

Derivatives High/Low Report

High/Low for 18/07/2006

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
18/07/2006	GOVI 2006/08/03			jGovi	231.5610	231.6150	0.023	0.0000	0.0000	571
18/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	2,931.0000	2,617.0000	(10.713)	0	0	0
18/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	18,541.0000	18,767.0000	1.219	0	0	0
18/07/2006	GOVI 2006/11/02			jGovi	236.0130	236.0830	0.030	0.0000	0.0000	350
18/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	63,321.0000	63,888.0000	0.895	0	0	0
18/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,191.0000	3,058.0000	(4.168)	0	0	0
18/07/2006	GOVI 2007/02/01			jGovi	240.8440	240.9490	0.044	0.0000	0.0000	0
18/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,557.0000	1,484.0000	(4.689)	0	0	0
18/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	109,997.0000	110,974.0000	0.888	0	0	0
18/07/2006	J153 2010/08/31			jSwap	8.9380	8.9320	(0.067)	0.0000	0.0000	0
18/07/2006	J157 2015/09/15			jSwap	8.9790	8.9640	(0.167)	0.0000	0.0000	0
18/07/2006	J186 2026/12/21			jSwap	8.8200	8.8020	(0.204)	0.0000	0.0000	0
18/07/2006	J194 2008/02/28			jSwap	8.4660	8.4550	(0.130)	0.0000	0.0000	0
18/07/2006	J201 2014/12/22			jSwap	9.0810	9.0680	(0.143)	0.0000	0.0000	0
18/07/2006	J203 2017/09/15			jSwap	8.9290	8.9180	(0.123)	0.0000	0.0000	0
18/07/2006	J204 2018/12/21			jSwap	8.9540	8.9410	(0.145)	0.0000	0.0000	0

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18/07/2006	J207	2020/01/15			jSwap	8.9390	8.9240	(0.168)	0.0000	0.0000	0
18/07/2006	JBAR	2005/12/21			jBar	7.5960	7.6170	0.276	0.0000	0.0000	0
18/07/2006	JFRA	2006/08/03			jFra	7.8320	7.8170	(0.192)	0.0000	0.0000	0
18/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
18/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,035.0000	1,999.0000	(1.769)	0	0	0
18/07/2006	JFRA	2006/11/02			jFra	8.4320	8.4290	(0.036)	0.0000	0.0000	0
18/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	30.0000	30.0000	-	0	0	0
18/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,527.0000	3,519.0000	(0.227)	0	0	0
18/07/2006	JFRA	2007/02/01			jFra	8.7890	8.7760	(0.148)	0.0000	0.0000	115
18/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,304.0000	3,275.0000	(0.878)	0	0	0
18/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	159.0000	162.0000	1.887	0	0	0
18/07/2006	JFRA	2007/05/03			jFra	9.1460	9.1250	(0.230)	0.0000	0.0000	0
18/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,190.0000	4,143.0000	(1.122)	0	0	0
18/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	178.0000	182.0000	2.247	0	0	0
18/07/2006	JFRA	2007/08/02			jFra	9.1360	9.1310	(0.055)	0.0000	0.0000	0
18/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,270.0000	4,258.0000	(0.281)	0	0	0
18/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	282.0000	282.0000	-	0	0	0
18/07/2006	JFRA	2007/11/01			jFra	9.3360	9.3100	(0.278)	0.0000	0.0000	0
18/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,115.0000	5,056.0000	(1.153)	0	0	0
18/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	307.0000	315.0000	2.606	0	0	0
18/07/2006	JFRA	2008/02/07			jFra	9.3120	9.2920	(0.215)	0.0000	0.0000	0
18/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,711.0000	22,713.0000	0.009	0	0	0
18/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,151.0000	27,103.0000	(0.177)	0	0	0
18/07/2006	JN02	2006/08/03			jNote	8.8990	8.8840	(0.169)	0.0000	0.0000	0
18/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	30,170.0000	29,899.0000	(0.898)	0	0	0
18/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	7.0000	6.0000	(14.286)	0	0	0

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18/07/2006	JN02	2006/11/02			jNote	9.0870	9.0780	(0.099)	0.0000	0.0000	0
18/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,345.0000	1,339.0000	(0.446)	0	0	0
18/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,844.0000	34,679.0000	(0.474)	0	0	0
18/07/2006	JN05	2006/08/03			jNote	9.0900	9.0820	(0.088)	0.0000	0.0000	0
18/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	73,504.0000	73,197.0000	(0.418)	0	0	0
18/07/2006	JN05	2006/11/02			jNote	9.1700	9.1600	(0.109)	0.0000	0.0000	0
18/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,463.0000	76,077.0000	(0.505)	0	0	0
18/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	13.0000	13.0000	-	0	0	0
18/07/2006	JN10	2006/08/03			jNote	8.9630	8.9500	(0.145)	0.0000	0.0000	0
18/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	112,149.0000	111,362.0000	(0.702)	0	0	0
18/07/2006	JN10	2006/11/02			jNote	8.9970	8.9850	(0.133)	0.0000	0.0000	0
18/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	114,050.0000	113,331.0000	(0.630)	0	0	0
18/07/2006	JROD	2006/07/31			jRod	7.0440	7.0430	(0.014)	0.0000	0.0000	0
18/07/2006	JROD	2006/08/31			jRod	7.2760	7.2750	(0.014)	0.0000	0.0000	0
18/07/2006	R153	2006/08/03			Bond Future	8.6190	8.6210	0.023	0.0000	0.0000	944
18/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	3,445.0000	3,281.0000	(4.761)	0	0	0
18/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	8,320.0000	8,256.0000	(0.769)	0	0	0
18/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	2,087.0000	1,949.0000	(6.612)	0	0	0
18/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,709.0000	2,557.0000	(5.611)	0	0	0
18/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	5,985.0000	5,894.0000	(1.520)	0	0	0
18/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	7,522.0000	7,343.0000	(2.380)	0	0	0
18/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	7,093.0000	7,015.0000	(1.100)	0	0	0
18/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,720.0000	2,615.0000	(3.860)	0	0	0
18/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	32,515.0000	32,588.0000	0.225	0	0	0
18/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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18/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	23,098.0000	23,159.0000	0.264	0	0	0
18/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	57.0000	45.0000	(21.053)	0	0	0
18/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	14,241.0000	14,247.0000	0.042	0	0	0
18/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,082.0000	42,156.0000	0.176	0	0	100
18/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	51,750.0000	51,824.0000	0.143	0	0	0
18/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	576.0000	508.0000	(11.806)	0	0	0
18/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	61,518.0000	61,591.0000	0.119	0	0	0
18/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	14,686.0000	14,546.0000	(0.953)	0	0	0
18/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	790.0000	723.0000	(8.481)	0	0	0
18/07/2006	R153	2006/11/02			Bond Future	8.6650	8.6450	(0.231)	0.0000	0.0000	0
18/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,568.0000	13,137.0000	(3.177)	0	0	0
18/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,475.0000	14,028.0000	(3.088)	0	0	0
18/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,575.0000	9,837.0000	2.736	0	0	0
18/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,740.0000	8,986.0000	2.815	0	0	0
18/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,377.0000	10,011.0000	(3.527)	0	0	0
18/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,318.0000	13,644.0000	2.448	0	0	0
18/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,230.0000	5,398.0000	3.212	0	0	0
18/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,723.0000	19,199.0000	(2.657)	0	0	102
18/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,757.0000	2,859.0000	3.700	0	0	0
18/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,095.0000	25,504.0000	(2.265)	0	0	0
18/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	33,519.0000	32,879.0000	(1.909)	0	0	0
18/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	18,797.0000	19,200.0000	2.144	0	0	0
18/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,251.0000	1,304.0000	4.237	0	0	0
18/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	460.0000	482.0000	4.783	0	0	0
18/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	20.0000	21.0000	5.000	0	0	0
18/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,572.0000	49,888.0000	(1.353)	0	0	0
18/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,891.0000	68,199.0000	(1.004)	0	0	0
18/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,746.0000	41,074.0000	(1.610)	0	0	0
18/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
18/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,650.0000	58,960.0000	(1.157)	0	0	0
18/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	180.0000	189.0000	5.000	0	0	0
18/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	5,016.0000	4,792.0000	(4.466)	0	0	0

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18/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	7,266.0000	6,975.0000	(4.005)	0	0	0
18/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	25,056.0000	25,526.0000	1.876	0	0	0
18/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	63.0000	67.0000	6.349	0	0	0
18/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,253.0000	77,560.0000	(0.886)	0	0	0
18/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,432.0000	14,969.0000	(3.000)	0	0	0
18/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,952.0000	8,182.0000	2.892	0	0	0
18/07/2006	R153	2007/02/01			Bond Future	8.7010	8.6750	(0.299)	0.0000	0.0000	0
18/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	16,256.0000	15,813.0000	(2.725)	0	0	0
18/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,847.0000	18,248.0000	2.247	0	0	0
18/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	19,158.0000	18,663.0000	(2.584)	0	0	0
18/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,238.0000	14,589.0000	2.465	0	0	0
18/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,952.0000	19,444.0000	(2.546)	0	0	0
18/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,397.0000	13,735.0000	2.523	0	0	0
18/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,824.0000	23,286.0000	2.024	0	0	0
18/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,865.0000	49,083.0000	(1.568)	0	0	0
18/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,097.0000	4,244.0000	3.588	0	0	0
18/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	13,163.0000	12,780.0000	(2.910)	0	0	0
18/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,240.0000	41,491.0000	(1.773)	0	0	0
18/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	35,538.0000	34,840.0000	(1.964)	0	0	0
18/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	29,561.0000	28,923.0000	(2.158)	0	0	0
18/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,350.0000	2,446.0000	4.085	0	0	0
18/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,447.0000	1,511.0000	4.423	0	0	0
18/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,877.0000	57,072.0000	(1.391)	0	0	0
18/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,492.0000	6,699.0000	3.189	0	0	0
18/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	854.0000	893.0000	4.567	0	0	0
18/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,618.0000	9,889.0000	2.818	0	0	0
18/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	24,392.0000	23,818.0000	(2.353)	0	0	0
18/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	10,659.0000	10,331.0000	(3.077)	0	0	0
18/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,318.0000	28,835.0000	1.826	0	0	0
18/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,191.0000	65,369.0000	(1.242)	0	0	0
18/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	482.0000	505.0000	4.772	0	0	0
18/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	74,736.0000	73,904.0000	(1.113)	0	0	0
18/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	260.0000	273.0000	5.000	0	0	0
18/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,589.0000	12,913.0000	2.574	0	0	0
18/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	20,781.0000	20,260.0000	(2.507)	0	0	0

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18/07/2006	R157	2006/08/03			Bond Future	8.7100	8.7150	0.057	0.0000	0.0000	121
18/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	39,723.0000	39,292.0000	(1.085)	0	0	0
18/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	73,770.0000	74,140.0000	0.502	0	0	100
18/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,456.0000	2,332.0000	(5.049)	0	0	0
18/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	23,679.0000	23,186.0000	(2.082)	0	0	0
18/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	135,386.0000	135,755.0000	0.273	0	0	0
18/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	21,831.0000	21,951.0000	0.550	0	0	0
18/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	2,393.0000	2,143.0000	(10.447)	0	0	0
18/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	93,906.0000	94,276.0000	0.394	0	0	0
18/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	35,186.0000	35,466.0000	0.796	0	0	0
18/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	527.0000	436.0000	(17.268)	0	0	0
18/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	582.0000	521.0000	(10.481)	0	0	0
18/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	18,924.0000	18,997.0000	0.386	0	0	0
18/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	3,255.0000	2,958.0000	(9.124)	0	0	0
18/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	36.0000	26.0000	(27.778)	0	0	0
18/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	54,060.0000	54,419.0000	0.664	0	0	0
18/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	114,441.0000	114,811.0000	0.323	0	0	0
18/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	4,322.0000	3,978.0000	(7.959)	0	0	0
18/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	16,237.0000	16,263.0000	0.160	0	0	0
18/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	10,842.0000	10,363.0000	(4.418)	0	0	0
18/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,886.0000	7,777.0000	(1.382)	0	0	0
18/07/2006	R157	2006/11/02			Bond Future	8.7510	8.7340	(0.194)	0.0000	0.0000	0
18/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	804.0000	832.0000	3.483	0	0	0
18/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	95,533.0000	94,333.0000	(1.256)	0	0	0
18/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	16,683.0000	17,086.0000	2.416	0	0	0
18/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,859.0000	1,924.0000	3.497	0	0	0
18/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	16,561.0000	15,996.0000	(3.412)	0	0	0
18/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	35,625.0000	34,744.0000	(2.473)	0	0	0
18/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,651.0000	13,998.0000	2.542	0	0	0
18/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	34,364.0000	35,026.0000	1.926	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
18/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	31,301.0000	30,476.0000	(2.636)	0	0	0
18/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	76,927.0000	75,764.0000	(1.512)	0	0	158
18/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,406.0000	32,553.0000	(2.553)	0	0	122
18/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	33.0000	34.0000	3.030	0	0	0
18/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	60,134.0000	59,043.0000	(1.814)	0	0	0
18/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,117.0000	15,492.0000	2.481	0	0	0
18/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,430.0000	75,419.0000	1.329	0	0	0
18/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,355.0000	4,492.0000	3.146	0	0	0
18/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	7,545.0000	7,218.0000	(4.334)	0	0	0
18/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,525.0000	44,540.0000	(2.164)	0	0	0
18/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,984.0000	4,745.0000	(4.795)	0	0	0
18/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,670.0000	8,912.0000	2.791	0	0	0
18/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	312.0000	323.0000	3.526	0	0	0
18/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	23,876.0000	23,168.0000	(2.965)	0	0	0
18/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	29,297.0000	28,501.0000	(2.717)	0	0	0
18/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	60,099.0000	61,000.0000	1.499	0	0	0
18/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	23,804.0000	24,323.0000	2.180	0	0	0
18/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	156,069.0000	154,843.0000	(0.786)	0	0	0
18/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	18,336.0000	18,768.0000	2.356	0	0	0
18/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	108.0000	112.0000	3.704	0	0	0
18/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	135,313.0000	134,089.0000	(0.905)	0	0	0
18/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	115,084.0000	113,867.0000	(1.057)	0	0	0
18/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	11,274.0000	10,837.0000	(3.876)	0	0	0
18/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	46,616.0000	47,407.0000	1.697	0	0	0
18/07/2006	R157	2007/02/01			Bond Future	8.7740	8.7530	(0.239)	0.0000	0.0000	0
18/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	28,074.0000	27,375.0000	(2.490)	0	0	0
18/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	42,069.0000	41,158.0000	(2.165)	0	0	0
18/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,722.0000	6,932.0000	3.124	0	0	0
18/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,633.0000	80,363.0000	(1.556)	0	0	0
18/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	54,812.0000	53,757.0000	(1.925)	0	0	0
18/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,193.0000	17,617.0000	2.466	0	0	0
18/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	67,278.0000	68,260.0000	1.460	0	0	0
18/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	67,304.0000	66,134.0000	(1.738)	0	0	0
18/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,102.0000	81,167.0000	1.330	0	0	0
18/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,852.0000	44,633.0000	1.781	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
18/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	13,807.0000	13,391.0000	(3.013)	0	0	0
18/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	26,166.0000	26,735.0000	2.175	0	0	0
18/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	17,512.0000	17,015.0000	(2.838)	0	0	0
18/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,213.0000	11,523.0000	2.765	0	0	0
18/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,205.0000	4,344.0000	3.306	0	0	0
18/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	98,292.0000	96,952.0000	(1.363)	0	0	0
18/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	22,223.0000	21,631.0000	(2.664)	0	0	0
18/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	55,152.0000	56,039.0000	1.608	0	0	0
18/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	134,966.0000	133,539.0000	(1.057)	0	0	0
18/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	24,693.0000	25,238.0000	2.207	0	0	0
18/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	44,181.0000	43,246.0000	(2.116)	0	0	0
18/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	40,023.0000	39,137.0000	(2.214)	0	0	0
18/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	29,275.0000	29,893.0000	2.111	0	0	0
18/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	27,694.0000	28,287.0000	2.141	0	0	0
18/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	34,289.0000	33,477.0000	(2.368)	0	0	0
18/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	32,598.0000	33,265.0000	2.046	0	0	0
18/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	38,045.0000	37,184.0000	(2.263)	0	0	0
18/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	116,138.0000	114,746.0000	(1.199)	0	0	0
18/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,512.0000	2,599.0000	3.463	0	0	0
18/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,430.0000	1,482.0000	3.636	0	0	0
18/07/2006	R186	2006/08/03			Bond Future	8.4150	8.4400	0.297	0.0000	0.0000	61
18/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	19,071.0000	17,003.0000	(10.844)	0	0	0
18/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	9,642.0000	10,359.0000	7.436	0	0	0
18/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	87,959.0000	85,171.0000	(3.170)	0	0	0
18/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	107.0000	104.0000	(2.804)	0	0	0
18/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	614.0000	631.0000	2.769	0	0	0
18/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	63,246.0000	60,478.0000	(4.377)	0	0	0
18/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	39,296.0000	36,685.0000	(6.644)	0	0	0
18/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,120.0000	802.0000	(28.393)	0	0	0
18/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	8,222.0000	6,897.0000	(16.115)	0	0	0
18/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	48,851.0000	51,318.0000	5.050	0	0	0
18/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	77,990.0000	80,739.0000	3.525	0	0	0
18/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	24,990.0000	26,648.0000	6.635	0	0	0
18/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,792.0000	2,966.0000	6.232	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
18/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	87.0000	51.0000	(41.379)	0	0	0
18/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	4,759.0000	3,828.0000	(19.563)	0	0	0
18/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	6,355.0000	5,228.0000	(17.734)	0	0	0
18/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	210,345.0000	213,131.0000	1.324	0	0	0
18/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	29,130.0000	30,984.0000	6.365	0	0	0
18/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	21,163.0000	22,623.0000	6.899	0	0	0
18/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	109,202.0000	111,985.0000	2.548	0	0	0
18/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	175,367.0000	178,152.0000	1.588	0	0	0
18/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	141,670.0000	144,455.0000	1.966	0	0	0
18/07/2006	R186	2006/11/02			Bond Future	8.4310	8.4550	0.285	0.0000	0.0000	0
18/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	56,536.0000	54,639.0000	(3.355)	0	0	0
18/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	32,303.0000	33,351.0000	3.244	0	0	0
18/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	39,904.0000	38,300.0000	(4.020)	0	0	0
18/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	22,011.0000	22,766.0000	3.430	0	0	0
18/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	7,869.0000	7,300.0000	(7.231)	0	0	0
18/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	210,817.0000	213,450.0000	1.249	0	0	0
18/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	28,639.0000	27,303.0000	(4.665)	0	0	0
18/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	134.0000	115.0000	(14.179)	0	0	0
18/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	87,062.0000	89,145.0000	2.393	0	0	0
18/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	43,277.0000	44,594.0000	3.043	0	0	0
18/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	64,477.0000	66,226.0000	2.713	0	0	0
18/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	26,127.0000	24,862.0000	(4.842)	0	0	0
18/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
18/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	14,737.0000	15,261.0000	3.556	0	0	0
18/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	75,252.0000	73,124.0000	(2.828)	0	0	0
18/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	15,262.0000	14,359.0000	(5.917)	0	0	0
18/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,425.0000	47,812.0000	2.988	0	0	0
18/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	246,745.0000	249,392.0000	1.073	0	0	0
18/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	23,686.0000	22,493.0000	(5.037)	0	0	0
18/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	49,685.0000	51,144.0000	2.936	0	0	0
18/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	113,714.0000	116,062.0000	2.065	0	0	0
18/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,434.0000	3,130.0000	(8.853)	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
18/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	432.0000	378.0000	(12.500)	0	0	0
18/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	176,404.0000	179,002.0000	1.473	0	0	0
18/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,207.0000	1,076.0000	(10.853)	0	0	0
18/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	143,729.0000	146,250.0000	1.754	0	0	0
18/07/2006	R186	2007/02/01			Bond Future	8.4340	8.4580	0.285	0.0000	0.0000	0
18/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	58,213.0000	56,653.0000	(2.680)	0	0	0
18/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	31,660.0000	32,367.0000	2.233	0	0	0
18/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	50,986.0000	52,062.0000	2.110	0	0	0
18/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,488.0000	2,322.0000	(6.672)	0	0	0
18/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	21,125.0000	20,274.0000	(4.028)	0	0	0
18/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	41,173.0000	39,883.0000	(3.133)	0	0	0
18/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	91,505.0000	89,577.0000	(2.107)	0	0	0
18/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	40,248.0000	41,126.0000	2.181	0	0	0
18/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	67,344.0000	68,690.0000	1.999	0	0	0
18/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	246,591.0000	249,130.0000	1.030	0	0	0
18/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	100,147.0000	101,932.0000	1.782	0	0	0
18/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	31,363.0000	30,266.0000	(3.498)	0	0	0
18/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	80,604.0000	82,143.0000	1.909	0	0	0
18/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,443.0000	62,695.0000	2.038	0	0	0
18/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	74,245.0000	72,487.0000	(2.368)	0	0	0
18/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	46,562.0000	45,179.0000	(2.970)	0	0	0
18/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	43,832.0000	42,495.0000	(3.050)	0	0	0
18/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,338.0000	65,637.0000	2.019	0	0	0
18/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,312.0000	1,216.0000	(7.317)	0	0	0
18/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	212,033.0000	214,503.0000	1.165	0	0	0
18/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,443.0000	4,175.0000	(6.032)	0	0	0
18/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	179,548.0000	181,916.0000	1.319	0	0	0
18/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	13,198.0000	12,583.0000	(4.660)	0	0	0
18/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	123,093.0000	125,113.0000	1.641	0	0	0
18/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,497.0000	7,090.0000	(5.429)	0	0	0
18/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	149,403.0000	151,631.0000	1.491	0	0	0
18/07/2006	R194	2006/08/03			Bond Future	8.5790	8.5720	(0.082)	0.0000	0.0000	208
18/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	882.0000	804.0000	(8.844)	0	0	0
18/07/2006	R194	2006/08/03	7.00	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
18/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	3,366.0000	3,390.0000	0.713	0	0	0
18/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,330.0000	23,229.0000	(0.433)	0	0	0
18/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,465.0000	2,352.0000	(4.584)	0	0	0
18/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,315.0000	1,303.0000	(0.913)	0	0	0
18/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,030.0000	1,015.0000	(1.456)	0	0	0
18/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,909.0000	2,792.0000	(4.022)	0	0	0
18/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,588.0000	19,487.0000	(0.516)	0	0	0
18/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	238.0000	203.0000	(14.706)	0	0	0
18/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	27,091.0000	26,989.0000	(0.377)	0	0	0
18/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	15,865.0000	15,763.0000	(0.643)	0	0	0
18/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,338.0000	6,405.0000	1.057	0	0	0
18/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	5,108.0000	4,992.0000	(2.271)	0	0	0
18/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,508.0000	8,402.0000	(1.246)	0	0	0
18/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	1,637.0000	1,629.0000	(0.489)	0	0	0
18/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	2,059.0000	1,950.0000	(5.294)	0	0	0
18/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	12,161.0000	12,059.0000	(0.839)	0	0	0
18/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	306.0000	291.0000	(4.902)	0	0	0
18/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
18/07/2006	R194	2006/11/02			Bond Future	8.7410	8.7270	(0.160)	0.0000	0.0000	0
18/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,936.0000	24,764.0000	(0.690)	0	0	0
18/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
18/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,775.0000	21,603.0000	(0.790)	0	0	0
18/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,378.0000	3,435.0000	1.687	0	0	0
18/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
18/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,116.0000	5,000.0000	(2.267)	0	0	0
18/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,652.0000	18,481.0000	(0.917)	0	0	0
18/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	65.0000	67.0000	3.077	0	0	0
18/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,121.0000	27,949.0000	(0.612)	0	0	0
18/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,542.0000	34,370.0000	(0.498)	0	0	0
18/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	159.0000	163.0000	2.516	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
18/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,662.0000	1,694.0000	1.925	0	0	0
18/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,324.0000	31,152.0000	(0.549)	0	0	0
18/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,731.0000	7,591.0000	(1.811)	0	0	0
18/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,597.0000	15,428.0000	(1.084)	0	0	0
18/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,810.0000	5,687.0000	(2.117)	0	0	0
18/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,838.0000	2,887.0000	1.727	0	0	0
18/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,710.0000	12,547.0000	(1.282)	0	0	0
18/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	409.0000	418.0000	2.200	0	0	0
18/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	884.0000	902.0000	2.036	0	0	0
18/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,062.0000	9,908.0000	(1.531)	0	0	0
18/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,456.0000	5,336.0000	(2.199)	0	0	0
18/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,101.0000	3,154.0000	1.709	0	0	0
18/07/2006	R194	2007/02/01			Bond Future	8.8660	8.8330	(0.372)	0.0000	0.0000	0
18/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	86.0000	92.0000	6.977	0	0	0
18/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,309.0000	6,117.0000	(3.043)	0	0	0
18/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	429.0000	452.0000	5.361	0	0	0
18/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	47.0000	50.0000	6.383	0	0	0
18/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,804.0000	16,497.0000	(1.827)	0	0	0
18/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,340.0000	29,011.0000	(1.121)	0	0	0
18/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,645.0000	4,783.0000	2.971	0	0	0
18/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,197.0000	23,872.0000	(1.343)	0	0	0
18/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,755.0000	26,427.0000	(1.226)	0	0	0
18/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
18/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	261.0000	276.0000	5.747	0	0	0
18/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,205.0000	18,890.0000	(1.640)	0	0	0
18/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	679.0000	714.0000	5.155	0	0	0
18/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,496.0000	14,200.0000	(2.042)	0	0	0
18/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,628.0000	2,723.0000	3.615	0	0	0
18/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,404.0000	12,125.0000	(2.249)	0	0	0
18/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	153.0000	162.0000	5.882	0	0	0
18/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,824.0000	8,588.0000	(2.675)	0	0	0
18/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,675.0000	21,354.0000	(1.481)	0	0	0
18/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,137.0000	1,189.0000	4.573	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
18/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,332.0000	7,120.0000	(2.891)	0	0	0
18/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,074.0000	5,886.0000	(3.095)	0	0	0
18/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,911.0000	5,054.0000	2.912	0	0	0
18/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,657.0000	3,776.0000	3.254	0	0	0
18/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,772.0000	1,844.0000	4.063	0	0	0
18/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,499.0000	10,240.0000	(2.467)	0	0	0
18/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,553.0000	6,356.0000	(3.006)	0	0	0
18/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,387.0000	4,520.0000	3.032	0	0	0
18/07/2006	R201	2006/08/03			Bond Future	8.7310	8.7160	(0.172)	0.0000	0.0000	26
18/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	7,931.0000	8,184.0000	3.190	0	0	0
18/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	29,056.0000	28,168.0000	(3.056)	0	0	0
18/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,819.0000	6,193.0000	(9.180)	0	0	0
18/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	0
18/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	18,320.0000	17,460.0000	(4.694)	0	0	0
18/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	44,051.0000	43,169.0000	(2.002)	0	0	0
18/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	1,683.0000	1,703.0000	1.188	0	0	0
18/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	30,336.0000	31,101.0000	2.522	0	0	0
18/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,174.0000	1,849.0000	(14.949)	0	0	0
18/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	522.0000	407.0000	(22.031)	0	0	0
18/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	15,955.0000	15,117.0000	(5.252)	0	0	0
18/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	17,772.0000	18,327.0000	3.123	0	0	0
18/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	361.0000	353.0000	(2.216)	0	0	0
18/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	2,305.0000	2,346.0000	1.779	0	0	0
18/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	13,757.0000	12,946.0000	(5.895)	0	0	0
18/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	75,579.0000	74,700.0000	(1.163)	0	0	0
18/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	59,653.0000	58,774.0000	(1.474)	0	0	0
18/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	3,081.0000	3,150.0000	2.240	0	0	0
18/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	11,736.0000	10,962.0000	(6.595)	0	0	0
18/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	4,024.0000	4,129.0000	2.609	0	0	0
18/07/2006	R201	2006/11/02			Bond Future	8.7690	8.7520	(0.194)	0.0000	0.0000	0
18/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,657.0000	6,843.0000	2.794	0	0	0
18/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	36,926.0000	36,139.0000	(2.131)	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
18/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	25,477.0000	24,815.0000	(2.598)	0	0	0
18/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	124,622.0000	123,649.0000	(0.781)	0	0	0
18/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	48,614.0000	47,746.0000	(1.785)	0	0	0
18/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	26.0000	27.0000	3.846	0	0	0
18/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,846.0000	13,157.0000	2.421	0	0	0
18/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	27,173.0000	26,489.0000	(2.517)	0	0	0
18/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,611.0000	27,128.0000	1.943	0	0	0
18/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,346.0000	3,451.0000	3.138	0	0	0
18/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	9,186.0000	8,834.0000	(3.832)	0	0	0
18/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,217.0000	107,246.0000	(0.897)	0	0	0
18/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,976.0000	61,052.0000	(1.491)	0	0	0
18/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	84.0000	87.0000	3.571	0	0	0
18/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,224.0000	36,845.0000	1.714	0	0	0
18/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	13,507.0000	13,050.0000	(3.383)	0	0	0
18/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,630.0000	11,919.0000	2.485	0	0	0
18/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	618.0000	640.0000	3.560	0	0	0
18/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,734.0000	75,782.0000	(1.241)	0	0	0
18/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,428.0000	1,477.0000	3.431	0	0	0
18/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	241.0000	249.0000	3.320	0	0	0
18/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	92,215.0000	91,251.0000	(1.045)	0	0	0
18/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,131.0000	14,465.0000	2.364	0	0	0
18/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	23,861.0000	23,221.0000	(2.682)	0	0	0
18/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,393.0000	18,796.0000	2.191	0	0	0
18/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,485.0000	15,842.0000	2.305	0	0	0
18/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	19,481.0000	18,910.0000	(2.931)	0	0	0
18/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	22,323.0000	21,707.0000	(2.759)	0	0	0
18/07/2006	R201	2007/02/01			Bond Future	8.7890	8.7680	(0.239)	0.0000	0.0000	0
18/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	33,511.0000	32,803.0000	(2.113)	0	0	0
18/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	34,987.0000	34,260.0000	(2.078)	0	0	0
18/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	27,211.0000	27,733.0000	1.918	0	0	0
18/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,873.0000	23,340.0000	2.042	0	0	0
18/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	29,394.0000	28,741.0000	(2.222)	0	0	0
18/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,263.0000	14,600.0000	2.363	0	0	0
18/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,320.0000	2,396.0000	3.276	0	0	0
18/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,510.0000	21,958.0000	2.083	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	44,987.0000	44,149.0000	(1.863)	0	0	0
18/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	774.0000	801.0000	3.488	0	0	0
18/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,370.0000	1,417.0000	3.431	0	0	0
18/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	18,721.0000	18,240.0000	(2.569)	0	0	0
18/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	123,582.0000	122,434.0000	(0.929)	0	0	0
18/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	93,313.0000	92,214.0000	(1.178)	0	0	0
18/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	44,072.0000	44,766.0000	1.575	0	0	0
18/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	108,126.0000	106,997.0000	(1.044)	0	0	0
18/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,763.0000	3,880.0000	3.109	0	0	0
18/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	79,276.0000	78,219.0000	(1.333)	0	0	0
18/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	32,088.0000	31,398.0000	(2.150)	0	0	0
18/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,855.0000	6,027.0000	2.938	0	0	0
18/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,468.0000	9,718.0000	2.640	0	0	0
18/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	66,168.0000	65,165.0000	(1.516)	0	0	0
18/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	54,853.0000	53,928.0000	(1.686)	0	0	0
18/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,238.0000	35,849.0000	1.734	0	0	0
18/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,278.0000	24,763.0000	1.998	0	0	0
18/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,190.0000	20,620.0000	2.130	0	0	0
18/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	36,516.0000	35,771.0000	(2.040)	0	0	0
18/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	23,531.0000	22,967.0000	(2.397)	0	0	0
18/07/2006	R203	2006/08/03			Bond Future	8.6840	8.6680	(0.184)	0.0000	0.0000	111
18/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	67,327.0000	66,224.0000	(1.638)	0	0	0
18/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	9,514.0000	8,643.0000	(9.155)	0	0	0
18/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,702.0000	3,934.0000	6.267	0	0	0
18/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	22,008.0000	22,971.0000	4.376	0	0	0
18/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	105,931.0000	104,828.0000	(1.041)	0	0	0
18/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	86,396.0000	85,293.0000	(1.277)	0	0	0
18/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	125,945.0000	124,841.0000	(0.877)	0	0	0
18/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	555.0000	414.0000	(25.405)	0	0	0
18/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	48,716.0000	47,612.0000	(2.266)	0	0	0
18/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,620.0000	2,779.0000	6.069	0	0	0
18/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	11,914.0000	10,970.0000	(7.923)	0	0	0
18/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	30,690.0000	29,587.0000	(3.594)	0	0	0
18/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	4,143.0000	3,566.0000	(13.927)	0	0	0
18/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	153.0000	154.0000	0.654	0	0	0
18/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,793.0000	1,895.0000	5.689	0	0	0
18/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	8,677.0000	9,204.0000	6.074	0	0	0
18/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	14,585.0000	13,583.0000	(6.870)	0	0	0
18/07/2006	R203	2006/11/02			Bond Future	8.7150	8.6980	(0.195)	0.0000	0.0000	0
18/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	17,525.0000	16,841.0000	(3.903)	0	0	0
18/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,374.0000	16,926.0000	3.371	0	0	0
18/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,005.0000	13,403.0000	(4.298)	0	0	0
18/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	653.0000	687.0000	5.207	0	0	0
18/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	10,286.0000	10,676.0000	3.792	0	0	0
18/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,832.0000	1,921.0000	4.858	0	0	0
18/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	13,104.0000	13,574.0000	3.587	0	0	0
18/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	196.0000	206.0000	5.102	0	0	0
18/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	106,552.0000	105,401.0000	(1.080)	0	0	0
18/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	21,561.0000	20,797.0000	(3.543)	0	0	0
18/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	87,465.0000	86,322.0000	(1.307)	0	0	0
18/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	49.0000	52.0000	6.122	0	0	0
18/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	51,976.0000	50,911.0000	(2.049)	0	0	0
18/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	11,639.0000	12,068.0000	3.686	0	0	0
18/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	69,140.0000	68,020.0000	(1.620)	0	0	0
18/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	19,479.0000	18,754.0000	(3.722)	0	0	0
18/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
18/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	126,209.0000	125,055.0000	(0.914)	0	0	0
18/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	146,371.0000	145,217.0000	(0.788)	0	0	0
18/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,028.0000	165,874.0000	(0.691)	0	0	0
18/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,381.0000	4,574.0000	4.405	0	0	0
18/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	36,608.0000	35,647.0000	(2.625)	0	0	0
18/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,044.0000	9,397.0000	3.903	0	0	0
18/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	23,770.0000	22,969.0000	(3.370)	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
18/07/2006	R203	2007/02/01			Bond Future	8.7310	8.7120	(0.218)	0.0000	0.0000	0
18/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,925.0000	5,121.0000	3.980	0	0	0
18/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,254.0000	1,313.0000	4.705	0	0	0
18/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	88,290.0000	87,079.0000	(1.372)	0	0	0
18/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,228.0000	18,777.0000	3.012	0	0	0
18/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	25,559.0000	24,807.0000	(2.942)	0	0	0
18/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	71,142.0000	69,986.0000	(1.625)	0	0	0
18/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	23,656.0000	22,936.0000	(3.044)	0	0	0
18/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,594.0000	2,707.0000	4.356	0	0	0
18/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,760.0000	17,277.0000	3.085	0	0	0
18/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,646.0000	28,831.0000	(2.749)	0	0	0
18/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	55,410.0000	54,337.0000	(1.936)	0	0	0
18/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,469.0000	40,510.0000	(2.313)	0	0	0
18/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	554.0000	582.0000	5.054	0	0	0
18/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,633.0000	8,945.0000	3.614	0	0	0
18/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,058.0000	14,512.0000	3.229	0	0	0
18/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	145,233.0000	143,968.0000	(0.871)	0	0	0
18/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	106,511.0000	105,270.0000	(1.165)	0	0	0
18/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	165,476.0000	164,208.0000	(0.766)	0	0	0
18/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	81.0000	85.0000	4.938	0	0	0
18/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,664.0000	31,439.0000	2.527	0	0	0
18/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	222.0000	234.0000	5.405	0	0	0
18/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	26.0000	28.0000	7.692	0	0	0
18/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	125,548.0000	124,291.0000	(1.001)	0	0	0
18/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,400.0000	22,015.0000	2.874	0	0	0
18/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,133.0000	19,477.0000	(3.258)	0	0	0
18/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,370.0000	15,855.0000	3.155	0	0	0
18/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	27,556.0000	26,771.0000	(2.849)	0	0	0
18/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,923.0000	12,429.0000	(3.823)	0	0	0
18/07/2006	R204	2006/08/03			Bond Future	8.6580	8.6530	(0.058)	0.0000	0.0000	83
18/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	771.0000	706.0000	(8.431)	0	0	0
18/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	49,435.0000	49,062.0000	(0.755)	0	0	0
18/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	18,397.0000	17,919.0000	(2.598)	0	0	0
18/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	63.0000	52.0000	(17.460)	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
18/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	30,984.0000	30,557.0000	(1.378)	0	0	0
18/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	13,326.0000	12,849.0000	(3.579)	0	0	0
18/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	3,155.0000	3,039.0000	(3.677)	0	0	0
18/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	5,453.0000	5,338.0000	(2.109)	0	0	0
18/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	4,196.0000	4,077.0000	(2.836)	0	0	0
18/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	15,744.0000	15,263.0000	(3.055)	0	0	0
18/07/2006	R204	2006/11/02			Bond Future	8.6850	8.6780	(0.081)	0.0000	0.0000	0
18/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	42.0000	41.0000	(2.381)	0	0	0
18/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	153,161.0000	152,660.0000	(0.327)	0	0	0
18/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,711.0000	16,818.0000	0.640	0	0	0
18/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	41,616.0000	41,175.0000	(1.060)	0	0	0
18/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	91,083.0000	90,583.0000	(0.549)	0	0	0
18/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	36,589.0000	36,815.0000	0.618	0	0	0
18/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	981.0000	982.0000	0.102	0	0	0
18/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,426.0000	14,151.0000	(1.906)	0	0	0
18/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,066.0000	5,092.0000	0.513	0	0	0
18/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	175,259.0000	174,758.0000	(0.286)	0	0	0
18/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
18/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,810.0000	9,870.0000	0.612	0	0	0
18/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	21,080.0000	20,744.0000	(1.594)	0	0	0
18/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,698.0000	131,196.0000	(0.381)	0	0	0
18/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	30,064.0000	29,671.0000	(1.307)	0	0	0
18/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	135.0000	134.0000	(0.741)	0	0	0
18/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	55,804.0000	55,329.0000	(0.851)	0	0	0
18/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	21,870.0000	22,011.0000	0.645	0	0	0
18/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	24,377.0000	24,017.0000	(1.477)	0	0	0
18/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,231.0000	2,239.0000	0.359	0	0	0
18/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,949.0000	110,446.0000	(0.453)	0	0	0
18/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	72,396.0000	71,903.0000	(0.681)	0	0	0
18/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,712.0000	25,877.0000	0.642	0	0	0
18/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	386.0000	385.0000	(0.259)	0	0	0
18/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	18,347.0000	18,465.0000	0.643	0	0	0
18/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	28,066.0000	27,684.0000	(1.361)	0	0	0
18/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	20,067.0000	20,197.0000	0.648	0	0	0
18/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	26,171.0000	25,800.0000	(1.418)	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
18/07/2006	R204	2007/02/01			Bond Future	8.6970	8.6880	(0.103)	0.0000	0.0000	0
18/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	27,914.0000	28,118.0000	0.731	0	0	0
18/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	36,660.0000	36,257.0000	(1.099)	0	0	0
18/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	33,334.0000	33,567.0000	0.699	0	0	0
18/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	41,962.0000	41,530.0000	(1.030)	0	0	0
18/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	47,599.0000	47,900.0000	0.632	0	0	0
18/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,117.0000	1,125.0000	0.716	0	0	0
18/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	153,100.0000	152,472.0000	(0.410)	0	0	0
18/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	598.0000	602.0000	0.669	0	0	0
18/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,952.0000	20,107.0000	0.777	0	0	0
18/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,434.0000	5,481.0000	0.865	0	0	0
18/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	174,383.0000	173,751.0000	(0.362)	0	0	0
18/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	26,529.0000	26,194.0000	(1.263)	0	0	0
18/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,574.0000	78,012.0000	(0.715)	0	0	0
18/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	40,126.0000	39,703.0000	(1.054)	0	0	0
18/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	113,387.0000	112,780.0000	(0.535)	0	0	0
18/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	52,234.0000	51,754.0000	(0.919)	0	0	0
18/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,409.0000	8,483.0000	0.880	0	0	0
18/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	31,477.0000	31,700.0000	0.708	0	0	0
18/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,985.0000	2,001.0000	0.806	0	0	0
18/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	64,418.0000	63,894.0000	(0.813)	0	0	0
18/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,435.0000	13,546.0000	0.826	0	0	0
18/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	38,359.0000	37,946.0000	(1.077)	0	0	0
18/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,720.0000	132,100.0000	(0.467)	0	0	0
18/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,275.0000	94,686.0000	(0.618)	0	0	0
18/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,361.0000	3,389.0000	0.833	0	0	0
18/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,192.0000	37,444.0000	0.678	0	0	0
18/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	29,670.0000	29,883.0000	0.718	0	0	0
18/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	33,460.0000	33,076.0000	(1.148)	0	0	0
18/07/2006	R207	2006/08/03			Bond Future	8.6260	8.6290	0.035	0.0000	0.0000	0
18/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	3,053.0000	2,820.0000	(7.632)	0	0	0
18/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
18/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	9,803.0000	9,753.0000	(0.510)	0	0	0
18/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	47,176.0000	47,390.0000	0.454	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
18/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	4,253.0000	3,985.0000	(6.301)	0	0	0
18/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	12,281.0000	12,266.0000	(0.122)	0	0	0
18/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	348.0000	288.0000	(17.241)	0	0	0
18/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	15,048.0000	15,072.0000	0.159	0	0	0
18/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	2,122.0000	1,928.0000	(9.142)	0	0	0
18/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	28,275.0000	28,434.0000	0.562	0	0	0
18/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	7,639.0000	7,561.0000	(1.021)	0	0	0
18/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	5,746.0000	5,449.0000	(5.169)	0	0	0
18/07/2006	R207	2006/11/02			Bond Future	8.6490	8.6500	0.012	0.0000	0.0000	0
18/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,290.0000	16,296.0000	0.037	0	0	0
18/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	88,114.0000	88,185.0000	0.081	0	0	0
18/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	13,903.0000	13,814.0000	(0.640)	0	0	0
18/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,488.0000	5,422.0000	(1.203)	0	0	0
18/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33.0000	32.0000	(3.030)	0	0	0
18/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,681.0000	6,664.0000	(0.254)	0	0	0
18/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	9,949.0000	9,867.0000	(0.824)	0	0	0
18/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,799.0000	11,793.0000	(0.051)	0	0	0
18/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	68,002.0000	68,072.0000	0.103	0	0	0
18/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,877.0000	9,867.0000	(0.101)	0	0	0
18/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	284.0000	274.0000	(3.521)	0	0	0
18/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	108,826.0000	108,898.0000	0.066	0	0	0
18/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,862.0000	30,901.0000	0.126	0	0	0
18/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,780.0000	6,708.0000	(1.062)	0	0	0
18/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	48,665.0000	48,727.0000	0.127	0	0	0
18/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,938.0000	13,937.0000	(0.007)	0	0	0
18/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,531.0000	1,498.0000	(2.155)	0	0	0
18/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	8,266.0000	8,188.0000	(0.944)	0	0	0
18/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	130,131.0000	130,203.0000	0.055	0	0	0
18/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,847.0000	18,860.0000	0.069	0	0	0
18/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,380.0000	4,321.0000	(1.347)	0	0	0
18/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,004.0000	1,987.0000	(0.848)	0	0	0
18/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	26,760.0000	26,672.0000	(0.329)	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
18/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	152,046.0000	152,118.0000	0.047	0	0	0
18/07/2006	R207	2007/02/01			Bond Future	8.6580	8.6580	-	0.0000	0.0000	0
18/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	109,165.0000	109,153.0000	(0.011)	0	0	0
18/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,010.0000	18,953.0000	(0.300)	0	0	0
18/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	839.0000	827.0000	(1.430)	0	0	0
18/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,660.0000	89,640.0000	(0.022)	0	0	0
18/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	71,516.0000	71,486.0000	(0.042)	0	0	0
18/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,893.0000	25,837.0000	(0.216)	0	0	0
18/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,087.0000	11,037.0000	(0.451)	0	0	0
18/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,813.0000	1,793.0000	(1.103)	0	0	0
18/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,611.0000	20,554.0000	(0.277)	0	0	0
18/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,591.0000	3,561.0000	(0.835)	0	0	0
18/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,099.0000	55,058.0000	(0.074)	0	0	0
18/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	19,379.0000	19,323.0000	(0.289)	0	0	0
18/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,554.0000	6,513.0000	(0.626)	0	0	0
18/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,751.0000	24,694.0000	(0.230)	0	0	0
18/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,740.0000	26,684.0000	(0.209)	0	0	0
18/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	40,776.0000	40,726.0000	(0.123)	0	0	0
18/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	354.0000	348.0000	(1.695)	0	0	0
18/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,830.0000	28,774.0000	(0.194)	0	0	0
18/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	129,734.0000	129,728.0000	(0.005)	0	0	0
18/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,490.0000	17,434.0000	(0.320)	0	0	0
18/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,050.0000	15,995.0000	(0.343)	0	0	0
18/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	36,221.0000	36,170.0000	(0.141)	0	0	0
18/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	151,163.0000	151,160.0000	(0.002)	0	0	0
18/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	136.0000	133.0000	(2.206)	0	0	0
18/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,330.0000	12,279.0000	(0.414)	0	0	0
18/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	173,334.0000	173,332.0000	(0.001)	0	0	0
18/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	47.0000	46.0000	(2.128)	0	0	0
18/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	31,021.0000	30,965.0000	(0.181)	0	0	0
18/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,292.0000	22,235.0000	(0.256)	0	0	0
18/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	22,861.0000	22,805.0000	(0.245)	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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