	0.0000	0.0000	83
17/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	8,971.0000	4,196.0000	(53.227)	0	0	0
17/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	10,223.0000	15,744.0000	54.006	0	0	0
17/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	398.0000	63.0000	(84.171)	0	0	0
17/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	8,473.0000	13,326.0000	57.276	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
17/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	39,475.0000	49,435.0000	25.231	0	0	0
17/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	10,897.0000	5,453.0000	(49.959)	0	0	0
17/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,563.0000	771.0000	(69.918)	0	0	0
17/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	22,480.0000	30,984.0000	37.829	0	0	0
17/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	12,210.0000	18,397.0000	50.672	0	0	0
17/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	7,264.0000	3,155.0000	(56.567)	0	0	0
17/07/2006	R204	2006/11/02			Bond Future	8.5430	8.6850	1.662	0.0000	0.0000	0
17/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,491.0000	72,396.0000	14.026	0	0	0
17/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,552.0000	2,231.0000	(37.190)	0	0	0
17/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	47,932.0000	55,804.0000	16.423	0	0	0
17/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,074.0000	21,080.0000	23.463	0	0	0
17/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,933.0000	25,712.0000	(19.481)	0	0	0
17/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	35,011.0000	41,616.0000	18.865	0	0	0
17/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,678.0000	981.0000	(41.538)	0	0	0
17/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	21,671.0000	16,711.0000	(22.888)	0	0	0
17/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,062.0000	28,066.0000	21.698	0	0	0
17/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,421.0000	5,066.0000	(31.734)	0	0	0
17/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	24,798.0000	30,064.0000	21.236	0	0	0
17/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,425.0000	26,171.0000	22.152	0	0	0
17/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	13,433.0000	9,810.0000	(26.971)	0	0	0
17/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	25,548.0000	20,067.0000	(21.454)	0	0	0
17/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	43,892.0000	36,589.0000	(16.639)	0	0	0
17/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	101,048.0000	110,949.0000	9.798	0	0	0
17/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	23,570.0000	18,347.0000	(22.160)	0	0	0
17/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	713.0000	386.0000	(45.863)	0	0	0
17/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,502.0000	14,426.0000	25.422	0	0	0
17/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	271.0000	135.0000	(50.185)	0	0	0
17/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,552.0000	91,083.0000	11.687	0	0	0
17/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,603.0000	21,870.0000	(20.769)	0	0	0
17/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,883.0000	24,377.0000	22.602	0	0	0
17/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	27.0000	11.0000	(59.259)	0	0	0
17/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	92.0000	42.0000	(54.348)	0	0	0
17/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,048.0000	175,259.0000	6.187	0	0	0
17/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,607.0000	131,698.0000	8.298	0	0	0
17/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	142,984.0000	153,161.0000	7.118	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
17/07/2006	R204	2007/02/01			Bond Future	8.5560	8.6970	1.648	0.0000	0.0000	0
17/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,694.0000	13,435.0000	(19.522)	0	0	0
17/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,286.0000	33,460.0000	14.253	0	0	0
17/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,169.0000	36,660.0000	13.961	0	0	0
17/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,109.0000	19,952.0000	(17.243)	0	0	0
17/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,869.0000	33,334.0000	(14.240)	0	0	0
17/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,365.0000	52,234.0000	12.658	0	0	0
17/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,848.0000	31,477.0000	(14.576)	0	0	0
17/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	57,651.0000	64,418.0000	11.738	0	0	0
17/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,044.0000	37,192.0000	(13.595)	0	0	0
17/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	70,943.0000	78,574.0000	10.757	0	0	0
17/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	33,704.0000	38,359.0000	13.811	0	0	0
17/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,804.0000	8,409.0000	(22.168)	0	0	0
17/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,185.0000	47,599.0000	(12.155)	0	0	0
17/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,304.0000	40,126.0000	13.659	0	0	0
17/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	104,555.0000	113,387.0000	8.447	0	0	0
17/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,164.0000	5,434.0000	(24.149)	0	0	0
17/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,088.0000	26,529.0000	14.904	0	0	0
17/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	86,979.0000	95,275.0000	9.538	0	0	0
17/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,875.0000	29,670.0000	(14.925)	0	0	0
17/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,555.0000	3,361.0000	(26.213)	0	0	0
17/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,950.0000	27,914.0000	(15.284)	0	0	0
17/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,479.0000	132,720.0000	7.484	0	0	0
17/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	36,971.0000	41,962.0000	13.500	0	0	0
17/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,564.0000	153,100.0000	6.642	0	0	0
17/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	164,648.0000	174,383.0000	5.913	0	0	0
17/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,770.0000	1,985.0000	(28.339)	0	0	0
17/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,608.0000	1,117.0000	(30.535)	0	0	0
17/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	889.0000	598.0000	(32.733)	0	0	0
17/07/2006	R207	2006/08/03			Bond Future	8.4840	8.6260	1.674	0.0000	0.0000	0
17/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	6,109.0000	2,122.0000	(65.264)	0	0	0
17/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,690.0000	348.0000	(79.408)	0	0	0
17/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	19,208.0000	28,275.0000	47.204	0	0	0
17/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	8,626.0000	15,048.0000	74.449	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
17/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	9,955.0000	4,253.0000	(57.278)	0	0	0
17/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	5,097.0000	9,803.0000	92.329	0	0	0
17/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	6,709.0000	12,281.0000	83.053	0	0	0
17/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	3,778.0000	7,639.0000	102.197	0	0	0
17/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	36,923.0000	47,176.0000	27.769	0	0	0
17/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	12,293.0000	5,746.0000	(53.258)	0	0	0
17/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	171.0000	15.0000	(91.228)	0	0	0
17/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,890.0000	3,053.0000	(61.305)	0	0	0
17/07/2006	R207	2006/11/02			Bond Future	8.5050	8.6490	1.693	0.0000	0.0000	0
17/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	98,390.0000	108,826.0000	10.607	0	0	0
17/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
17/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	77,687.0000	88,114.0000	13.422	0	0	0
17/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	119,694.0000	130,131.0000	8.720	0	0	0
17/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	36,093.0000	26,760.0000	(25.858)	0	0	0
17/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	900.0000	2,004.0000	122.667	0	0	0
17/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	141,609.0000	152,046.0000	7.370	0	0	0
17/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,299.0000	4,380.0000	(47.223)	0	0	0
17/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,592.0000	13,938.0000	62.221	0	0	0
17/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	13,951.0000	8,266.0000	(40.750)	0	0	0
17/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,351.0000	16,290.0000	57.376	0	0	0
17/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,047.0000	11,799.0000	67.433	0	0	0
17/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	9,985.0000	5,488.0000	(45.038)	0	0	0
17/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	11,871.0000	6,780.0000	(42.886)	0	0	0
17/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	21,266.0000	13,903.0000	(34.623)	0	0	0
17/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,607.0000	6,681.0000	85.223	0	0	0
17/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	835.0000	284.0000	(65.988)	0	0	0
17/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,365.0000	30,862.0000	37.992	0	0	0
17/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	38,780.0000	48,665.0000	25.490	0	0	0
17/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,470.0000	1,531.0000	(55.879)	0	0	0
17/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	57,664.0000	68,002.0000	17.928	0	0	0
17/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	132.0000	33.0000	(75.000)	0	0	0
17/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,329.0000	18,847.0000	52.867	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
17/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	16,219.0000	9,949.0000	(38.658)	0	0	0
17/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,710.0000	9,877.0000	72.977	0	0	0
17/07/2006	R207	2007/02/01			Bond Future	8.5160	8.6580	1.667	0.0000	0.0000	0
17/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,357.0000	839.0000	(38.172)	0	0	0
17/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	91.0000	47.0000	(48.352)	0	0	0
17/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	163,194.0000	173,334.0000	6.213	0	0	0
17/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	141,091.0000	151,163.0000	7.139	0	0	0
17/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	43,574.0000	36,221.0000	(16.875)	0	0	0
17/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	607.0000	354.0000	(41.680)	0	0	0
17/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,500.0000	12,330.0000	29.789	0	0	0
17/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	99,499.0000	109,165.0000	9.715	0	0	0
17/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	119,803.0000	129,734.0000	8.289	0	0	0
17/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	247.0000	136.0000	(44.939)	0	0	0
17/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	20,025.0000	24,751.0000	23.600	0	0	0
17/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	26,068.0000	20,611.0000	(20.934)	0	0	0
17/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,781.0000	11,087.0000	(24.992)	0	0	0
17/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,286.0000	40,776.0000	18.929	0	0	0
17/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,594.0000	28,830.0000	22.192	0	0	0
17/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,437.0000	17,490.0000	(22.048)	0	0	0
17/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	15,402.0000	19,379.0000	25.821	0	0	0
17/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	24,212.0000	19,010.0000	(21.485)	0	0	0
17/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	32,099.0000	25,893.0000	(19.334)	0	0	0
17/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	21,760.0000	26,740.0000	22.886	0	0	0
17/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,117.0000	6,554.0000	(28.112)	0	0	0
17/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,778.0000	1,813.0000	(34.737)	0	0	0
17/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,233.0000	3,591.0000	(31.378)	0	0	0
17/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	62,975.0000	71,516.0000	13.563	0	0	0
17/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,441.0000	89,660.0000	11.461	0	0	0
17/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	47,479.0000	55,099.0000	16.049	0	0	0
17/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,529.0000	31,021.0000	21.513	0	0	0
17/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	28,002.0000	22,292.0000	(20.391)	0	0	0
17/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	20,742.0000	16,050.0000	(22.621)	0	0	0
17/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	18,388.0000	22,861.0000	24.326	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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