



# Derivatives High/Low Report

High/Low for 25/07/2006

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
25/07/2006	GOVI 2006/08/03			jGovi	233.5060	233.8430	0.144	0.0000	0.0000	576
25/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	35,161.0000	38,467.0000	9.402	0	0	0
25/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	101.0000	37.0000	(63.366)	0	0	0
25/07/2006	GOVI 2006/11/02			jGovi	238.0160	238.3800	0.153	0.0000	0.0000	350
25/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	81,371.0000	84,799.0000	4.213	0	0	0
25/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,211.0000	999.0000	(17.506)	0	0	0
25/07/2006	GOVI 2007/02/01			jGovi	242.9000	243.2870	0.159	0.0000	0.0000	0
25/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	129,674.0000	133,441.0000	2.905	0	0	0
25/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	674.0000	571.0000	(15.282)	0	0	0
25/07/2006	J153 2010/08/31			jSwap	8.7160	8.6840	(0.367)	0.0000	0.0000	0
25/07/2006	J157 2015/09/15			jSwap	8.7900	8.7580	(0.364)	0.0000	0.0000	0
25/07/2006	J186 2026/12/21			jSwap	8.6410	8.5720	(0.799)	0.0000	0.0000	0
25/07/2006	J194 2008/02/28			jSwap	8.2780	8.2700	(0.097)	0.0000	0.0000	0
25/07/2006	J201 2014/12/22			jSwap	8.8740	8.8450	(0.327)	0.0000	0.0000	0
25/07/2006	J203 2017/09/15			jSwap	8.7390	8.7060	(0.378)	0.0000	0.0000	0
25/07/2006	J204 2018/12/21			jSwap	8.7600	8.7180	(0.479)	0.0000	0.0000	0

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25/07/2006	J207	2020/01/15			jSwap	8.7470	8.6980	(0.560)	0.0000	0.0000	0
25/07/2006	JBAR	2005/12/21			jBar	7.6630	7.7000	0.483	0.0000	0.0000	0
25/07/2006	JFRA	2006/08/03			jFra	7.7440	7.7770	0.426	0.0000	0.0000	0
25/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,820.0000	1,901.0000	4.451	0	0	0
25/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/07/2006	JFRA	2006/11/02			jFra	8.2720	8.2700	(0.024)	0.0000	0.0000	0
25/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,149.0000	3,143.0000	(0.191)	0	0	0
25/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	41.0000	41.0000	-	0	0	0
25/07/2006	JFRA	2007/02/01			jFra	8.5390	8.5300	(0.105)	0.0000	0.0000	0
25/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,772.0000	2,752.0000	(0.722)	0	0	0
25/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	236.0000	238.0000	0.847	0	0	0
25/07/2006	JFRA	2007/05/03			jFra	8.8600	8.8260	(0.384)	0.0000	0.0000	0
25/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,578.0000	3,507.0000	(1.984)	0	0	0
25/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	261.0000	272.0000	4.215	0	0	0
25/07/2006	JFRA	2007/08/02			jFra	8.8570	8.8510	(0.068)	0.0000	0.0000	0
25/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	386.0000	387.0000	0.259	0	0	0
25/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,696.0000	3,683.0000	(0.352)	0	0	0
25/07/2006	JFRA	2007/11/01			jFra	9.0010	8.9670	(0.378)	0.0000	0.0000	0
25/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,374.0000	4,300.0000	(1.692)	0	0	0
25/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	439.0000	454.0000	3.417	0	0	0
25/07/2006	JFRA	2008/02/07			jFra	8.9820	8.9610	(0.234)	0.0000	0.0000	0
25/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,584.0000	26,536.0000	(0.181)	0	0	0
25/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,950.0000	22,953.0000	0.013	0	0	0
25/07/2006	JN02	2006/08/03			jNote	8.6450	8.6310	(0.162)	0.0000	0.0000	0
25/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
25/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	25,579.0000	25,323.0000	(1.001)	0	0	0

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25/07/2006	JN02	2006/11/02			jNote	8.8110	8.7830	(0.318)	0.0000	0.0000	0
25/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	30,321.0000	29,857.0000	(1.530)	0	0	0
25/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,775.0000	1,817.0000	2.366	0	0	0
25/07/2006	JN05	2006/08/03			jNote	8.8540	8.8200	(0.384)	0.0000	0.0000	0
25/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	64,447.0000	63,125.0000	(2.051)	0	0	0
25/07/2006	JN05	2006/11/02			jNote	8.9250	8.8880	(0.415)	0.0000	0.0000	0
25/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	67,138.0000	65,718.0000	(2.115)	0	0	0
25/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	33.0000	38.0000	15.152	0	0	0
25/07/2006	JN10	2006/08/03			jNote	8.7650	8.7350	(0.342)	0.0000	0.0000	0
25/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	100,127.0000	98,260.0000	(1.865)	0	0	0
25/07/2006	JN10	2006/11/02			jNote	8.7960	8.7620	(0.387)	0.0000	0.0000	0
25/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	101,914.0000	99,807.0000	(2.067)	0	0	0
25/07/2006	JROD	2006/07/31			jRod	7.0390	7.0390	-	0.0000	0.0000	0
25/07/2006	JROD	2006/08/31			jRod	7.2640	7.2700	0.083	0.0000	0.0000	0
25/07/2006	JROD	2006/09/29			jRod	7.4660	7.4850	0.254	0.0000	0.0000	0
25/07/2006	JROD	2006/10/31			jRod	7.3750	7.3900	0.203	0.0000	0.0000	0
25/07/2006	JROD	2006/11/30			jRod	7.6180	7.6330	0.197	0.0000	0.0000	0
25/07/2006	JROD	2006/12/29			jRod	7.8250	7.8360	0.141	0.0000	0.0000	0
25/07/2006	JROD	2007/01/31			jRod	7.7000	7.7030	0.039	0.0000	0.0000	0

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25/07/2006	JROD	2007/02/28			jRod	7.9030	7.9030	-	0.0000	0.0000	0
25/07/2006	R153	2006/08/03			Bond Future	8.3650	8.3380	(0.323)	0.0000	0.0000	944
25/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,676.0000	1,846.0000	10.143	0	0	0
25/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	2,142.0000	1,645.0000	(23.203)	0	0	0
25/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	5,294.0000	5,799.0000	9.539	0	0	0
25/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,957.0000	5,123.0000	(14.000)	0	0	0
25/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	14,425.0000	15,330.0000	6.274	0	0	0
25/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	32,698.0000	31,695.0000	(3.067)	0	0	100
25/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
25/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	161.0000	168.0000	4.348	0	0	0
25/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	13,818.0000	12,822.0000	(7.208)	0	0	0
25/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	42,366.0000	41,363.0000	(2.367)	0	0	0
25/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	1,125.0000	801.0000	(28.800)	0	0	0
25/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	23,132.0000	22,129.0000	(4.336)	0	0	0
25/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	238.0000	140.0000	(41.176)	0	0	0
25/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	7,970.0000	8,648.0000	8.507	0	0	0
25/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,570.0000	1,162.0000	(25.987)	0	0	0
25/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	6,569.0000	7,165.0000	9.073	0	0	0
25/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	52,134.0000	51,130.0000	(1.926)	0	0	0
25/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	21.0000	9.0000	(57.143)	0	0	0
25/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	23,301.0000	24,293.0000	4.257	0	0	0
25/07/2006	R153	2006/11/02			Bond Future	8.4030	8.3610	(0.500)	0.0000	0.0000	0
25/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	8,198.0000	8,787.0000	7.185	0	0	0
25/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,169.0000	9,437.0000	(7.198)	0	0	0
25/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	11,812.0000	12,551.0000	6.256	0	0	0
25/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	13,569.0000	12,686.0000	(6.507)	0	0	102
25/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	25,479.0000	24,248.0000	(4.831)	0	0	0
25/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,334.0000	2,574.0000	10.283	0	0	0
25/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	18,474.0000	19,419.0000	5.115	0	0	0
25/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	403.0000	458.0000	13.648	0	0	0
25/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,749.0000	8,089.0000	(7.544)	0	0	0

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25/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,684.0000	5,087.0000	8.604	0	0	0
25/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	50,614.0000	49,165.0000	(2.863)	0	0	0
25/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	41,671.0000	40,255.0000	(3.398)	0	0	0
25/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	18,899.0000	17,830.0000	(5.656)	0	0	0
25/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	151.0000	173.0000	14.570	0	0	0
25/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	13,879.0000	14,690.0000	5.843	0	0	0
25/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,411.0000	5,884.0000	(8.220)	0	0	0
25/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,435.0000	8,739.0000	(7.377)	0	0	0
25/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	960.0000	1,079.0000	12.396	0	0	0
25/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	12,823.0000	13,599.0000	6.052	0	0	0
25/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	33,123.0000	31,771.0000	(4.082)	0	0	0
25/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	24,907.0000	25,993.0000	4.360	0	0	0
25/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,252.0000	3,867.0000	(9.055)	0	0	0
25/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	31,951.0000	33,149.0000	3.749	0	0	0
25/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	69,138.0000	67,670.0000	(2.123)	0	0	0
25/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,788.0000	2,514.0000	(9.828)	0	0	0
25/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	15.0000	17.0000	13.333	0	0	0
25/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	59,798.0000	58,335.0000	(2.447)	0	0	0
25/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	50.0000	58.0000	16.000	0	0	0
25/07/2006	R153	2007/02/01			Bond Future	8.4150	8.3670	(0.570)	0.0000	0.0000	0
25/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,900.0000	11,253.0000	(5.437)	0	0	0
25/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	16,713.0000	17,500.0000	4.709	0	0	0
25/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,565.0000	14,775.0000	(5.075)	0	0	0
25/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,831.0000	23,761.0000	4.073	0	0	0
25/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,571.0000	17,678.0000	(4.809)	0	0	0
25/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	13,138.0000	13,822.0000	5.206	0	0	0
25/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,727.0000	4,021.0000	7.888	0	0	0
25/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,978.0000	21,951.0000	(4.469)	0	0	0
25/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	34,277.0000	32,993.0000	(3.746)	0	0	0
25/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,128.0000	6,545.0000	6.805	0	0	0
25/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,228.0000	27,068.0000	(4.109)	0	0	0
25/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,460.0000	8,919.0000	(5.719)	0	0	0
25/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,462.0000	29,497.0000	3.636	0	0	0
25/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	9,249.0000	9,799.0000	5.947	0	0	0
25/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	17,670.0000	18,482.0000	4.595	0	0	0

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25/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,884.0000	14,119.0000	(5.140)	0	0	0
25/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	18,657.0000	19,494.0000	4.486	0	0	0
25/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,236.0000	13,496.0000	(5.198)	0	0	0
25/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	41,454.0000	40,080.0000	(3.315)	0	0	0
25/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,377.0000	2,581.0000	8.582	0	0	0
25/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,452.0000	1,587.0000	9.298	0	0	0
25/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	49,135.0000	47,692.0000	(2.937)	0	0	0
25/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	57,217.0000	55,724.0000	(2.609)	0	0	0
25/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	65,608.0000	64,081.0000	(2.327)	0	0	0
25/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,534.0000	35,660.0000	3.261	0	0	0
25/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	848.0000	933.0000	10.024	0	0	0
25/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	473.0000	523.0000	10.571	0	0	0
25/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,535.0000	7,084.0000	(5.985)	0	0	0
25/07/2006	R157	2006/08/03			Bond Future	8.5280	8.5030	(0.293)	0.0000	0.0000	118
25/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
25/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	850.0000	896.0000	5.412	0	0	0
25/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	18,257.0000	19,616.0000	7.444	0	0	0
25/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	100,876.0000	98,998.0000	(1.862)	0	0	0
25/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	21,944.0000	20,112.0000	(8.349)	0	0	0
25/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,736.0000	1,217.0000	(29.896)	0	0	0
25/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	40,493.0000	38,612.0000	(4.645)	0	0	0
25/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	60,204.0000	58,326.0000	(3.119)	0	0	100
25/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	4,354.0000	4,743.0000	8.934	0	0	0
25/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	10,227.0000	8,737.0000	(14.569)	0	0	0
25/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	80,340.0000	78,462.0000	(2.338)	0	0	0
25/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	5,938.0000	6,476.0000	9.060	0	0	0
25/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	210.0000	114.0000	(45.714)	0	0	0
25/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	34,999.0000	36,781.0000	5.092	0	0	0
25/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	52,722.0000	54,591.0000	3.545	0	0	0
25/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,042.0000	6,701.0000	(16.675)	0	0	0
25/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	121,820.0000	119,942.0000	(1.542)	0	0	0
25/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	7,840.0000	8,543.0000	8.967	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
25/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	6,190.0000	5,015.0000	(18.982)	0	0	0
25/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	15.0000	6.0000	(60.000)	0	0	0
25/07/2006	R157	2006/11/02			Bond Future	8.5560	8.5280	(0.327)	0.0000	0.0000	0
25/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,188.0000	20,127.0000	(5.008)	0	0	0
25/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	24,405.0000	25,398.0000	4.069	0	0	0
25/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	81,888.0000	79,936.0000	(2.384)	0	0	0
25/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	536.0000	579.0000	8.022	0	0	0
25/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	101,130.0000	99,120.0000	(1.988)	0	0	0
25/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,740.0000	58,303.0000	2.755	0	0	0
25/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	86,534.0000	88,351.0000	2.100	0	0	0
25/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	48,155.0000	46,491.0000	(3.456)	0	0	0
25/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	141,918.0000	139,870.0000	(1.443)	0	0	0
25/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,337.0000	1,438.0000	7.554	0	0	0
25/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	60.0000	65.0000	8.333	0	0	0
25/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,220.0000	6,729.0000	(6.801)	0	0	0
25/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,806.0000	15,897.0000	(5.409)	0	0	0
25/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	71,345.0000	73,053.0000	2.394	0	0	0
25/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,555.0000	6,944.0000	5.934	0	0	0
25/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,912.0000	32,057.0000	3.704	0	0	0
25/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	63,871.0000	62,024.0000	(2.892)	0	0	158
25/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,612.0000	4,268.0000	(7.459)	0	0	0
25/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	121,217.0000	119,181.0000	(1.680)	0	0	0
25/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,982.0000	3,188.0000	6.908	0	0	0
25/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	191.0000	207.0000	8.377	0	0	0
25/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,594.0000	23,429.0000	(4.737)	0	0	122
25/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,335.0000	12,961.0000	5.075	0	0	0
25/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,910.0000	2,674.0000	(8.110)	0	0	0
25/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	43,097.0000	44,471.0000	3.188	0	0	0
25/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	22,401.0000	23,341.0000	4.196	0	0	0
25/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	35,012.0000	33,584.0000	(4.079)	0	0	0
25/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,116.0000	10,437.0000	(6.108)	0	0	0
25/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,484.0000	21,371.0000	4.330	0	0	0
25/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,463.0000	25,244.0000	(4.606)	0	0	0
25/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,841.0000	21,728.0000	(4.873)	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
25/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,667.0000	19,502.0000	4.473	0	0	0
25/07/2006	R157	2007/02/01			Bond Future	8.5700	8.5390	(0.362)	0.0000	0.0000	0
25/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,089.0000	2,213.0000	5.936	0	0	0
25/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,188.0000	9,629.0000	4.800	0	0	0
25/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	121,154.0000	119,060.0000	(1.728)	0	0	0
25/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	17,058.0000	16,349.0000	(4.156)	0	0	0
25/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,459.0000	65,968.0000	2.341	0	0	0
25/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	34,164.0000	35,249.0000	3.176	0	0	0
25/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,627.0000	67,850.0000	(2.552)	0	0	0
25/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,289.0000	29,194.0000	(3.615)	0	0	0
25/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,591.0000	3,791.0000	5.569	0	0	0
25/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	91,046.0000	92,791.0000	1.917	0	0	0
25/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	56,387.0000	54,791.0000	(2.830)	0	0	0
25/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	35,990.0000	37,113.0000	3.120	0	0	0
25/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	102,746.0000	100,727.0000	(1.965)	0	0	0
25/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	52,153.0000	53,514.0000	2.610	0	0	0
25/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,879.0000	6,184.0000	5.188	0	0	0
25/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,022.0000	30,888.0000	(3.541)	0	0	0
25/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,902.0000	21,045.0000	(3.913)	0	0	0
25/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	85,495.0000	83,581.0000	(2.239)	0	0	0
25/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	35,691.0000	34,481.0000	(3.390)	0	0	0
25/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,768.0000	15,390.0000	4.212	0	0	0
25/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,944.0000	22,759.0000	3.714	0	0	0
25/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,675.0000	31,683.0000	3.286	0	0	0
25/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	45,091.0000	43,688.0000	(3.111)	0	0	0
25/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,278.0000	9,805.0000	(4.602)	0	0	0
25/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,023.0000	26,004.0000	(3.771)	0	0	0
25/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	39,804.0000	41,003.0000	3.012	0	0	0
25/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,468.0000	79,105.0000	2.113	0	0	0
25/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,230.0000	12,649.0000	(4.392)	0	0	0
25/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	32,392.0000	33,439.0000	3.232	0	0	0
25/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	33,823.0000	32,651.0000	(3.465)	0	0	0
25/07/2006	R186	2006/08/03			Bond Future	8.2980	8.2630	(0.422)	0.0000	0.0000	60
25/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	35,610.0000	31,793.0000	(10.719)	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
25/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	96,031.0000	92,049.0000	(4.147)	0	0	0
25/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	10,704.0000	12,307.0000	14.976	0	0	0
25/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	8,058.0000	9,316.0000	15.612	0	0	0
25/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	13,525.0000	10,801.0000	(20.140)	0	0	0
25/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	10,477.0000	8,098.0000	(22.707)	0	0	0
25/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	38.0000	40.0000	5.263	0	0	0
25/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	64,772.0000	60,792.0000	(6.145)	0	0	0
25/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,047.0000	1,213.0000	15.855	0	0	0
25/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,975.0000	1,944.0000	(34.655)	0	0	0
25/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	25,572.0000	28,524.0000	11.544	0	0	0
25/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	75,829.0000	79,793.0000	5.228	0	0	0
25/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	28.0000	10.0000	(64.286)	0	0	0
25/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	101,022.0000	105,004.0000	3.942	0	0	0
25/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	50,047.0000	53,840.0000	7.579	0	0	0
25/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	5,833.0000	6,778.0000	16.201	0	0	0
25/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	17,035.0000	13,997.0000	(17.834)	0	0	0
25/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	374.0000	185.0000	(50.535)	0	0	0
25/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	162,199.0000	158,217.0000	(2.455)	0	0	0
25/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	197,177.0000	193,195.0000	(2.020)	0	0	0
25/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	128,502.0000	124,519.0000	(3.100)	0	0	0
25/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R186	2006/11/02			Bond Future	8.3090	8.2720	(0.445)	0.0000	0.0000	0
25/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	18,637.0000	19,974.0000	7.174	0	0	0
25/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,228.0000	51,386.0000	(5.241)	0	0	0
25/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	37,816.0000	35,524.0000	(6.061)	0	0	0
25/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	31,141.0000	33,029.0000	6.063	0	0	0
25/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	130,489.0000	126,497.0000	(3.059)	0	0	0
25/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,678.0000	15,378.0000	(7.795)	0	0	0
25/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	64,827.0000	67,707.0000	4.443	0	0	0
25/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	75,420.0000	72,076.0000	(4.434)	0	0	0
25/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	177.0000	202.0000	14.124	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
25/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	84,897.0000	88,149.0000	3.831	0	0	0
25/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,008.0000	32,825.0000	(6.236)	0	0	0
25/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,758.0000	9,831.0000	(8.617)	0	0	0
25/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	9,851.0000	10,685.0000	8.466	0	0	0
25/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	33,993.0000	35,989.0000	5.872	0	0	0
25/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,591.0000	1,779.0000	11.816	0	0	0
25/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	233,132.0000	228,960.0000	(1.790)	0	0	0
25/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	46.0000	53.0000	15.217	0	0	0
25/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	25,390.0000	23,628.0000	(6.940)	0	0	0
25/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	40,738.0000	38,336.0000	(5.896)	0	0	0
25/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	46,615.0000	49,032.0000	5.185	0	0	0
25/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	28,363.0000	30,141.0000	6.269	0	0	0
25/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	197,235.0000	193,081.0000	(2.106)	0	0	0
25/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	101,066.0000	97,329.0000	(3.698)	0	0	0
25/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	572.0000	646.0000	12.937	0	0	0
25/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	4,411.0000	4,852.0000	9.998	0	0	0
25/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	162,919.0000	158,814.0000	(2.520)	0	0	0
25/07/2006	R186	2007/02/01			Bond Future	8.3080	8.2690	(0.469)	0.0000	0.0000	0
25/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	52,579.0000	54,742.0000	4.114	0	0	0
25/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,476.0000	51,259.0000	(4.146)	0	0	0
25/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,631.0000	16,585.0000	6.103	0	0	0
25/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	43,923.0000	41,992.0000	(4.396)	0	0	0
25/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,139.0000	53,849.0000	(4.079)	0	0	0
25/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,600.0000	25,921.0000	5.370	0	0	0
25/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,979.0000	37,686.0000	4.744	0	0	0
25/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	49,618.0000	51,707.0000	4.210	0	0	0
25/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	26,606.0000	25,281.0000	(4.980)	0	0	0
25/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	111,542.0000	108,116.0000	(3.071)	0	0	0
25/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,051.0000	9,682.0000	6.972	0	0	0
25/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	166,536.0000	162,564.0000	(2.385)	0	0	0
25/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	100,436.0000	103,490.0000	3.041	0	0	0
25/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	71,235.0000	68,563.0000	(3.751)	0	0	0
25/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,415.0000	5,823.0000	7.535	0	0	0
25/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	198,618.0000	194,487.0000	(2.080)	0	0	0
25/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,624.0000	1,766.0000	8.744	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
25/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,638.0000	86,579.0000	(3.413)	0	0	0
25/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	65,134.0000	67,582.0000	3.758	0	0	0
25/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,242.0000	32,634.0000	(4.696)	0	0	0
25/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,223.0000	84,995.0000	3.371	0	0	0
25/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	232,919.0000	228,681.0000	(1.820)	0	0	0
25/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	58,912.0000	56,547.0000	(4.014)	0	0	0
25/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	46,725.0000	48,739.0000	4.310	0	0	0
25/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,058.0000	3,306.0000	8.110	0	0	0
25/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	136,972.0000	133,224.0000	(2.736)	0	0	0
25/07/2006	R194	2006/08/03			Bond Future	8.3250	8.2830	(0.505)	0.0000	0.0000	208
25/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	669.0000	447.0000	(33.184)	0	0	0
25/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3,039.0000	3,478.0000	14.446	0	0	0
25/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	869.0000	1,052.0000	21.059	0	0	0
25/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
25/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	485.0000	309.0000	(36.289)	0	0	0
25/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,967.0000	1,535.0000	(21.962)	0	0	0
25/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	2,495.0000	2,887.0000	15.711	0	0	0
25/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	8,458.0000	7,844.0000	(7.259)	0	0	0
25/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	6,251.0000	6,832.0000	9.295	0	0	0
25/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	19,626.0000	19,011.0000	(3.134)	0	0	0
25/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	62.0000	29.0000	(53.226)	0	0	0
25/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	4,871.0000	4,281.0000	(12.113)	0	0	0
25/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	104.0000	128.0000	23.077	0	0	0
25/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	3,622.0000	4,102.0000	13.252	0	0	0
25/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	339.0000	205.0000	(39.528)	0	0	0
25/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	12,160.0000	11,546.0000	(5.049)	0	0	0
25/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	9,810.0000	10,421.0000	6.228	0	0	0
25/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	15,884.0000	15,269.0000	(3.872)	0	0	0
25/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
25/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	23,386.0000	22,772.0000	(2.626)	0	0	0
25/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/07/2006	R194	2006/11/02			Bond Future	8.4260	8.3670	(0.700)	0.0000	0.0000	0
25/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	67.0000	81.0000	20.896	0	0	0
25/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,047.0000	4,610.0000	(8.659)	0	0	0
25/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	24,239.0000	23,511.0000	(3.003)	0	0	0
25/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,501.0000	4,885.0000	8.531	0	0	0
25/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	859.0000	984.0000	14.552	0	0	0
25/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	21,064.0000	20,339.0000	(3.442)	0	0	0
25/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
25/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	17,930.0000	17,214.0000	(3.993)	0	0	0
25/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	9,272.0000	8,667.0000	(6.525)	0	0	0
25/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	4,856.0000	5,257.0000	8.258	0	0	0
25/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	24.0000	29.0000	20.833	0	0	0
25/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,586.0000	3,239.0000	(9.677)	0	0	0
25/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	5,225.0000	5,643.0000	8.000	0	0	0
25/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,866.0000	3,159.0000	10.223	0	0	0
25/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,960.0000	6,433.0000	(7.572)	0	0	0
25/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	27,438.0000	26,708.0000	(2.661)	0	0	0
25/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,075.0000	2,763.0000	(10.146)	0	0	0
25/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	14,867.0000	14,169.0000	(4.695)	0	0	0
25/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	30,655.0000	29,925.0000	(2.381)	0	0	0
25/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,928.0000	11,263.0000	(5.575)	0	0	0
25/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,323.0000	2,994.0000	(9.901)	0	0	0
25/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
25/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,669.0000	1,873.0000	12.223	0	0	0
25/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	378.0000	444.0000	17.460	0	0	0
25/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	167.0000	200.0000	19.760	0	0	0
25/07/2006	R194	2007/02/01			Bond Future	8.4680	8.3880	(0.945)	0.0000	0.0000	0
25/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,087.0000	3,749.0000	(8.270)	0	0	0
25/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,962.0000	2,179.0000	11.060	0	0	0
25/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	108.0000	128.0000	18.519	0	0	0
25/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,232.0000	8,643.0000	(6.380)	0	0	0
25/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,378.0000	24,583.0000	(3.133)	0	0	0
25/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,850.0000	17,096.0000	(4.224)	0	0	0
25/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,265.0000	3,915.0000	(8.206)	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
25/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	528.0000	607.0000	14.962	0	0	0
25/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	59.0000	70.0000	18.644	0	0	0
25/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,921.0000	7,389.0000	6.762	0	0	0
25/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	6,597.0000	7,054.0000	6.927	0	0	0
25/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,608.0000	7,083.0000	(6.901)	0	0	0
25/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,305.0000	19,532.0000	(3.807)	0	0	0
25/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,237.0000	5,777.0000	(7.375)	0	0	0
25/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	191.0000	224.0000	17.277	0	0	0
25/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,820.0000	22,033.0000	(3.449)	0	0	0
25/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	324.0000	376.0000	16.049	0	0	0
25/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,038.0000	4,384.0000	8.569	0	0	0
25/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,075.0000	10,428.0000	(5.842)	0	0	0
25/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,476.0000	14,748.0000	(4.704)	0	0	0
25/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,255.0000	1,414.0000	12.669	0	0	0
25/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,878.0000	3,160.0000	9.798	0	0	0
25/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,280.0000	6,725.0000	7.086	0	0	0
25/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	829.0000	943.0000	13.752	0	0	0
25/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,450.0000	4,089.0000	(8.112)	0	0	0
25/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,208.0000	12,516.0000	(5.239)	0	0	0
25/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,049.0000	4,652.0000	(7.863)	0	0	0
25/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,371.0000	5,781.0000	7.634	0	0	0
25/07/2006	R201	2006/08/03			Bond Future	8.5410	8.5160	(0.293)	0.0000	0.0000	26
25/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
25/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	64,369.0000	62,882.0000	(2.310)	0	0	0
25/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	41,038.0000	42,517.0000	3.604	0	0	0
25/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	3,193.0000	3,472.0000	8.738	0	0	0
25/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,821.0000	5,727.0000	(16.039)	0	0	0
25/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	7,503.0000	8,159.0000	8.743	0	0	0
25/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	8,619.0000	7,411.0000	(14.016)	0	0	0
25/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	5,819.0000	6,339.0000	8.936	0	0	0
25/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	13,843.0000	14,888.0000	7.549	0	0	0
25/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	4,005.0000	3,174.0000	(20.749)	0	0	0
25/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	4,381.0000	4,773.0000	8.948	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
25/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,521.0000	1,079.0000	(29.060)	0	0	0
25/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	26,997.0000	28,400.0000	5.197	0	0	0
25/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	189.0000	104.0000	(44.974)	0	0	0
25/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	5,285.0000	4,318.0000	(18.297)	0	0	0
25/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	18,093.0000	16,636.0000	(8.053)	0	0	0
25/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	48,443.0000	46,956.0000	(3.070)	0	0	0
25/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	609.0000	639.0000	4.926	0	0	0
25/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
25/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	32,841.0000	31,352.0000	(4.534)	0	0	0
25/07/2006	R201	2006/11/02			Bond Future	8.5690	8.5410	(0.327)	0.0000	0.0000	0
25/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	96,757.0000	95,142.0000	(1.669)	0	0	0
25/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	151.0000	164.0000	8.609	0	0	0
25/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	421.0000	454.0000	7.838	0	0	0
25/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,843.0000	5,448.0000	(6.760)	0	0	0
25/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	80,868.0000	79,275.0000	(1.970)	0	0	0
25/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	48.0000	52.0000	8.333	0	0	0
25/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	113,117.0000	111,493.0000	(1.436)	0	0	0
25/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	44,407.0000	45,640.0000	2.777	0	0	0
25/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,044.0000	1,122.0000	7.471	0	0	0
25/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,660.0000	12,928.0000	(5.359)	0	0	0
25/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,631.0000	21,447.0000	3.955	0	0	0
25/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,017.0000	8,470.0000	(6.066)	0	0	0
25/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,321.0000	2,481.0000	6.894	0	0	0
25/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	17,195.0000	16,344.0000	(4.949)	0	0	0
25/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	51,343.0000	49,875.0000	(2.859)	0	0	0
25/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,942.0000	15,131.0000	(5.087)	0	0	0
25/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,922.0000	16,615.0000	4.352	0	0	0
25/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	24,099.0000	24,995.0000	3.718	0	0	0
25/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,527.0000	17,634.0000	(4.820)	0	0	0
25/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	33,648.0000	34,728.0000	3.210	0	0	0
25/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,423.0000	18,157.0000	4.213	0	0	0
25/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,098.0000	5,400.0000	5.924	0	0	0
25/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,993.0000	19,769.0000	4.086	0	0	0
25/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	65,633.0000	64,083.0000	(2.362)	0	0	0
25/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,938.0000	19,004.0000	(4.685)	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
25/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,839.0000	37,514.0000	(3.412)	0	0	0
25/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,321.0000	27,180.0000	(4.029)	0	0	0
25/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,580.0000	10,066.0000	5.073	0	0	0
25/07/2006	R201	2007/02/01			Bond Future	8.5800	8.5490	(0.361)	0.0000	0.0000	0
25/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	28,105.0000	28,958.0000	3.035	0	0	0
25/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,434.0000	13,857.0000	(3.998)	0	0	0
25/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	51,557.0000	52,741.0000	2.296	0	0	0
25/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	112,175.0000	110,481.0000	(1.510)	0	0	0
25/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,282.0000	3,454.0000	5.241	0	0	0
25/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,139.0000	1,206.0000	5.882	0	0	0
25/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	82,502.0000	80,913.0000	(1.926)	0	0	0
25/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,416.0000	22,592.0000	(3.519)	0	0	0
25/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	18,147.0000	18,794.0000	3.565	0	0	0
25/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,593.0000	28,627.0000	(3.264)	0	0	0
25/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	25,040.0000	25,835.0000	3.175	0	0	0
25/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,439.0000	17,745.0000	(3.764)	0	0	0
25/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	41,918.0000	42,985.0000	2.545	0	0	0
25/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	33,005.0000	33,942.0000	2.839	0	0	0
25/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,737.0000	24,857.0000	(3.419)	0	0	0
25/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	29,699.0000	30,581.0000	2.970	0	0	0
25/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	26,552.0000	27,376.0000	3.103	0	0	0
25/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,971.0000	26,063.0000	(3.367)	0	0	0
25/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	96,961.0000	95,310.0000	(1.703)	0	0	0
25/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,098.0000	35,984.0000	(3.003)	0	0	0
25/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,978.0000	2,088.0000	5.561	0	0	0
25/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,212.0000	5,468.0000	4.912	0	0	0
25/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	46,024.0000	44,763.0000	(2.740)	0	0	0
25/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,256.0000	27,319.0000	(3.316)	0	0	0
25/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	68,954.0000	67,448.0000	(2.184)	0	0	0
25/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	56,481.0000	55,082.0000	(2.477)	0	0	0
25/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,411.0000	12,911.0000	4.029	0	0	0
25/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,941.0000	8,303.0000	4.559	0	0	0
25/07/2006	R203	2006/08/03			Bond Future	8.5050	8.4740	(0.364)	0.0000	0.0000	111
25/07/2006	R203	2006/08/03	7.25	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
25/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	17,386.0000	19,360.0000	11.354	0	0	0
25/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	410.0000	208.0000	(49.268)	0	0	0
25/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	93,490.0000	91,313.0000	(2.329)	0	0	0
25/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	54,885.0000	52,709.0000	(3.965)	0	0	0
25/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	73,955.0000	71,778.0000	(2.944)	0	0	0
25/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	2,168.0000	1,423.0000	(34.363)	0	0	0
25/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	4,611.0000	5,514.0000	19.584	0	0	0
25/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	358.0000	435.0000	21.508	0	0	0
25/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,961.0000	3,689.0000	(25.640)	0	0	0
25/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	18,453.0000	16,354.0000	(11.375)	0	0	0
25/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	8,798.0000	10,229.0000	16.265	0	0	0
25/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	6,514.0000	7,686.0000	17.992	0	0	0
25/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
25/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	36,275.0000	34,099.0000	(5.999)	0	0	0
25/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	3,366.0000	2,362.0000	(29.828)	0	0	0
25/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	33,902.0000	36,073.0000	6.404	0	0	0
25/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
25/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	113,503.0000	111,327.0000	(1.917)	0	0	0
25/07/2006	R203	2006/11/02			Bond Future	8.5280	8.4950	(0.387)	0.0000	0.0000	0
25/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	12,489.0000	11,441.0000	(8.391)	0	0	0
25/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	15,872.0000	14,655.0000	(7.668)	0	0	0
25/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	105.0000	122.0000	16.190	0	0	0
25/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,263.0000	3,613.0000	10.726	0	0	0
25/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	15,629.0000	16,778.0000	7.352	0	0	0
25/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	17,440.0000	18,673.0000	7.070	0	0	0
25/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	93,817.0000	91,553.0000	(2.413)	0	0	0
25/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,997.0000	10,033.0000	(8.766)	0	0	0
25/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	14,113.0000	12,981.0000	(8.021)	0	0	0
25/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	40,615.0000	38,685.0000	(4.752)	0	0	0
25/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	26,691.0000	25,074.0000	(6.058)	0	0	0
25/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	19,368.0000	20,684.0000	6.795	0	0	0
25/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,937.0000	15,001.0000	7.634	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
25/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	399.0000	454.0000	13.784	0	0	0
25/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	74,877.0000	72,652.0000	(2.972)	0	0	0
25/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	7,256.0000	7,919.0000	9.137	0	0	0
25/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	56,942.0000	54,816.0000	(3.734)	0	0	0
25/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,559.0000	25,037.0000	6.274	0	0	0
25/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,246.0000	1,401.0000	12.440	0	0	0
25/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,398.0000	7,596.0000	(9.550)	0	0	0
25/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	113,430.0000	111,153.0000	(2.007)	0	0	0
25/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	23.0000	27.0000	17.391	0	0	0
25/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	154,237.0000	151,956.0000	(1.479)	0	0	0
25/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
25/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	133,582.0000	131,302.0000	(1.707)	0	0	0
25/07/2006	R203	2007/02/01			Bond Future	8.5370	8.5020	(0.410)	0.0000	0.0000	0
25/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,088.0000	4,436.0000	8.513	0	0	0
25/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	21,107.0000	22,307.0000	5.685	0	0	0
25/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,567.0000	57,533.0000	(3.415)	0	0	0
25/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	20,224.0000	19,041.0000	(5.849)	0	0	0
25/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	44,841.0000	43,020.0000	(4.061)	0	0	0
25/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	24,639.0000	25,963.0000	5.374	0	0	0
25/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,981.0000	20,736.0000	(5.664)	0	0	0
25/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	22,833.0000	24,095.0000	5.527	0	0	0
25/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	28,485.0000	29,931.0000	5.076	0	0	0
25/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,462.0000	13,294.0000	6.676	0	0	0
25/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	93,843.0000	91,560.0000	(2.433)	0	0	0
25/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	18,564.0000	17,443.0000	(6.039)	0	0	0
25/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	39,362.0000	41,090.0000	4.390	0	0	0
25/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,149.0000	13,212.0000	(6.622)	0	0	0
25/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	32,228.0000	30,678.0000	(4.809)	0	0	0
25/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	19,462.0000	20,600.0000	5.847	0	0	0
25/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,067.0000	2,263.0000	9.482	0	0	0
25/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	76,034.0000	73,847.0000	(2.876)	0	0	0
25/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,424.0000	7,986.0000	7.570	0	0	0
25/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,553.0000	7,897.0000	(7.670)	0	0	0
25/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	954.0000	1,054.0000	10.482	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
25/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	400.0000	446.0000	11.500	0	0	0
25/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	112,657.0000	110,320.0000	(2.074)	0	0	0
25/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	132,235.0000	129,872.0000	(1.787)	0	0	0
25/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16,998.0000	15,940.0000	(6.224)	0	0	0
25/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	152,433.0000	150,057.0000	(1.559)	0	0	0
25/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	152.0000	171.0000	12.500	0	0	0
25/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	52.0000	59.0000	13.462	0	0	0
25/07/2006	R204	2006/08/03			Bond Future	8.4900	8.4640	(0.306)	0.0000	0.0000	83
25/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	19,102.0000	17,271.0000	(9.585)	0	0	0
25/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	1,174.0000	1,264.0000	7.666	0	0	0
25/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	37,146.0000	35,223.0000	(5.177)	0	0	0
25/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	4,841.0000	3,798.0000	(21.545)	0	0	0
25/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	9,253.0000	10,131.0000	9.489	0	0	0
25/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	6,422.0000	5,200.0000	(19.028)	0	0	0
25/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	7,159.0000	7,858.0000	9.764	0	0	0
25/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	5,372.0000	5,903.0000	9.885	0	0	0
25/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	8,329.0000	6,939.0000	(16.689)	0	0	0
25/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58.0000	56.0000	(3.448)	0	0	0
25/07/2006	R204	2006/11/02			Bond Future	8.5090	8.4820	(0.317)	0.0000	0.0000	0
25/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
25/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	140,490.0000	138,528.0000	(1.397)	0	0	0
25/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	162,569.0000	160,602.0000	(1.210)	0	0	0
25/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	44,723.0000	46,086.0000	3.048	0	0	0
25/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	69.0000	75.0000	8.696	0	0	0
25/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,862.0000	9,256.0000	(6.145)	0	0	0
25/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	45,280.0000	43,720.0000	(3.445)	0	0	0
25/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,947.0000	28,999.0000	3.764	0	0	0
25/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	60,831.0000	59,084.0000	(2.872)	0	0	0
25/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	32,473.0000	31,149.0000	(4.077)	0	0	0
25/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,080.0000	14,259.0000	(5.444)	0	0	0
25/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	119,085.0000	117,135.0000	(1.637)	0	0	0
25/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,240.0000	7,648.0000	5.635	0	0	0
25/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,488.0000	21,421.0000	(4.745)	0	0	0
25/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	220.0000	238.0000	8.182	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
25/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,364.0000	3,584.0000	6.540	0	0	0
25/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	32,410.0000	33,558.0000	3.542	0	0	0
25/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	13,365.0000	14,009.0000	4.819	0	0	0
25/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	21,833.0000	22,734.0000	4.127	0	0	0
25/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,756.0000	16,839.0000	(5.164)	0	0	0
25/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	23,789.0000	24,741.0000	4.002	0	0	0
25/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	616.0000	663.0000	7.630	0	0	0
25/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,234.0000	18,268.0000	(5.022)	0	0	0
25/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	78,930.0000	77,070.0000	(2.357)	0	0	0
25/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	25,828.0000	26,830.0000	3.880	0	0	0
25/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,526.0000	1,635.0000	7.143	0	0	0
25/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	98,481.0000	96,560.0000	(1.951)	0	0	0
25/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,811.0000	19,794.0000	(4.887)	0	0	0
25/07/2006	R204	2007/02/01			Bond Future	8.5150	8.4860	(0.341)	0.0000	0.0000	0
25/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	843.0000	892.0000	5.813	0	0	0
25/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	161,659.0000	159,620.0000	(1.261)	0	0	0
25/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,551.0000	1,636.0000	5.480	0	0	0
25/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,903.0000	11,364.0000	4.228	0	0	0
25/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	140,565.0000	138,562.0000	(1.425)	0	0	0
25/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	68,099.0000	66,472.0000	(2.389)	0	0	0
25/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	35,533.0000	36,559.0000	2.887	0	0	0
25/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,515.0000	25,328.0000	3.316	0	0	0
25/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	43,828.0000	42,553.0000	(2.909)	0	0	0
25/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	29,976.0000	28,981.0000	(3.319)	0	0	0
25/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	39,618.0000	40,712.0000	2.761	0	0	0
25/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,711.0000	2,852.0000	5.201	0	0	0
25/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,886.0000	45,046.0000	2.643	0	0	0
25/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	54,939.0000	53,484.0000	(2.648)	0	0	0
25/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,925.0000	17,558.0000	3.740	0	0	0
25/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,643.0000	33,546.0000	(3.167)	0	0	0
25/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	33,563.0000	34,555.0000	2.956	0	0	0
25/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,514.0000	4,733.0000	4.852	0	0	0
25/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	84,044.0000	82,282.0000	(2.097)	0	0	0
25/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	120,478.0000	118,530.0000	(1.617)	0	0	0
25/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,223.0000	20,447.0000	(3.656)	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
25/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,171.0000	7,498.0000	4.560	0	0	0
25/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,186.0000	26,257.0000	(3.417)	0	0	0
25/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,020.0000	31,958.0000	(3.216)	0	0	0
25/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	101,571.0000	99,703.0000	(1.839)	0	0	0
25/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	55,262.0000	56,575.0000	2.376	0	0	0
25/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,465.0000	30,437.0000	(3.267)	0	0	0
25/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	37,552.0000	38,612.0000	2.823	0	0	0
25/07/2006	R207	2006/08/03			Bond Future	8.4670	8.4430	(0.283)	0.0000	0.0000	0
25/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	35,509.0000	33,729.0000	(5.013)	0	0	0
25/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	14.0000	14.0000	-	0	0	0
25/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	5,819.0000	4,649.0000	(20.107)	0	0	0
25/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	4,026.0000	3,072.0000	(23.696)	0	0	0
25/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	4,559.0000	5,168.0000	13.358	0	0	0
25/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	6,465.0000	7,290.0000	12.761	0	0	0
25/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	1,660.0000	1,128.0000	(32.048)	0	0	0
25/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	11,433.0000	12,680.0000	10.907	0	0	0
25/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	2,654.0000	1,919.0000	(27.694)	0	0	0
25/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	8,770.0000	9,814.0000	11.904	0	0	0
25/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	666.0000	742.0000	11.411	0	0	0
25/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	16,927.0000	15,224.0000	(10.061)	0	0	0
25/07/2006	R207	2006/11/02			Bond Future	8.4830	8.4580	(0.295)	0.0000	0.0000	0
25/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	118,085.0000	116,252.0000	(1.552)	0	0	0
25/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,898.0000	2,503.0000	(13.630)	0	0	0
25/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,491.0000	3,922.0000	12.346	0	0	0
25/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,563.0000	9,396.0000	9.728	0	0	0
25/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	22,165.0000	23,604.0000	6.492	0	0	0
25/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	10,984.0000	9,984.0000	(9.104)	0	0	0
25/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	112.0000	135.0000	20.536	0	0	0
25/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	20,776.0000	19,374.0000	(6.748)	0	0	0
25/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	76,075.0000	74,244.0000	(2.407)	0	0	0
25/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,777.0000	4,204.0000	(11.995)	0	0	0
25/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	37,125.0000	35,418.0000	(4.598)	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
25/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	10,341.0000	11,284.0000	9.119	0	0	0
25/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	96,780.0000	94,947.0000	(1.894)	0	0	0
25/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	16,895.0000	18,155.0000	7.458	0	0	0
25/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	790.0000	916.0000	15.949	0	0	0
25/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,097.0000	8,207.0000	(9.783)	0	0	0
25/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
25/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	56,035.0000	54,224.0000	(3.232)	0	0	0
25/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	12,327.0000	13,380.0000	8.542	0	0	0
25/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,439.0000	6,658.0000	(10.499)	0	0	0
25/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,002.0000	5,328.0000	(11.230)	0	0	0
25/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	14,516.0000	15,675.0000	7.984	0	0	0
25/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	140,000.0000	138,167.0000	(1.309)	0	0	0
25/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	37,437.0000	39,155.0000	4.589	0	0	0
25/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	634.0000	520.0000	(17.981)	0	0	0
25/07/2006	R207	2007/02/01			Bond Future	8.4870	8.4600	(0.318)	0.0000	0.0000	0
25/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	45,469.0000	44,008.0000	(3.213)	0	0	0
25/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,934.0000	23,907.0000	4.243	0	0	0
25/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	21,993.0000	21,005.0000	(4.492)	0	0	0
25/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,311.0000	1,407.0000	7.323	0	0	0
25/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	32,444.0000	31,208.0000	(3.810)	0	0	0
25/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	97,354.0000	95,490.0000	(1.915)	0	0	0
25/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	15,038.0000	15,762.0000	4.814	0	0	0
25/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	60,870.0000	59,226.0000	(2.701)	0	0	0
25/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,227.0000	5,543.0000	6.046	0	0	0
25/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	23,875.0000	22,836.0000	(4.352)	0	0	0
25/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	32,889.0000	34,110.0000	3.712	0	0	0
25/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,207.0000	9,705.0000	5.409	0	0	0
25/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	573.0000	618.0000	7.853	0	0	0
25/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	21,187.0000	22,109.0000	4.352	0	0	0
25/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	28,670.0000	29,793.0000	3.917	0	0	0
25/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,735.0000	2,918.0000	6.691	0	0	0
25/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	24,765.0000	25,788.0000	4.131	0	0	0
25/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	78,299.0000	76,522.0000	(2.270)	0	0	0
25/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	20,213.0000	19,276.0000	(4.636)	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
25/07/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	117,670.0000	115,755.0000	(1.627)	0	0	0
25/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	14,093.0000	13,352.0000	(5.258)	0	0	0
25/07/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	18,535.0000	17,648.0000	(4.786)	0	0	0
25/07/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	26,677.0000	27,751.0000	4.026	0	0	0
25/07/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	16,957.0000	16,120.0000	(4.936)	0	0	0
25/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	227.0000	246.0000	8.370	0	0	0
25/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	81.0000	88.0000	8.642	0	0	0
25/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	138,971.0000	137,031.0000	(1.396)	0	0	0
25/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	161,085.0000	159,132.0000	(1.212)	0	0	0
25/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	8,501.0000	7,984.0000	(6.082)	0	0	0
25/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	44,674.0000	46,117.0000	3.230	0	0	0

**Grand Total:** **3,058**