

Derivatives High/Low Report

High/Low for 19/07/2006

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
19/07/2006	GOVI 2006/08/03			jGovi	231.6150	231.3620	(0.109)	0.0000	0.0000	571
19/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	2,617.0000	3,003.0000	14.750	0	0	0
19/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	18,767.0000	16,623.0000	(11.424)	0	0	0
19/07/2006	GOVI 2006/11/02			jGovi	236.0830	235.8480	(0.100)	0.0000	0.0000	350
19/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	63,888.0000	61,775.0000	(3.307)	0	0	0
19/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,058.0000	3,295.0000	7.750	0	0	0
19/07/2006	GOVI 2007/02/01			jGovi	240.9490	240.7530	(0.081)	0.0000	0.0000	0
19/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	110,974.0000	109,097.0000	(1.691)	0	0	0
19/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,484.0000	1,567.0000	5.593	0	0	0
19/07/2006	J153 2010/08/31			jSwap	8.9320	8.9260	(0.067)	0.0000	0.0000	0
19/07/2006	J157 2015/09/15			jSwap	8.9640	8.9870	0.257	0.0000	0.0000	0
19/07/2006	J186 2026/12/21			jSwap	8.8020	8.8750	0.829	0.0000	0.0000	0
19/07/2006	J194 2008/02/28			jSwap	8.4550	8.4390	(0.189)	0.0000	0.0000	0
19/07/2006	J201 2014/12/22			jSwap	9.0680	9.0810	0.143	0.0000	0.0000	0
19/07/2006	J203 2017/09/15			jSwap	8.9180	8.9400	0.247	0.0000	0.0000	0
19/07/2006	J204 2018/12/21			jSwap	8.9410	8.9750	0.380	0.0000	0.0000	0

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19/07/2006	J207	2020/01/15			jSwap	8.9240	8.9680	0.493	0.0000	0.0000	0
19/07/2006	JBAR	2005/12/21			jBar	7.6170	7.6460	0.381	0.0000	0.0000	0
19/07/2006	JFRA	2006/08/03			jFra	7.8170	7.7730	(0.563)	0.0000	0.0000	0
19/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
19/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,999.0000	1,892.0000	(5.353)	0	0	0
19/07/2006	JFRA	2006/11/02			jFra	8.4290	8.4090	(0.237)	0.0000	0.0000	0
19/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,519.0000	3,471.0000	(1.364)	0	0	0
19/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	30.0000	31.0000	3.333	0	0	0
19/07/2006	JFRA	2007/02/01			jFra	8.7760	8.7580	(0.205)	0.0000	0.0000	115
19/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	162.0000	166.0000	2.469	0	0	0
19/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,275.0000	3,235.0000	(1.221)	0	0	0
19/07/2006	JFRA	2007/05/03			jFra	9.1250	9.1100	(0.164)	0.0000	0.0000	0
19/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	182.0000	185.0000	1.648	0	0	0
19/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,143.0000	4,110.0000	(0.797)	0	0	0
19/07/2006	JFRA	2007/08/02			jFra	9.1310	9.1200	(0.120)	0.0000	0.0000	0
19/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	282.0000	285.0000	1.064	0	0	0
19/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,258.0000	4,234.0000	(0.564)	0	0	0
19/07/2006	JFRA	2007/11/01			jFra	9.3100	9.2640	(0.494)	0.0000	0.0000	0
19/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,056.0000	4,952.0000	(2.057)	0	0	0
19/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	315.0000	331.0000	5.079	0	0	0
19/07/2006	JFRA	2008/02/07			jFra	9.2920	9.2660	(0.280)	0.0000	0.0000	0
19/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,103.0000	27,053.0000	(0.184)	0	0	0
19/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,713.0000	22,718.0000	0.022	0	0	0
19/07/2006	JN02	2006/08/03			jNote	8.8840	8.8640	(0.225)	0.0000	0.0000	0
19/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	6.0000	4.0000	(33.333)	0	0	0
19/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	29,899.0000	29,539.0000	(1.204)	0	0	0

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19/07/2006	JN02	2006/11/02			jNote	9.0780	9.0600	(0.198)	0.0000	0.0000	0
19/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,339.0000	1,351.0000	0.896	0	0	0
19/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,679.0000	34,369.0000	(0.894)	0	0	0
19/07/2006	JN05	2006/08/03			jNote	9.0820	9.0870	0.055	0.0000	0.0000	0
19/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	73,197.0000	73,412.0000	0.294	0	0	0
19/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/07/2006	JN05	2006/11/02			jNote	9.1600	9.1690	0.098	0.0000	0.0000	0
19/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,077.0000	76,440.0000	0.477	0	0	0
19/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	13.0000	12.0000	(7.692)	0	0	0
19/07/2006	JN10	2006/08/03			jNote	8.9500	8.9690	0.212	0.0000	0.0000	0
19/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	111,362.0000	112,546.0000	1.063	0	0	0
19/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/07/2006	JN10	2006/11/02			jNote	8.9850	9.0050	0.223	0.0000	0.0000	0
19/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	113,331.0000	114,558.0000	1.083	0	0	0
19/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/07/2006	JROD	2006/07/31			jRod	7.0430	7.1140	1.008	0.0000	0.0000	0
19/07/2006	JROD	2006/08/31			jRod	7.2750	7.2810	0.082	0.0000	0.0000	0
19/07/2006	JROD	2006/09/29			jRod	0.0000	7.4900	100.000	0.0000	0.0000	0
19/07/2006	JROD	2006/10/31			jRod	0.0000	7.3890	100.000	0.0000	0.0000	0
19/07/2006	JROD	2006/11/30			jRod	0.0000	7.6330	100.000	0.0000	0.0000	0
19/07/2006	JROD	2006/12/29			jRod	0.0000	7.8420	100.000	0.0000	0.0000	0
19/07/2006	JROD	2007/01/31			jRod	0.0000	7.7140	100.000	0.0000	0.0000	0

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19/07/2006	JROD	2007/02/28			jRod	0.0000	7.9220	100.000	0.0000	0.0000	0
19/07/2006	R153	2006/08/03			Bond Future	8.6210	8.5230	(1.137)	0.0000	0.0000	944
19/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,557.0000	3,888.0000	52.053	0	0	0
19/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	3,281.0000	4,847.0000	47.729	0	0	0
19/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	7,015.0000	4,737.0000	(32.473)	0	0	0
19/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	5,894.0000	3,852.0000	(34.645)	0	0	0
19/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	14,546.0000	17,762.0000	22.109	0	0	0
19/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	51,824.0000	48,215.0000	(6.964)	0	0	0
19/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	1,949.0000	3,055.0000	56.747	0	0	0
19/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	8,256.0000	5,753.0000	(30.317)	0	0	0
19/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,615.0000	1,476.0000	(43.556)	0	0	0
19/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	32,588.0000	28,981.0000	(11.068)	0	0	0
19/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	45.0000	97.0000	115.556	0	0	0
19/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	723.0000	331.0000	(54.219)	0	0	0
19/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	23,159.0000	19,602.0000	(15.359)	0	0	0
19/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
19/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	7,343.0000	9,813.0000	33.637	0	0	0
19/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	61,591.0000	57,983.0000	(5.858)	0	0	0
19/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	14,247.0000	11,040.0000	(22.510)	0	0	0
19/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	508.0000	910.0000	79.134	0	0	0
19/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,156.0000	38,547.0000	(8.561)	0	0	100
19/07/2006	R153	2006/11/02			Bond Future	8.6450	8.6440	(0.012)	0.0000	0.0000	0
19/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,011.0000	9,941.0000	(0.699)	0	0	0
19/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,644.0000	13,609.0000	(0.257)	0	0	0
19/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,137.0000	13,065.0000	(0.548)	0	0	0
19/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,837.0000	9,800.0000	(0.376)	0	0	0
19/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,199.0000	19,130.0000	(0.359)	0	0	102
19/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,398.0000	5,364.0000	(0.630)	0	0	0
19/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	189.0000	184.0000	(2.646)	0	0	0
19/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,504.0000	25,442.0000	(0.243)	0	0	0
19/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,986.0000	8,949.0000	(0.412)	0	0	0

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19/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,859.0000	2,832.0000	(0.944)	0	0	0
19/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,028.0000	13,956.0000	(0.513)	0	0	0
19/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,304.0000	1,285.0000	(1.457)	0	0	0
19/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,888.0000	49,848.0000	(0.080)	0	0	0
19/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,960.0000	58,923.0000	(0.063)	0	0	0
19/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	482.0000	472.0000	(2.075)	0	0	0
19/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,074.0000	41,030.0000	(0.107)	0	0	0
19/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	67.0000	64.0000	(4.478)	0	0	0
19/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,879.0000	32,826.0000	(0.161)	0	0	0
19/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,182.0000	8,145.0000	(0.452)	0	0	0
19/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
19/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
19/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,560.0000	77,525.0000	(0.045)	0	0	0
19/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,975.0000	6,911.0000	(0.918)	0	0	0
19/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,200.0000	19,170.0000	(0.156)	0	0	0
19/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,792.0000	4,737.0000	(1.148)	0	0	0
19/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	25,526.0000	25,505.0000	(0.082)	0	0	0
19/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,199.0000	68,163.0000	(0.053)	0	0	0
19/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,969.0000	14,897.0000	(0.481)	0	0	0
19/07/2006	R153	2007/02/01			Bond Future	8.6750	8.6670	(0.092)	0.0000	0.0000	0
19/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,813.0000	15,648.0000	(1.043)	0	0	0
19/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,248.0000	18,343.0000	0.521	0	0	0
19/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	18,663.0000	18,483.0000	(0.964)	0	0	0
19/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,589.0000	14,669.0000	0.548	0	0	0
19/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,444.0000	19,260.0000	(0.946)	0	0	0
19/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,699.0000	6,741.0000	0.627	0	0	0
19/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,923.0000	28,705.0000	(0.754)	0	0	0
19/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,840.0000	34,608.0000	(0.666)	0	0	0
19/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,072.0000	56,817.0000	(0.447)	0	0	0
19/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,244.0000	4,272.0000	0.660	0	0	0
19/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,511.0000	1,520.0000	0.596	0	0	0
19/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,083.0000	48,832.0000	(0.511)	0	0	0
19/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,735.0000	13,811.0000	0.553	0	0	0
19/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,780.0000	12,634.0000	(1.142)	0	0	0
19/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	893.0000	898.0000	0.560	0	0	0

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19/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,286.0000	23,400.0000	0.490	0	0	0
19/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,446.0000	2,463.0000	0.695	0	0	0
19/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,818.0000	23,617.0000	(0.844)	0	0	0
19/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,491.0000	41,247.0000	(0.588)	0	0	0
19/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,889.0000	9,948.0000	0.597	0	0	0
19/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	10,331.0000	10,202.0000	(1.249)	0	0	0
19/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,835.0000	28,966.0000	0.454	0	0	0
19/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	65,369.0000	65,112.0000	(0.393)	0	0	0
19/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,904.0000	73,644.0000	(0.352)	0	0	0
19/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	505.0000	508.0000	0.594	0	0	0
19/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	20,260.0000	20,073.0000	(0.923)	0	0	0
19/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,913.0000	12,986.0000	0.565	0	0	0
19/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	273.0000	274.0000	0.366	0	0	0
19/07/2006	R157	2006/08/03			Bond Future	8.7150	8.6510	(0.734)	0.0000	0.0000	121
19/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	94,276.0000	89,529.0000	(5.035)	0	0	0
19/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	39,292.0000	43,786.0000	11.437	0	0	0
19/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	26.0000	41.0000	57.692	0	0	0
19/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	74,140.0000	69,393.0000	(6.403)	0	0	100
19/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,332.0000	1,431.0000	(38.636)	0	0	0
19/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	54,419.0000	49,688.0000	(8.694)	0	0	0
19/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
19/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	2,958.0000	3,995.0000	35.057	0	0	0
19/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	18,997.0000	15,287.0000	(19.529)	0	0	0
19/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	521.0000	268.0000	(48.560)	0	0	0
19/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	114,811.0000	110,065.0000	(4.134)	0	0	0
19/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	23,186.0000	27,031.0000	16.583	0	0	0
19/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	21,951.0000	18,006.0000	(17.972)	0	0	0
19/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	35,466.0000	30,926.0000	(12.801)	0	0	0
19/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	2,143.0000	2,945.0000	37.424	0	0	0
19/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	436.0000	643.0000	47.477	0	0	0
19/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	16,263.0000	12,819.0000	(21.177)	0	0	0
19/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	135,755.0000	131,009.0000	(3.496)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,777.0000	5,559.0000	(28.520)	0	0	0
19/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	10,363.0000	12,891.0000	24.394	0	0	0
19/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	3,978.0000	5,280.0000	32.730	0	0	0
19/07/2006	R157	2006/11/02			Bond Future	8.7340	8.7610	0.309	0.0000	0.0000	0
19/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	75,764.0000	77,521.0000	2.319	0	0	158
19/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,924.0000	1,732.0000	(9.979)	0	0	0
19/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	35,026.0000	33,697.0000	(3.794)	0	0	0
19/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,492.0000	4,124.0000	(8.192)	0	0	0
19/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,996.0000	16,616.0000	3.876	0	0	0
19/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	34,744.0000	35,891.0000	3.301	0	0	0
19/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,492.0000	14,638.0000	(5.513)	0	0	0
19/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,998.0000	13,196.0000	(5.729)	0	0	0
19/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	323.0000	280.0000	(13.313)	0	0	0
19/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	59,043.0000	60,625.0000	2.679	0	0	0
19/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	32,553.0000	33,649.0000	3.367	0	0	122
19/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	44,540.0000	45,892.0000	3.035	0	0	0
19/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	30,476.0000	31,520.0000	3.426	0	0	0
19/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	17,086.0000	16,180.0000	(5.303)	0	0	0
19/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	18,768.0000	17,811.0000	(5.099)	0	0	0
19/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	113,867.0000	115,774.0000	1.675	0	0	0
19/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,912.0000	8,315.0000	(6.699)	0	0	0
19/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	24,323.0000	23,217.0000	(4.547)	0	0	0
19/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	94,333.0000	96,187.0000	1.965	0	0	0
19/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,745.0000	4,945.0000	4.215	0	0	0
19/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	832.0000	736.0000	(11.538)	0	0	0
19/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,419.0000	73,669.0000	(2.320)	0	0	0
19/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	23,168.0000	24,011.0000	3.639	0	0	0
19/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	112.0000	95.0000	(15.179)	0	0	0
19/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
19/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	28,501.0000	29,493.0000	3.481	0	0	0
19/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	154,843.0000	156,786.0000	1.255	0	0	0
19/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	134,089.0000	136,021.0000	1.441	0	0	0
19/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,837.0000	11,276.0000	4.051	0	0	0
19/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	61,000.0000	59,351.0000	(2.703)	0	0	0
19/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	7,218.0000	7,518.0000	4.156	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
19/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	47,407.0000	45,897.0000	(3.185)	0	0	0
19/07/2006	R157	2007/02/01			Bond Future	8.7530	8.7790	0.297	0.0000	0.0000	0
19/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,246.0000	44,221.0000	2.255	0	0	0
19/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	81,167.0000	79,681.0000	(1.831)	0	0	0
19/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	17,015.0000	17,450.0000	2.557	0	0	0
19/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,344.0000	4,091.0000	(5.824)	0	0	0
19/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	25,238.0000	24,381.0000	(3.396)	0	0	0
19/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	68,260.0000	66,864.0000	(2.045)	0	0	0
19/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	56,039.0000	54,751.0000	(2.298)	0	0	0
19/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	96,952.0000	98,529.0000	1.627	0	0	0
19/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,523.0000	11,002.0000	(4.521)	0	0	0
19/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	21,631.0000	22,174.0000	2.510	0	0	0
19/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,932.0000	6,567.0000	(5.265)	0	0	0
19/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	13,391.0000	13,738.0000	2.591	0	0	0
19/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	80,363.0000	81,830.0000	1.825	0	0	0
19/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	44,633.0000	43,472.0000	(2.601)	0	0	0
19/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	41,158.0000	42,101.0000	2.291	0	0	0
19/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	66,134.0000	67,445.0000	1.982	0	0	0
19/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	26,735.0000	25,847.0000	(3.321)	0	0	0
19/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	53,757.0000	54,900.0000	2.126	0	0	0
19/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	27,375.0000	28,045.0000	2.447	0	0	0
19/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	114,746.0000	116,410.0000	1.450	0	0	0
19/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,617.0000	16,929.0000	(3.905)	0	0	0
19/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,599.0000	2,432.0000	(6.426)	0	0	0
19/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	28,287.0000	27,368.0000	(3.249)	0	0	0
19/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	39,137.0000	40,049.0000	2.330	0	0	0
19/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	133,539.0000	135,265.0000	1.293	0	0	0
19/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	33,265.0000	32,252.0000	(3.045)	0	0	0
19/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	37,184.0000	38,064.0000	2.367	0	0	0
19/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,482.0000	1,377.0000	(7.085)	0	0	0
19/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	29,893.0000	28,942.0000	(3.181)	0	0	0
19/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	33,477.0000	34,295.0000	2.443	0	0	0
19/07/2006	R186	2006/08/03			Bond Future	8.4400	8.4800	0.474	0.0000	0.0000	61
19/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	5,228.0000	3,842.0000	(26.511)	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
19/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	26,648.0000	29,698.0000	11.446	0	0	0
19/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	104.0000	115.0000	10.577	0	0	0
19/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	631.0000	725.0000	14.897	0	0	0
19/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	10,359.0000	11,896.0000	14.837	0	0	0
19/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	85,171.0000	80,747.0000	(5.194)	0	0	0
19/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	36,685.0000	32,732.0000	(10.776)	0	0	0
19/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	3,828.0000	2,721.0000	(28.918)	0	0	0
19/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	60,478.0000	56,137.0000	(7.178)	0	0	0
19/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	111,985.0000	116,420.0000	3.960	0	0	0
19/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	213,131.0000	217,566.0000	2.081	0	0	0
19/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	178,152.0000	182,588.0000	2.490	0	0	0
19/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	17,003.0000	14,104.0000	(17.050)	0	0	0
19/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	80,739.0000	85,146.0000	5.458	0	0	0
19/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	6,897.0000	5,217.0000	(24.358)	0	0	0
19/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	22,623.0000	25,379.0000	12.182	0	0	0
19/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	51.0000	23.0000	(54.902)	0	0	0
19/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	51,318.0000	55,433.0000	8.019	0	0	0
19/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	802.0000	482.0000	(39.900)	0	0	0
19/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	30,984.0000	34,312.0000	10.741	0	0	0
19/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	144,455.0000	148,891.0000	3.071	0	0	0
19/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,966.0000	3,448.0000	16.251	0	0	0
19/07/2006	R186	2006/11/02			Bond Future	8.4550	8.4950	0.473	0.0000	0.0000	0
19/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	33,351.0000	35,266.0000	5.742	0	0	0
19/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	38,300.0000	35,815.0000	(6.488)	0	0	0
19/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	44,594.0000	46,957.0000	5.299	0	0	0
19/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	89,145.0000	92,724.0000	4.015	0	0	0
19/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	47,812.0000	50,291.0000	5.185	0	0	0
19/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	27,303.0000	25,266.0000	(7.461)	0	0	0
19/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	7,300.0000	6,478.0000	(11.260)	0	0	0
19/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	378.0000	308.0000	(18.519)	0	0	0
19/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	24,862.0000	22,940.0000	(7.731)	0	0	0

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19/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	179,002.0000	183,332.0000	2.419	0	0	0
19/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	22,493.0000	20,688.0000	(8.025)	0	0	0
19/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	115.0000	91.0000	(20.870)	0	0	0
19/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	51,144.0000	53,740.0000	5.076	0	0	0
19/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	213,450.0000	217,826.0000	2.050	0	0	0
19/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	73,124.0000	69,732.0000	(4.639)	0	0	0
19/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	22,766.0000	24,181.0000	6.215	0	0	0
19/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	146,250.0000	150,474.0000	2.888	0	0	0
19/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	66,226.0000	69,286.0000	4.621	0	0	0
19/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	54,639.0000	51,654.0000	(5.463)	0	0	0
19/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	15,261.0000	16,270.0000	6.612	0	0	0
19/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,076.0000	899.0000	(16.450)	0	0	0
19/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	116,062.0000	120,037.0000	3.425	0	0	0
19/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	14,359.0000	13,018.0000	(9.339)	0	0	0
19/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,130.0000	2,705.0000	(13.578)	0	0	0
19/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	249,392.0000	253,785.0000	1.761	0	0	0
19/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	30.0000	23.0000	(23.333)	0	0	0
19/07/2006	R186	2007/02/01			Bond Future	8.4580	8.4960	0.449	0.0000	0.0000	0
19/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	45,179.0000	43,119.0000	(4.560)	0	0	0
19/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	62,695.0000	64,790.0000	3.342	0	0	0
19/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	32,367.0000	33,591.0000	3.782	0	0	0
19/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	56,653.0000	54,315.0000	(4.127)	0	0	0
19/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	89,577.0000	86,646.0000	(3.272)	0	0	0
19/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	181,916.0000	185,697.0000	2.078	0	0	0
19/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	52,062.0000	53,879.0000	3.490	0	0	0
19/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	39,883.0000	37,969.0000	(4.799)	0	0	0
19/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	82,143.0000	84,684.0000	3.093	0	0	0
19/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	68,690.0000	70,931.0000	3.262	0	0	0
19/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	101,932.0000	104,849.0000	2.862	0	0	0
19/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	20,274.0000	19,037.0000	(6.101)	0	0	0
19/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	65,637.0000	67,804.0000	3.301	0	0	0
19/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	214,503.0000	218,429.0000	1.830	0	0	0
19/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,175.0000	3,802.0000	(8.934)	0	0	0
19/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	125,113.0000	128,385.0000	2.615	0	0	0
19/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,322.0000	2,094.0000	(9.819)	0	0	0

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19/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	30,266.0000	28,653.0000	(5.329)	0	0	0
19/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	42,495.0000	40,508.0000	(4.676)	0	0	0
19/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	72,487.0000	69,832.0000	(3.663)	0	0	0
19/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	249,130.0000	253,154.0000	1.615	0	0	0
19/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	12,583.0000	11,700.0000	(7.017)	0	0	0
19/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	41,126.0000	42,625.0000	3.645	0	0	0
19/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,090.0000	6,515.0000	(8.110)	0	0	0
19/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	151,631.0000	155,211.0000	2.361	0	0	0
19/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,216.0000	1,085.0000	(10.773)	0	0	0
19/07/2006	R194	2006/08/03			Bond Future	8.5720	8.5610	(0.128)	0.0000	0.0000	208
19/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,950.0000	1,810.0000	(7.179)	0	0	0
19/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,402.0000	8,239.0000	(1.940)	0	0	0
19/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,792.0000	2,636.0000	(5.587)	0	0	0
19/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	804.0000	712.0000	(11.443)	0	0	0
19/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,015.0000	1,019.0000	0.394	0	0	0
19/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	3,390.0000	3,458.0000	2.006	0	0	0
19/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	1,629.0000	1,650.0000	1.289	0	0	0
19/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,487.0000	19,327.0000	(0.821)	0	0	0
19/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,352.0000	2,203.0000	(6.335)	0	0	0
19/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,992.0000	4,824.0000	(3.365)	0	0	0
19/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	291.0000	284.0000	(2.405)	0	0	0
19/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	15,763.0000	15,603.0000	(1.015)	0	0	0
19/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,303.0000	1,314.0000	0.844	0	0	0
19/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	32.0000	29.0000	(9.375)	0	0	0
19/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,229.0000	23,068.0000	(0.693)	0	0	0
19/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	26,989.0000	26,829.0000	(0.593)	0	0	0
19/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,405.0000	6,528.0000	1.920	0	0	0
19/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	203.0000	166.0000	(18.227)	0	0	0
19/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	12,059.0000	11,898.0000	(1.335)	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
19/07/2006	R194	2006/11/02			Bond Future	8.7270	8.7040	(0.264)	0.0000	0.0000	0
19/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,591.0000	7,372.0000	(2.885)	0	0	0
19/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,481.0000	18,202.0000	(1.510)	0	0	0
19/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,154.0000	3,255.0000	3.202	0	0	0
19/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,547.0000	12,284.0000	(2.096)	0	0	0
19/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,336.0000	5,154.0000	(3.411)	0	0	0
19/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,435.0000	3,542.0000	3.115	0	0	0
19/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,887.0000	2,982.0000	3.291	0	0	0
19/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
19/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,764.0000	24,481.0000	(1.143)	0	0	0
19/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	418.0000	439.0000	5.024	0	0	0
19/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,152.0000	30,868.0000	(0.912)	0	0	0
19/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,000.0000	4,824.0000	(3.520)	0	0	0
19/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	67.0000	70.0000	4.478	0	0	0
19/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	163.0000	172.0000	5.521	0	0	0
19/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,370.0000	34,087.0000	(0.823)	0	0	0
19/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,687.0000	5,499.0000	(3.306)	0	0	0
19/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	902.0000	941.0000	4.324	0	0	0
19/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
19/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,428.0000	15,154.0000	(1.776)	0	0	0
19/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,949.0000	27,666.0000	(1.013)	0	0	0
19/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,694.0000	1,759.0000	3.837	0	0	0
19/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,603.0000	21,321.0000	(1.305)	0	0	0
19/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
19/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,908.0000	9,664.0000	(2.463)	0	0	0
19/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R194	2007/02/01			Bond Future	8.8330	8.7860	(0.532)	0.0000	0.0000	0
19/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,356.0000	6,085.0000	(4.264)	0	0	0
19/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	714.0000	768.0000	7.563	0	0	0
19/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,354.0000	20,898.0000	(2.135)	0	0	0
19/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,776.0000	3,956.0000	4.767	0	0	0
19/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	162.0000	177.0000	9.259	0	0	0
19/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,200.0000	13,783.0000	(2.937)	0	0	0
19/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,520.0000	4,721.0000	4.447	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
19/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,125.0000	11,735.0000	(3.216)	0	0	0
19/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,427.0000	25,961.0000	(1.763)	0	0	0
19/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,886.0000	5,630.0000	(4.349)	0	0	0
19/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,120.0000	6,829.0000	(4.087)	0	0	0
19/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,872.0000	23,410.0000	(1.935)	0	0	0
19/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,054.0000	5,269.0000	4.254	0	0	0
19/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,117.0000	5,854.0000	(4.299)	0	0	0
19/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,189.0000	1,269.0000	6.728	0	0	0
19/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,783.0000	4,991.0000	4.349	0	0	0
19/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,588.0000	8,262.0000	(3.796)	0	0	0
19/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,890.0000	18,443.0000	(2.366)	0	0	0
19/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	276.0000	300.0000	8.696	0	0	0
19/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	452.0000	489.0000	8.186	0	0	0
19/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	26.0000	29.0000	11.538	0	0	0
19/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	92.0000	101.0000	9.783	0	0	0
19/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	50.0000	55.0000	10.000	0	0	0
19/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,011.0000	28,543.0000	(1.613)	0	0	0
19/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,240.0000	9,880.0000	(3.516)	0	0	0
19/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,723.0000	2,868.0000	5.325	0	0	0
19/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,497.0000	16,063.0000	(2.631)	0	0	0
19/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,844.0000	1,955.0000	6.020	0	0	0
19/07/2006	R201	2006/08/03			Bond Future	8.7160	8.7390	0.264	0.0000	0.0000	26
19/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	1,703.0000	1,338.0000	(21.433)	0	0	0
19/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	74,700.0000	76,048.0000	1.805	0	0	0
19/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	58,774.0000	60,121.0000	2.292	0	0	0
19/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	18,327.0000	17,075.0000	(6.831)	0	0	0
19/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	17,460.0000	18,443.0000	5.630	0	0	0
19/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	15,117.0000	16,008.0000	5.894	0	0	0
19/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22.0000	12.0000	(45.455)	0	0	0
19/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	31,101.0000	29,758.0000	(4.318)	0	0	0
19/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	43,169.0000	44,507.0000	3.099	0	0	0
19/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	28,168.0000	29,407.0000	4.399	0	0	0
19/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,849.0000	1,945.0000	5.192	0	0	0
19/07/2006	R201	2006/08/03	7.75	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
19/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	407.0000	412.0000	1.229	0	0	0
19/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	2,346.0000	1,889.0000	(19.480)	0	0	0
19/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	3,150.0000	2,596.0000	(17.587)	0	0	0
19/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	353.0000	244.0000	(30.878)	0	0	0
19/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	12,946.0000	13,740.0000	6.133	0	0	0
19/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	4,129.0000	3,474.0000	(15.863)	0	0	0
19/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	8,184.0000	7,240.0000	(11.535)	0	0	0
19/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	10,962.0000	11,654.0000	6.313	0	0	0
19/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,193.0000	6,596.0000	6.507	0	0	0
19/07/2006	R201	2006/11/02			Bond Future	8.7520	8.7740	0.251	0.0000	0.0000	0
19/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	640.0000	577.0000	(9.844)	0	0	0
19/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	75,782.0000	76,978.0000	1.578	0	0	0
19/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8,834.0000	9,109.0000	3.113	0	0	0
19/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,845.0000	35,860.0000	(2.673)	0	0	0
19/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	36,139.0000	37,008.0000	2.405	0	0	0
19/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	249.0000	221.0000	(11.245)	0	0	0
19/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,251.0000	92,482.0000	1.349	0	0	0
19/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	47,746.0000	48,764.0000	2.132	0	0	0
19/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	107,246.0000	108,494.0000	1.164	0	0	0
19/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,843.0000	6,453.0000	(5.699)	0	0	0
19/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,157.0000	12,566.0000	(4.492)	0	0	0
19/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	87.0000	75.0000	(13.793)	0	0	0
19/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,477.0000	1,351.0000	(8.531)	0	0	0
19/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
19/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,052.0000	62,185.0000	1.856	0	0	0
19/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,842.0000	15,185.0000	(4.147)	0	0	0
19/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,489.0000	27,191.0000	2.650	0	0	0
19/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,815.0000	25,483.0000	2.692	0	0	0
19/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,919.0000	11,362.0000	(4.673)	0	0	0
19/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,451.0000	3,210.0000	(6.983)	0	0	0
19/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	123,649.0000	124,905.0000	1.016	0	0	0
19/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	13,050.0000	13,444.0000	3.019	0	0	0
19/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	27,128.0000	26,262.0000	(3.192)	0	0	0
19/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	21,707.0000	22,309.0000	2.773	0	0	0
19/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,465.0000	13,841.0000	(4.314)	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
19/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	23,221.0000	23,856.0000	2.735	0	0	0
19/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,796.0000	18,074.0000	(3.841)	0	0	0
19/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	18,910.0000	19,448.0000	2.845	0	0	0
19/07/2006	R201	2007/02/01			Bond Future	8.7680	8.7890	0.240	0.0000	0.0000	0
19/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	122,434.0000	123,559.0000	0.919	0	0	0
19/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	801.0000	751.0000	(6.242)	0	0	0
19/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,417.0000	1,336.0000	(5.716)	0	0	0
19/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,718.0000	9,364.0000	(3.643)	0	0	0
19/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,997.0000	108,092.0000	1.023	0	0	0
19/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,027.0000	5,773.0000	(4.214)	0	0	0
19/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	32,803.0000	33,372.0000	1.735	0	0	0
19/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,880.0000	3,699.0000	(4.665)	0	0	0
19/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	65,165.0000	66,086.0000	1.413	0	0	0
19/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,396.0000	2,272.0000	(5.175)	0	0	0
19/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	44,766.0000	43,931.0000	(1.865)	0	0	0
19/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	92,214.0000	93,265.0000	1.140	0	0	0
19/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	53,928.0000	54,749.0000	1.522	0	0	0
19/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	18,240.0000	18,580.0000	1.864	0	0	0
19/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	23,340.0000	22,734.0000	(2.596)	0	0	0
19/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	34,260.0000	34,850.0000	1.722	0	0	0
19/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,219.0000	79,212.0000	1.270	0	0	0
19/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,958.0000	21,373.0000	(2.664)	0	0	0
19/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	35,771.0000	36,381.0000	1.705	0	0	0
19/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,600.0000	14,141.0000	(3.144)	0	0	0
19/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	22,967.0000	23,387.0000	1.829	0	0	0
19/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	44,149.0000	44,865.0000	1.622	0	0	0
19/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,763.0000	24,138.0000	(2.524)	0	0	0
19/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,849.0000	35,094.0000	(2.106)	0	0	0
19/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	31,398.0000	31,947.0000	1.749	0	0	0
19/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	27,733.0000	27,068.0000	(2.398)	0	0	0
19/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	28,741.0000	29,252.0000	1.778	0	0	0
19/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,620.0000	20,055.0000	(2.740)	0	0	0
19/07/2006	R203	2006/08/03			Bond Future	8.6680	8.6970	0.335	0.0000	0.0000	111
19/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,779.0000	2,082.0000	(25.081)	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
19/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	66,224.0000	68,222.0000	3.017	0	0	0
19/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	10,970.0000	12,272.0000	11.869	0	0	0
19/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	47,612.0000	49,608.0000	4.192	0	0	0
19/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	29,587.0000	31,518.0000	6.527	0	0	0
19/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	154.0000	86.0000	(44.156)	0	0	0
19/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	9,204.0000	7,772.0000	(15.558)	0	0	0
19/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
19/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	414.0000	488.0000	17.874	0	0	0
19/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	8,643.0000	9,761.0000	12.935	0	0	0
19/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,934.0000	3,053.0000	(22.395)	0	0	0
19/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,895.0000	1,366.0000	(27.916)	0	0	0
19/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	13,583.0000	15,053.0000	10.822	0	0	0
19/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	22,971.0000	21,046.0000	(8.380)	0	0	0
19/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	3,566.0000	4,133.0000	15.900	0	0	0
19/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	124,841.0000	126,840.0000	1.601	0	0	0
19/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	104,828.0000	106,827.0000	1.907	0	0	0
19/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	85,293.0000	87,292.0000	2.344	0	0	0
19/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R203	2006/11/02			Bond Future	8.6980	8.7260	0.322	0.0000	0.0000	0
19/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	687.0000	591.0000	(13.974)	0	0	0
19/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,926.0000	15,839.0000	(6.422)	0	0	0
19/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,397.0000	8,649.0000	(7.960)	0	0	0
19/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	10,676.0000	9,862.0000	(7.625)	0	0	0
19/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,574.0000	4,129.0000	(9.729)	0	0	0
19/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	22,969.0000	24,121.0000	5.015	0	0	0
19/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	13,403.0000	14,216.0000	6.066	0	0	0
19/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	145,217.0000	147,116.0000	1.308	0	0	0
19/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	18,754.0000	19,771.0000	5.423	0	0	0
19/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,068.0000	11,186.0000	(7.309)	0	0	0
19/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,874.0000	167,773.0000	1.145	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
19/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	16,841.0000	17,789.0000	5.629	0	0	0
19/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	68,020.0000	69,824.0000	2.652	0	0	0
19/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	35,647.0000	37,101.0000	4.079	0	0	0
19/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	20,797.0000	21,882.0000	5.217	0	0	0
19/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	125,055.0000	126,952.0000	1.517	0	0	0
19/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	13,574.0000	12,623.0000	(7.006)	0	0	0
19/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,911.0000	52,584.0000	3.286	0	0	0
19/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	206.0000	173.0000	(16.019)	0	0	0
19/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,921.0000	1,696.0000	(11.713)	0	0	0
19/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	86,322.0000	88,188.0000	2.162	0	0	0
19/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	52.0000	42.0000	(19.231)	0	0	0
19/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	105,401.0000	107,290.0000	1.792	0	0	0
19/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
19/07/2006	R203	2007/02/01			Bond Future	8.7120	8.7380	0.298	0.0000	0.0000	0
19/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,855.0000	15,073.0000	(4.932)	0	0	0
19/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,777.0000	17,906.0000	(4.639)	0	0	0
19/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	234.0000	208.0000	(11.111)	0	0	0
19/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,986.0000	71,513.0000	2.182	0	0	0
19/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,936.0000	23,801.0000	3.771	0	0	0
19/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,291.0000	126,001.0000	1.376	0	0	0
19/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,707.0000	2,497.0000	(7.758)	0	0	0
19/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	31,439.0000	30,265.0000	(3.734)	0	0	0
19/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,015.0000	21,054.0000	(4.365)	0	0	0
19/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	85.0000	75.0000	(11.765)	0	0	0
19/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,429.0000	12,992.0000	4.530	0	0	0
19/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	19,477.0000	20,253.0000	3.984	0	0	0
19/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,208.0000	165,941.0000	1.055	0	0	0
19/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	28.0000	24.0000	(14.286)	0	0	0
19/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	143,968.0000	145,695.0000	1.200	0	0	0
19/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,512.0000	13,774.0000	(5.085)	0	0	0
19/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,807.0000	25,716.0000	3.664	0	0	0
19/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	40,510.0000	41,721.0000	2.989	0	0	0
19/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	28,831.0000	29,830.0000	3.465	0	0	0
19/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,121.0000	4,774.0000	(6.776)	0	0	0
19/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,277.0000	16,450.0000	(4.787)	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
19/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,337.0000	55,727.0000	2.558	0	0	0
19/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	87,079.0000	88,701.0000	1.863	0	0	0
19/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,945.0000	8,418.0000	(5.892)	0	0	0
19/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,313.0000	1,198.0000	(8.759)	0	0	0
19/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	105,270.0000	106,949.0000	1.595	0	0	0
19/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	582.0000	524.0000	(9.966)	0	0	0
19/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,771.0000	27,726.0000	3.567	0	0	0
19/07/2006	R204	2006/08/03			Bond Future	8.6530	8.6820	0.335	0.0000	0.0000	83
19/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	17,919.0000	19,343.0000	7.947	0	0	0
19/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	3,039.0000	2,363.0000	(22.244)	0	0	0
19/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	706.0000	481.0000	(31.870)	0	0	0
19/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	30,557.0000	32,433.0000	6.139	0	0	0
19/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	15,263.0000	16,538.0000	8.354	0	0	0
19/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	4,077.0000	3,252.0000	(20.235)	0	0	0
19/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	5,338.0000	4,359.0000	(18.340)	0	0	0
19/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	12,849.0000	13,970.0000	8.724	0	0	0
19/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	49,062.0000	51,138.0000	4.231	0	0	0
19/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	52.0000	28.0000	(46.154)	0	0	0
19/07/2006	R204	2006/11/02			Bond Future	8.6780	8.7070	0.334	0.0000	0.0000	0
19/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,196.0000	133,247.0000	1.563	0	0	0
19/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	134.0000	113.0000	(15.672)	0	0	0
19/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	71,903.0000	73,745.0000	2.562	0	0	0
19/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	90,583.0000	92,538.0000	2.158	0	0	0
19/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	982.0000	865.0000	(11.914)	0	0	0
19/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,446.0000	112,466.0000	1.829	0	0	0
19/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	18,465.0000	17,449.0000	(5.502)	0	0	0
19/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	385.0000	333.0000	(13.506)	0	0	0
19/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,870.0000	9,186.0000	(6.930)	0	0	0
19/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	24,017.0000	24,965.0000	3.947	0	0	0
19/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	41,175.0000	42,562.0000	3.369	0	0	0
19/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	22,011.0000	20,887.0000	(5.107)	0	0	0
19/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,239.0000	2,009.0000	(10.272)	0	0	0
19/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,151.0000	14,765.0000	4.339	0	0	0
19/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,092.0000	4,662.0000	(8.445)	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
19/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
19/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	36,815.0000	35,358.0000	(3.958)	0	0	0
19/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	174,758.0000	176,828.0000	1.184	0	0	0
19/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	55,329.0000	56,971.0000	2.968	0	0	0
19/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	152,660.0000	154,724.0000	1.352	0	0	0
19/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	41.0000	34.0000	(17.073)	0	0	0
19/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	25,800.0000	26,802.0000	3.884	0	0	0
19/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	20,744.0000	21,589.0000	4.073	0	0	0
19/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	25,877.0000	24,650.0000	(4.742)	0	0	0
19/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	20,197.0000	19,126.0000	(5.303)	0	0	0
19/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	27,684.0000	28,740.0000	3.814	0	0	0
19/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,818.0000	15,857.0000	(5.714)	0	0	0
19/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,671.0000	30,781.0000	3.741	0	0	0
19/07/2006	R204	2007/02/01			Bond Future	8.6880	8.7150	0.311	0.0000	0.0000	0
19/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,100.0000	133,868.0000	1.338	0	0	0
19/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,001.0000	1,863.0000	(6.897)	0	0	0
19/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	94,686.0000	96,281.0000	1.685	0	0	0
19/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,107.0000	19,333.0000	(3.849)	0	0	0
19/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	33,567.0000	32,523.0000	(3.110)	0	0	0
19/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	112,780.0000	114,473.0000	1.501	0	0	0
19/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,389.0000	3,177.0000	(6.256)	0	0	0
19/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,481.0000	5,170.0000	(5.674)	0	0	0
19/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	51,754.0000	52,885.0000	2.185	0	0	0
19/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	26,194.0000	26,849.0000	2.501	0	0	0
19/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	29,883.0000	28,904.0000	(3.276)	0	0	0
19/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,546.0000	12,946.0000	(4.429)	0	0	0
19/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	47,900.0000	46,651.0000	(2.608)	0	0	0
19/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	39,703.0000	40,630.0000	2.335	0	0	0
19/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	63,894.0000	65,199.0000	2.042	0	0	0
19/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	36,257.0000	37,119.0000	2.377	0	0	0
19/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	152,472.0000	154,293.0000	1.194	0	0	0
19/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,483.0000	8,048.0000	(5.128)	0	0	0
19/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	602.0000	552.0000	(8.306)	0	0	0
19/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,012.0000	79,483.0000	1.886	0	0	0
19/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	31,700.0000	30,688.0000	(3.192)	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
19/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,125.0000	1,041.0000	(7.467)	0	0	0
19/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	37,946.0000	38,840.0000	2.356	0	0	0
19/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	173,751.0000	175,607.0000	1.068	0	0	0
19/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	33,076.0000	33,876.0000	2.419	0	0	0
19/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	37,444.0000	36,338.0000	(2.954)	0	0	0
19/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,118.0000	27,172.0000	(3.364)	0	0	0
19/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	41,530.0000	42,490.0000	2.312	0	0	0
19/07/2006	R207	2006/08/03			Bond Future	8.6290	8.6580	0.336	0.0000	0.0000	0
19/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	9,753.0000	10,961.0000	12.386	0	0	0
19/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	3,985.0000	3,087.0000	(22.535)	0	0	0
19/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	10.0000	4.0000	(60.000)	0	0	0
19/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	47,390.0000	49,488.0000	4.427	0	0	0
19/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	5,449.0000	4,355.0000	(20.077)	0	0	0
19/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	7,561.0000	8,572.0000	13.371	0	0	0
19/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	12,266.0000	13,662.0000	11.381	0	0	0
19/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	2,820.0000	2,111.0000	(25.142)	0	0	0
19/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	15,072.0000	16,638.0000	10.390	0	0	0
19/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	28,434.0000	30,423.0000	6.995	0	0	0
19/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	288.0000	172.0000	(40.278)	0	0	0
19/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	1,928.0000	1,389.0000	(27.956)	0	0	0
19/07/2006	R207	2006/11/02			Bond Future	8.6500	8.6790	0.335	0.0000	0.0000	0
19/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	8,188.0000	7,246.0000	(11.505)	0	0	0
19/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,296.0000	17,669.0000	8.425	0	0	0
19/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,498.0000	1,237.0000	(17.423)	0	0	0
19/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,422.0000	4,713.0000	(13.076)	0	0	0
19/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,901.0000	32,722.0000	5.893	0	0	0
19/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	26,672.0000	24,900.0000	(6.644)	0	0	0
19/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	274.0000	213.0000	(22.263)	0	0	0
19/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	152,118.0000	154,199.0000	1.368	0	0	0
19/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	48,727.0000	50,748.0000	4.148	0	0	0
19/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,987.0000	2,297.0000	15.601	0	0	0
19/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
19/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,793.0000	12,932.0000	9.658	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
19/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	88,185.0000	90,266.0000	2.360	0	0	0
19/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,664.0000	7,445.0000	11.720	0	0	0
19/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	68,072.0000	70,145.0000	3.045	0	0	0
19/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	13,814.0000	12,514.0000	(9.411)	0	0	0
19/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	130,203.0000	132,285.0000	1.599	0	0	0
19/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,708.0000	5,885.0000	(12.269)	0	0	0
19/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,937.0000	15,196.0000	9.034	0	0	0
19/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	108,898.0000	110,979.0000	1.911	0	0	0
19/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,867.0000	10,885.0000	10.317	0	0	0
19/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	9,867.0000	8,804.0000	(10.773)	0	0	0
19/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,321.0000	3,721.0000	(13.886)	0	0	0
19/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,860.0000	20,341.0000	7.853	0	0	0
19/07/2006	R207	2007/02/01			Bond Future	8.6580	8.6850	0.312	0.0000	0.0000	0
19/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,513.0000	6,079.0000	(6.664)	0	0	0
19/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,279.0000	12,858.0000	4.715	0	0	0
19/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	40,726.0000	42,005.0000	3.140	0	0	0
19/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,037.0000	10,397.0000	(5.799)	0	0	0
19/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	46.0000	40.0000	(13.043)	0	0	0
19/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,561.0000	3,290.0000	(7.610)	0	0	0
19/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	173,332.0000	175,245.0000	1.104	0	0	0
19/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	36,170.0000	34,830.0000	(3.705)	0	0	0
19/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	151,160.0000	153,063.0000	1.259	0	0	0
19/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,554.0000	19,583.0000	(4.724)	0	0	0
19/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	55,058.0000	56,543.0000	2.697	0	0	0
19/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,694.0000	25,642.0000	3.839	0	0	0
19/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,640.0000	91,404.0000	1.968	0	0	0
19/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,684.0000	27,680.0000	3.733	0	0	0
19/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	71,486.0000	73,134.0000	2.305	0	0	0
19/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	133.0000	117.0000	(12.030)	0	0	0
19/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,793.0000	1,639.0000	(8.589)	0	0	0
19/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,953.0000	18,031.0000	(4.865)	0	0	0
19/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,837.0000	24,722.0000	(4.316)	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
19/07/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	129,728.0000	131,609.0000	1.450	0	0	0
19/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	19,323.0000	20,126.0000	4.156	0	0	0
19/07/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	348.0000	310.0000	(10.920)	0	0	0
19/07/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	827.0000	747.0000	(9.674)	0	0	0
19/07/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	109,153.0000	110,991.0000	1.684	0	0	0
19/07/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	17,434.0000	16,560.0000	(5.013)	0	0	0
19/07/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	22,805.0000	23,704.0000	3.942	0	0	0
19/07/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	28,774.0000	29,819.0000	3.632	0	0	0
19/07/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	22,235.0000	21,216.0000	(4.583)	0	0	0
19/07/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	15,995.0000	15,169.0000	(5.164)	0	0	0
19/07/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	30,965.0000	32,058.0000	3.530	0	0	0

Grand Total:

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