

Derivatives High/Low Report

High/Low for 26/07/2006

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
26/07/2006	GOVI 2006/08/03			jGovi	233.8430	234.0260	0.078	0.0000	0.0000	576
26/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	37.0000	15.0000	(59.459)	0	0	0
26/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	38,467.0000	40,275.0000	4.700	0	0	0
26/07/2006	GOVI 2006/11/02			jGovi	238.3800	238.5690	0.079	0.0000	0.0000	350
26/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	84,799.0000	86,580.0000	2.100	0	0	0
26/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	999.0000	890.0000	(10.911)	0	0	0
26/07/2006	GOVI 2007/02/01			jGovi	243.2870	243.4840	0.081	0.0000	0.0000	0
26/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	571.0000	520.0000	(8.932)	0	0	0
26/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	133,441.0000	135,360.0000	1.438	0	0	0
26/07/2006	J153 2010/08/31			jSwap	8.6840	8.6720	(0.138)	0.0000	0.0000	0
26/07/2006	J157 2015/09/15			jSwap	8.7580	8.7390	(0.217)	0.0000	0.0000	0
26/07/2006	J186 2026/12/21			jSwap	8.5720	8.6040	0.373	0.0000	0.0000	0
26/07/2006	J194 2008/02/28			jSwap	8.2700	8.2670	(0.036)	0.0000	0.0000	0
26/07/2006	J201 2014/12/22			jSwap	8.8450	8.8200	(0.283)	0.0000	0.0000	0
26/07/2006	J203 2017/09/15			jSwap	8.7060	8.6940	(0.138)	0.0000	0.0000	0
26/07/2006	J204 2018/12/21			jSwap	8.7180	8.7150	(0.034)	0.0000	0.0000	0

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26/07/2006	J207	2020/01/15			jSwap	8.6980	8.7030	0.057	0.0000	0.0000	0
26/07/2006	JBAR	2005/12/21			jBar	7.7000	7.7130	0.169	0.0000	0.0000	0
26/07/2006	JFRA	2006/08/03			jFra	7.7770	7.7830	0.077	0.0000	0.0000	0
26/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,901.0000	1,916.0000	0.789	0	0	0
26/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/07/2006	JFRA	2006/11/02			jFra	8.2700	8.2850	0.181	0.0000	0.0000	0
26/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,143.0000	3,177.0000	1.082	0	0	0
26/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	41.0000	38.0000	(7.317)	0	0	0
26/07/2006	JFRA	2007/02/01			jFra	8.5300	8.5430	0.152	0.0000	0.0000	0
26/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,752.0000	2,777.0000	0.908	0	0	0
26/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	238.0000	231.0000	(2.941)	0	0	0
26/07/2006	JFRA	2007/05/03			jFra	8.8260	8.7910	(0.397)	0.0000	0.0000	0
26/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,507.0000	3,435.0000	(2.053)	0	0	0
26/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	272.0000	285.0000	4.779	0	0	0
26/07/2006	JFRA	2007/08/02			jFra	8.8510	8.8500	(0.011)	0.0000	0.0000	0
26/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,683.0000	3,679.0000	(0.109)	0	0	0
26/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	387.0000	386.0000	(0.258)	0	0	0
26/07/2006	JFRA	2007/11/01			jFra	8.9670	8.9320	(0.390)	0.0000	0.0000	0
26/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	454.0000	470.0000	3.524	0	0	0
26/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,300.0000	4,225.0000	(1.744)	0	0	0
26/07/2006	JFRA	2008/02/07			jFra	8.9610	8.9410	(0.223)	0.0000	0.0000	0
26/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,536.0000	26,489.0000	(0.177)	0	0	0
26/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,953.0000	22,955.0000	0.009	0	0	0
26/07/2006	JN02	2006/08/03			jNote	8.6310	8.6220	(0.104)	0.0000	0.0000	0
26/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	25,323.0000	25,158.0000	(0.652)	0	0	0
26/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1.0000	1.0000	-	0	0	0

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26/07/2006	JN02	2006/11/02			jNote	8.7830	8.7730	(0.114)	0.0000	0.0000	0
26/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	29,857.0000	29,673.0000	(0.616)	0	0	0
26/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,817.0000	1,814.0000	(0.165)	0	0	0
26/07/2006	JN05	2006/08/03			jNote	8.8200	8.8060	(0.159)	0.0000	0.0000	0
26/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	63,125.0000	62,573.0000	(0.874)	0	0	0
26/07/2006	JN05	2006/11/02			jNote	8.8880	8.8690	(0.214)	0.0000	0.0000	0
26/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,718.0000	64,973.0000	(1.134)	0	0	0
26/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	38.0000	39.0000	2.632	0	0	0
26/07/2006	JN10	2006/08/03			jNote	8.7350	8.7140	(0.240)	0.0000	0.0000	0
26/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	98,260.0000	96,964.0000	(1.319)	0	0	0
26/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/07/2006	JN10	2006/11/02			jNote	8.7620	8.7420	(0.228)	0.0000	0.0000	0
26/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	99,807.0000	98,588.0000	(1.221)	0	0	0
26/07/2006	JROD	2006/07/31			jRod	7.0390	7.0380	(0.014)	0.0000	0.0000	0
26/07/2006	JROD	2006/08/31			jRod	7.2700	7.2690	(0.014)	0.0000	0.0000	0
26/07/2006	JROD	2006/09/29			jRod	7.4850	7.4860	0.013	0.0000	0.0000	0
26/07/2006	JROD	2006/10/31			jRod	7.3900	7.3920	0.027	0.0000	0.0000	0
26/07/2006	JROD	2006/11/30			jRod	7.6330	7.6350	0.026	0.0000	0.0000	0
26/07/2006	JROD	2006/12/29			jRod	7.8360	7.8380	0.026	0.0000	0.0000	0
26/07/2006	JROD	2007/01/31			jRod	7.7030	7.7040	0.013	0.0000	0.0000	0

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26/07/2006	JROD	2007/02/28			jRod	7.9030	7.9020	(0.013)	0.0000	0.0000	0
26/07/2006	R153	2006/08/03			Bond Future	8.3380	8.3060	(0.384)	0.0000	0.0000	944
26/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	5,799.0000	6,501.0000	12.106	0	0	0
26/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,123.0000	4,197.0000	(18.075)	0	0	0
26/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,846.0000	2,110.0000	14.301	0	0	0
26/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	1,645.0000	1,156.0000	(29.726)	0	0	0
26/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	8,648.0000	9,546.0000	10.384	0	0	0
26/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	41,363.0000	40,172.0000	(2.879)	0	0	0
26/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	12,822.0000	11,648.0000	(9.156)	0	0	0
26/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,162.0000	777.0000	(33.133)	0	0	0
26/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	168.0000	185.0000	10.119	0	0	0
26/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	22,129.0000	20,938.0000	(5.382)	0	0	0
26/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	15,330.0000	16,450.0000	7.306	0	0	0
26/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	7,165.0000	7,971.0000	11.249	0	0	0
26/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
26/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	31,695.0000	30,504.0000	(3.758)	0	0	100
26/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	140.0000	69.0000	(50.714)	0	0	0
26/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	801.0000	508.0000	(36.579)	0	0	0
26/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	51,130.0000	49,940.0000	(2.327)	0	0	0
26/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
26/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	24,293.0000	25,477.0000	4.874	0	0	0
26/07/2006	R153	2006/11/02			Bond Future	8.3610	8.3410	(0.239)	0.0000	0.0000	0
26/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	9,437.0000	9,070.0000	(3.889)	0	0	0
26/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	12,551.0000	12,886.0000	2.669	0	0	0
26/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,574.0000	2,677.0000	4.002	0	0	0
26/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	8,787.0000	9,050.0000	2.993	0	0	0
26/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	24,248.0000	23,650.0000	(2.466)	0	0	0
26/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	12,686.0000	12,248.0000	(3.453)	0	0	102
26/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	31,771.0000	31,119.0000	(2.052)	0	0	0
26/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,884.0000	5,617.0000	(4.538)	0	0	0
26/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,079.0000	1,129.0000	4.634	0	0	0

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26/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	19,419.0000	19,853.0000	2.235	0	0	0
26/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	5,087.0000	5,264.0000	3.479	0	0	0
26/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	458.0000	480.0000	4.803	0	0	0
26/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	14,690.0000	15,060.0000	2.519	0	0	0
26/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	13,599.0000	13,951.0000	2.588	0	0	0
26/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	17,830.0000	17,306.0000	(2.939)	0	0	0
26/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	8,739.0000	8,390.0000	(3.994)	0	0	0
26/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	40,255.0000	39,576.0000	(1.687)	0	0	0
26/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,089.0000	7,757.0000	(4.104)	0	0	0
26/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	25,993.0000	26,497.0000	1.939	0	0	0
26/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	67,670.0000	66,969.0000	(1.036)	0	0	0
26/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
26/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	3,867.0000	3,670.0000	(5.094)	0	0	0
26/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,514.0000	2,372.0000	(5.648)	0	0	0
26/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	33,149.0000	33,708.0000	1.686	0	0	0
26/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	58,335.0000	57,636.0000	(1.198)	0	0	0
26/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	58.0000	61.0000	5.172	0	0	0
26/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	173.0000	182.0000	5.202	0	0	0
26/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	49,165.0000	48,472.0000	(1.410)	0	0	0
26/07/2006	R153	2007/02/01			Bond Future	8.3670	8.3460	(0.251)	0.0000	0.0000	0
26/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	17,500.0000	17,829.0000	1.880	0	0	0
26/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,775.0000	14,413.0000	(2.450)	0	0	0
26/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	18,482.0000	18,822.0000	1.840	0	0	0
26/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,021.0000	4,140.0000	2.959	0	0	0
26/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,253.0000	10,953.0000	(2.666)	0	0	0
26/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,919.0000	8,665.0000	(2.848)	0	0	0
26/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,496.0000	13,155.0000	(2.527)	0	0	0
26/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,497.0000	29,935.0000	1.485	0	0	0
26/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,119.0000	13,768.0000	(2.486)	0	0	0
26/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,993.0000	32,422.0000	(1.731)	0	0	0
26/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,951.0000	21,487.0000	(2.114)	0	0	0
26/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	23,761.0000	24,152.0000	1.646	0	0	0
26/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	19,494.0000	19,845.0000	1.801	0	0	0
26/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,545.0000	6,716.0000	2.613	0	0	0
26/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	9,799.0000	10,027.0000	2.327	0	0	0

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26/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	40,080.0000	39,471.0000	(1.519)	0	0	0
26/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,581.0000	2,662.0000	3.138	0	0	0
26/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	27,068.0000	26,548.0000	(1.921)	0	0	0
26/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	13,822.0000	14,106.0000	2.055	0	0	0
26/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,678.0000	17,272.0000	(2.297)	0	0	0
26/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	933.0000	965.0000	3.430	0	0	0
26/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	47,692.0000	47,054.0000	(1.338)	0	0	0
26/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,587.0000	1,639.0000	3.277	0	0	0
26/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	523.0000	542.0000	3.633	0	0	0
26/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	55,724.0000	55,066.0000	(1.181)	0	0	0
26/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,660.0000	36,139.0000	1.343	0	0	0
26/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,084.0000	6,872.0000	(2.993)	0	0	0
26/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	64,081.0000	63,410.0000	(1.047)	0	0	0
26/07/2006	R157	2006/08/03			Bond Future	8.5030	8.4790	(0.282)	0.0000	0.0000	118
26/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	20,112.0000	18,341.0000	(8.806)	0	0	0
26/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	114.0000	55.0000	(51.754)	0	0	0
26/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	19,616.0000	21,007.0000	7.091	0	0	0
26/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	54,591.0000	56,393.0000	3.301	0	0	0
26/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	78,462.0000	76,655.0000	(2.303)	0	0	0
26/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,217.0000	801.0000	(34.182)	0	0	0
26/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	36,781.0000	38,529.0000	4.752	0	0	0
26/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	58,326.0000	56,519.0000	(3.098)	0	0	100
26/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
26/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	896.0000	931.0000	3.906	0	0	0
26/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	8,737.0000	7,332.0000	(16.081)	0	0	0
26/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	4,743.0000	5,145.0000	8.476	0	0	0
26/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	32.0000	28.0000	(12.500)	0	0	0
26/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	38,612.0000	36,801.0000	(4.690)	0	0	0
26/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	5,015.0000	3,946.0000	(21.316)	0	0	0
26/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	6,701.0000	5,457.0000	(18.564)	0	0	0
26/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	6,476.0000	7,038.0000	8.678	0	0	0
26/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	119,942.0000	118,135.0000	(1.507)	0	0	0
26/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	8,543.0000	9,281.0000	8.639	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
26/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	98,998.0000	97,191.0000	(1.825)	0	0	0
26/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R157	2006/11/02			Bond Future	8.5280	8.5050	(0.270)	0.0000	0.0000	0
26/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,897.0000	15,151.0000	(4.693)	0	0	0
26/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	32,057.0000	33,000.0000	2.942	0	0	0
26/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	65.0000	69.0000	6.154	0	0	0
26/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,438.0000	1,520.0000	5.702	0	0	0
26/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	207.0000	220.0000	6.280	0	0	0
26/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,188.0000	3,358.0000	5.332	0	0	0
26/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	25,398.0000	26,217.0000	3.225	0	0	0
26/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,961.0000	13,476.0000	3.973	0	0	0
26/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	62,024.0000	60,504.0000	(2.451)	0	0	158
26/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	20,127.0000	19,256.0000	(4.328)	0	0	0
26/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,437.0000	9,880.0000	(5.337)	0	0	0
26/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	79,936.0000	78,328.0000	(2.012)	0	0	0
26/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,944.0000	7,265.0000	4.623	0	0	0
26/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,584.0000	32,410.0000	(3.496)	0	0	0
26/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	46,491.0000	45,122.0000	(2.945)	0	0	0
26/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	23,429.0000	22,471.0000	(4.089)	0	0	122
26/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,674.0000	2,482.0000	(7.180)	0	0	0
26/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	44,471.0000	45,604.0000	2.548	0	0	0
26/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	119,181.0000	117,504.0000	(1.407)	0	0	0
26/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	58,303.0000	59,591.0000	2.209	0	0	0
26/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	21,371.0000	22,104.0000	3.430	0	0	0
26/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	139,870.0000	138,184.0000	(1.205)	0	0	0
26/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,729.0000	6,328.0000	(5.959)	0	0	0
26/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,268.0000	3,987.0000	(6.584)	0	0	0
26/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	88,351.0000	89,849.0000	1.696	0	0	0
26/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	23,341.0000	24,117.0000	3.325	0	0	0
26/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	73,053.0000	74,462.0000	1.929	0	0	0
26/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	21,728.0000	20,814.0000	(4.207)	0	0	0
26/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	99,120.0000	97,465.0000	(1.670)	0	0	0
26/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	579.0000	614.0000	6.045	0	0	0
26/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	25,244.0000	24,243.0000	(3.965)	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
26/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	19,502.0000	20,190.0000	3.528	0	0	0
26/07/2006	R157	2007/02/01			Bond Future	8.5390	8.5140	(0.293)	0.0000	0.0000	0
26/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	53,514.0000	54,613.0000	2.054	0	0	0
26/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	67,850.0000	66,415.0000	(2.115)	0	0	0
26/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,629.0000	9,987.0000	3.718	0	0	0
26/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	22,759.0000	23,418.0000	2.896	0	0	0
26/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	83,581.0000	82,035.0000	(1.850)	0	0	0
26/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	37,113.0000	38,021.0000	2.447	0	0	0
26/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,688.0000	42,554.0000	(2.596)	0	0	0
26/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	29,194.0000	28,309.0000	(3.031)	0	0	0
26/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,045.0000	20,352.0000	(3.293)	0	0	0
26/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,349.0000	15,775.0000	(3.511)	0	0	0
26/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	79,105.0000	80,428.0000	1.672	0	0	0
26/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,184.0000	6,431.0000	3.994	0	0	0
26/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,649.0000	12,179.0000	(3.716)	0	0	0
26/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	92,791.0000	94,200.0000	1.518	0	0	0
26/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	31,683.0000	32,499.0000	2.576	0	0	0
26/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,805.0000	9,421.0000	(3.916)	0	0	0
26/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	30,888.0000	29,973.0000	(2.962)	0	0	0
26/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	65,968.0000	67,187.0000	1.848	0	0	0
26/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	26,004.0000	25,181.0000	(3.165)	0	0	0
26/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	119,060.0000	117,367.0000	(1.422)	0	0	0
26/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,390.0000	15,894.0000	3.275	0	0	0
26/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	35,249.0000	36,126.0000	2.488	0	0	0
26/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,213.0000	2,313.0000	4.519	0	0	0
26/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	54,791.0000	53,502.0000	(2.353)	0	0	0
26/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	34,481.0000	33,504.0000	(2.833)	0	0	0
26/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	41,003.0000	41,973.0000	2.366	0	0	0
26/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	33,439.0000	34,285.0000	2.530	0	0	0
26/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,791.0000	3,953.0000	4.273	0	0	0
26/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	32,651.0000	31,704.0000	(2.900)	0	0	0
26/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	100,727.0000	99,096.0000	(1.619)	0	0	0
26/07/2006	R186	2006/08/03			Bond Future	8.2630	8.2470	(0.194)	0.0000	0.0000	60
26/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	28,524.0000	29,799.0000	4.470	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
26/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,944.0000	1,392.0000	(28.395)	0	0	0
26/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	193,195.0000	191,367.0000	(0.946)	0	0	0
26/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	8,098.0000	6,780.0000	(16.276)	0	0	0
26/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	10.0000	4.0000	(60.000)	0	0	0
26/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	185.0000	100.0000	(45.946)	0	0	0
26/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	53,840.0000	55,582.0000	3.236	0	0	0
26/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	12,307.0000	12,816.0000	4.136	0	0	0
26/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	105,004.0000	106,831.0000	1.740	0	0	0
26/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	79,793.0000	81,614.0000	2.282	0	0	0
26/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	60,792.0000	58,955.0000	(3.022)	0	0	0
26/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	9,316.0000	9,646.0000	3.542	0	0	0
26/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	10,801.0000	9,304.0000	(13.860)	0	0	0
26/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	31,793.0000	29,907.0000	(5.932)	0	0	0
26/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,213.0000	1,155.0000	(4.782)	0	0	0
26/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	40.0000	30.0000	(25.000)	0	0	0
26/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	13,997.0000	12,352.0000	(11.753)	0	0	0
26/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	6,778.0000	6,960.0000	2.685	0	0	0
26/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	158,217.0000	156,389.0000	(1.155)	0	0	0
26/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	124,519.0000	122,692.0000	(1.467)	0	0	0
26/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	92,049.0000	90,221.0000	(1.986)	0	0	0
26/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R186	2006/11/02			Bond Future	8.2720	8.2550	(0.206)	0.0000	0.0000	0
26/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	67,707.0000	68,978.0000	1.877	0	0	0
26/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,378.0000	14,722.0000	(4.266)	0	0	0
26/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	193,081.0000	191,161.0000	(0.994)	0	0	0
26/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	202.0000	209.0000	3.465	0	0	0
26/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	23,628.0000	22,751.0000	(3.712)	0	0	0
26/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	49,032.0000	50,083.0000	2.143	0	0	0
26/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,831.0000	9,357.0000	(4.821)	0	0	0
26/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	53.0000	55.0000	3.774	0	0	0
26/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	88,149.0000	89,603.0000	1.649	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
26/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	228,960.0000	227,035.0000	(0.841)	0	0	0
26/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	35,989.0000	36,844.0000	2.376	0	0	0
26/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	35,524.0000	34,401.0000	(3.161)	0	0	0
26/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	32,825.0000	31,752.0000	(3.269)	0	0	0
26/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	33,029.0000	33,833.0000	2.434	0	0	0
26/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	10,685.0000	11,022.0000	3.154	0	0	0
26/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	72,076.0000	70,485.0000	(2.207)	0	0	0
26/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	19,974.0000	20,531.0000	2.789	0	0	0
26/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	51,386.0000	50,015.0000	(2.668)	0	0	0
26/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	30,141.0000	30,895.0000	2.502	0	0	0
26/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	38,336.0000	37,163.0000	(3.060)	0	0	0
26/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	97,329.0000	95,572.0000	(1.805)	0	0	0
26/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	4,852.0000	5,023.0000	3.524	0	0	0
26/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	126,497.0000	124,639.0000	(1.469)	0	0	0
26/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,779.0000	1,848.0000	3.879	0	0	0
26/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	646.0000	671.0000	3.870	0	0	0
26/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	158,814.0000	156,912.0000	(1.198)	0	0	0
26/07/2006	R186	2007/02/01			Bond Future	8.2690	8.2520	(0.206)	0.0000	0.0000	0
26/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,992.0000	41,086.0000	(2.158)	0	0	0
26/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,306.0000	3,397.0000	2.753	0	0	0
26/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	67,582.0000	68,593.0000	1.496	0	0	0
26/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	194,487.0000	192,662.0000	(0.938)	0	0	0
26/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,766.0000	1,816.0000	2.831	0	0	0
26/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,281.0000	24,646.0000	(2.512)	0	0	0
26/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	54,742.0000	55,629.0000	1.620	0	0	0
26/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	51,259.0000	50,229.0000	(2.009)	0	0	0
26/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	68,563.0000	67,337.0000	(1.788)	0	0	0
26/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	84,995.0000	86,149.0000	1.358	0	0	0
26/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	53,849.0000	52,787.0000	(1.972)	0	0	0
26/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	51,707.0000	52,561.0000	1.652	0	0	0
26/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	25,921.0000	26,448.0000	2.033	0	0	0
26/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	86,579.0000	85,190.0000	(1.604)	0	0	0
26/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,634.0000	31,871.0000	(2.338)	0	0	0
26/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	37,686.0000	38,376.0000	1.831	0	0	0
26/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	228,681.0000	226,815.0000	(0.816)	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
26/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,490.0000	104,772.0000	1.239	0	0	0
26/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	48,739.0000	49,561.0000	1.687	0	0	0
26/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	56,547.0000	55,453.0000	(1.935)	0	0	0
26/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,682.0000	9,926.0000	2.520	0	0	0
26/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,823.0000	5,977.0000	2.645	0	0	0
26/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,585.0000	16,960.0000	2.261	0	0	0
26/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	108,116.0000	106,574.0000	(1.426)	0	0	0
26/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	162,564.0000	160,802.0000	(1.084)	0	0	0
26/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,224.0000	131,551.0000	(1.256)	0	0	0
26/07/2006	R194	2006/08/03			Bond Future	8.2830	8.2630	(0.241)	0.0000	0.0000	208
26/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	15,269.0000	14,977.0000	(1.912)	0	0	0
26/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	128.0000	126.0000	(1.563)	0	0	0
26/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	19,011.0000	18,719.0000	(1.536)	0	0	0
26/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,535.0000	1,303.0000	(15.114)	0	0	0
26/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	6,832.0000	7,111.0000	4.084	0	0	0
26/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,052.0000	1,113.0000	5.798	0	0	0
26/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	4,281.0000	3,986.0000	(6.891)	0	0	0
26/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
26/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	7,844.0000	7,551.0000	(3.735)	0	0	0
26/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	10,421.0000	10,713.0000	2.802	0	0	0
26/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	29.0000	15.0000	(48.276)	0	0	0
26/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	22,772.0000	22,479.0000	(1.287)	0	0	0
26/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	11,546.0000	11,253.0000	(2.538)	0	0	0
26/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	4,102.0000	4,328.0000	5.510	0	0	0
26/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	205.0000	138.0000	(32.683)	0	0	0
26/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	447.0000	331.0000	(25.951)	0	0	0
26/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	2,887.0000	3,063.0000	6.096	0	0	0
26/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	309.0000	219.0000	(29.126)	0	0	0
26/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3,478.0000	3,680.0000	5.808	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
26/07/2006	R194	2006/11/02			Bond Future	8.3670	8.3420	(0.299)	0.0000	0.0000	0
26/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	3,159.0000	3,279.0000	3.799	0	0	0
26/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	29,925.0000	29,615.0000	(1.036)	0	0	0
26/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,433.0000	6,205.0000	(3.544)	0	0	0
26/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,885.0000	5,043.0000	3.234	0	0	0
26/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	29.0000	32.0000	10.345	0	0	0
26/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	200.0000	212.0000	6.000	0	0	0
26/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,610.0000	4,420.0000	(4.121)	0	0	0
26/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,873.0000	1,955.0000	4.378	0	0	0
26/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	17,214.0000	16,909.0000	(1.772)	0	0	0
26/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,239.0000	3,087.0000	(4.693)	0	0	0
26/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	23,511.0000	23,201.0000	(1.319)	0	0	0
26/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
26/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,339.0000	20,032.0000	(1.509)	0	0	0
26/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	14,169.0000	13,872.0000	(2.096)	0	0	0
26/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	984.0000	1,034.0000	5.081	0	0	0
26/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,263.0000	10,979.0000	(2.522)	0	0	0
26/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	8,667.0000	8,407.0000	(3.000)	0	0	0
26/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	26,708.0000	26,399.0000	(1.157)	0	0	0
26/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	444.0000	470.0000	5.856	0	0	0
26/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
26/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	5,643.0000	5,816.0000	3.066	0	0	0
26/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	81.0000	86.0000	6.173	0	0	0
26/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,763.0000	2,626.0000	(4.958)	0	0	0
26/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	2,994.0000	2,849.0000	(4.843)	0	0	0
26/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	5,257.0000	5,422.0000	3.139	0	0	0
26/07/2006	R194	2007/02/01			Bond Future	8.3880	8.3540	(0.405)	0.0000	0.0000	0
26/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,652.0000	4,482.0000	(3.654)	0	0	0
26/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,179.0000	2,271.0000	4.222	0	0	0
26/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,643.0000	8,392.0000	(2.904)	0	0	0
26/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	24,583.0000	24,245.0000	(1.375)	0	0	0
26/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,781.0000	5,953.0000	2.975	0	0	0
26/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	70.0000	75.0000	7.143	0	0	0
26/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	3,160.0000	3,278.0000	3.734	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
26/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	14,748.0000	14,438.0000	(2.102)	0	0	0
26/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	607.0000	640.0000	5.437	0	0	0
26/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,033.0000	21,699.0000	(1.516)	0	0	0
26/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,083.0000	6,859.0000	(3.163)	0	0	0
26/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	128.0000	137.0000	7.031	0	0	0
26/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,516.0000	12,221.0000	(2.357)	0	0	0
26/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,096.0000	16,774.0000	(1.883)	0	0	0
26/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	19,532.0000	19,202.0000	(1.690)	0	0	0
26/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,428.0000	10,152.0000	(2.647)	0	0	0
26/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	943.0000	991.0000	5.090	0	0	0
26/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	224.0000	238.0000	6.250	0	0	0
26/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,414.0000	1,481.0000	4.738	0	0	0
26/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,384.0000	4,530.0000	3.330	0	0	0
26/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	376.0000	398.0000	5.851	0	0	0
26/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,915.0000	3,765.0000	(3.831)	0	0	0
26/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	7,054.0000	7,246.0000	2.722	0	0	0
26/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,777.0000	5,580.0000	(3.410)	0	0	0
26/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,749.0000	3,603.0000	(3.894)	0	0	0
26/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,389.0000	7,586.0000	2.666	0	0	0
26/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,725.0000	6,913.0000	2.796	0	0	0
26/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,089.0000	3,933.0000	(3.815)	0	0	0
26/07/2006	R201	2006/08/03			Bond Future	8.5160	8.4940	(0.258)	0.0000	0.0000	26
26/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,159.0000	8,764.0000	7.415	0	0	0
26/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	3,174.0000	2,468.0000	(22.243)	0	0	0
26/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,079.0000	735.0000	(31.881)	0	0	0
26/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	14,888.0000	15,855.0000	6.495	0	0	0
26/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	42,517.0000	43,825.0000	3.076	0	0	0
26/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	7,411.0000	6,337.0000	(14.492)	0	0	0
26/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	3,472.0000	3,709.0000	6.826	0	0	0
26/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	31,352.0000	30,037.0000	(4.194)	0	0	0
26/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
26/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
26/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	16,636.0000	15,333.0000	(7.832)	0	0	0
26/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	104.0000	53.0000	(49.038)	0	0	0
26/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	639.0000	646.0000	1.095	0	0	0

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26/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	28,400.0000	29,659.0000	4.433	0	0	0
26/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	46,956.0000	45,645.0000	(2.792)	0	0	0
26/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	62,882.0000	61,571.0000	(2.085)	0	0	0
26/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	5,727.0000	4,763.0000	(16.833)	0	0	0
26/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	6,339.0000	6,812.0000	7.462	0	0	0
26/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	4,318.0000	3,480.0000	(19.407)	0	0	0
26/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	4,773.0000	5,121.0000	7.291	0	0	0
26/07/2006	R201	2006/11/02			Bond Future	8.5410	8.5180	(0.269)	0.0000	0.0000	0
26/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	21,447.0000	22,121.0000	3.143	0	0	0
26/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,131.0000	14,465.0000	(4.402)	0	0	0
26/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,344.0000	15,644.0000	(4.283)	0	0	0
26/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	24,995.0000	25,734.0000	2.957	0	0	0
26/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	16,615.0000	17,186.0000	3.437	0	0	0
26/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,928.0000	12,328.0000	(4.641)	0	0	0
26/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	164.0000	174.0000	6.098	0	0	0
26/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	19,769.0000	20,408.0000	3.232	0	0	0
26/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	95,142.0000	93,813.0000	(1.397)	0	0	0
26/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,004.0000	18,236.0000	(4.041)	0	0	0
26/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	52.0000	55.0000	5.769	0	0	0
26/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	27,180.0000	26,242.0000	(3.451)	0	0	0
26/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	454.0000	481.0000	5.947	0	0	0
26/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	37,514.0000	36,423.0000	(2.908)	0	0	0
26/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,728.0000	35,619.0000	2.566	0	0	0
26/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	111,493.0000	110,157.0000	(1.198)	0	0	0
26/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,400.0000	5,649.0000	4.611	0	0	0
26/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	10,066.0000	10,467.0000	3.984	0	0	0
26/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	45,640.0000	46,656.0000	2.226	0	0	0
26/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,448.0000	5,124.0000	(5.947)	0	0	0
26/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,470.0000	8,021.0000	(5.301)	0	0	0
26/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	64,083.0000	62,808.0000	(1.990)	0	0	0
26/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,122.0000	1,186.0000	5.704	0	0	0
26/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	49,875.0000	48,668.0000	(2.420)	0	0	0
26/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	79,275.0000	77,963.0000	(1.655)	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
26/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,481.0000	2,613.0000	5.320	0	0	0
26/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	18,157.0000	18,763.0000	3.338	0	0	0
26/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,634.0000	16,900.0000	(4.162)	0	0	0
26/07/2006	R201	2007/02/01			Bond Future	8.5490	8.5250	(0.281)	0.0000	0.0000	0
26/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	30,581.0000	31,261.0000	2.224	0	0	0
26/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,857.0000	24,170.0000	(2.764)	0	0	0
26/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	33,942.0000	34,664.0000	2.127	0	0	0
26/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,592.0000	21,948.0000	(2.851)	0	0	0
26/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,857.0000	13,405.0000	(3.262)	0	0	0
26/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,468.0000	5,663.0000	3.566	0	0	0
26/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,082.0000	53,994.0000	(1.975)	0	0	0
26/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,627.0000	27,874.0000	(2.630)	0	0	0
26/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,454.0000	3,585.0000	3.793	0	0	0
26/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,741.0000	53,655.0000	1.733	0	0	0
26/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	110,481.0000	109,166.0000	(1.190)	0	0	0
26/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,088.0000	2,172.0000	4.023	0	0	0
26/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	95,310.0000	94,028.0000	(1.345)	0	0	0
26/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	25,835.0000	26,448.0000	2.373	0	0	0
26/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	42,985.0000	43,809.0000	1.917	0	0	0
26/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,206.0000	1,257.0000	4.229	0	0	0
26/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,745.0000	17,202.0000	(3.060)	0	0	0
26/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	35,984.0000	35,117.0000	(2.409)	0	0	0
26/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,303.0000	8,581.0000	3.348	0	0	0
26/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,448.0000	66,277.0000	(1.736)	0	0	0
26/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,763.0000	43,781.0000	(2.194)	0	0	0
26/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	18,794.0000	19,292.0000	2.650	0	0	0
26/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	80,913.0000	79,678.0000	(1.526)	0	0	0
26/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,911.0000	13,296.0000	2.982	0	0	0
26/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	27,376.0000	28,012.0000	2.323	0	0	0
26/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	28,958.0000	29,616.0000	2.272	0	0	0
26/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,319.0000	26,588.0000	(2.676)	0	0	0
26/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,063.0000	25,354.0000	(2.720)	0	0	0
26/07/2006	R203	2006/08/03			Bond Future	8.4740	8.4580	(0.189)	0.0000	0.0000	111
26/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,689.0000	2,971.0000	(19.463)	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
26/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	91,313.0000	90,188.0000	(1.232)	0	0	0
26/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	36,073.0000	37,198.0000	3.119	0	0	0
26/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,514.0000	5,922.0000	7.399	0	0	0
26/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	111,327.0000	110,201.0000	(1.011)	0	0	0
26/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	2,362.0000	1,805.0000	(23.582)	0	0	0
26/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	34,099.0000	32,971.0000	(3.308)	0	0	0
26/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	7,686.0000	8,255.0000	7.403	0	0	0
26/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	10,229.0000	10,953.0000	7.078	0	0	0
26/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	435.0000	429.0000	(1.379)	0	0	0
26/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	71,778.0000	70,653.0000	(1.567)	0	0	0
26/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	19,360.0000	20,394.0000	5.341	0	0	0
26/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	16,354.0000	15,222.0000	(6.922)	0	0	0
26/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	52,709.0000	51,583.0000	(2.136)	0	0	0
26/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	208.0000	117.0000	(43.750)	0	0	0
26/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	1,423.0000	1,022.0000	(28.180)	0	0	0
26/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R203	2006/11/02			Bond Future	8.4950	8.4780	(0.200)	0.0000	0.0000	0
26/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	111,153.0000	109,977.0000	(1.058)	0	0	0
26/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	18,673.0000	19,297.0000	3.342	0	0	0
26/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	454.0000	479.0000	5.507	0	0	0
26/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,613.0000	3,782.0000	4.678	0	0	0
26/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,981.0000	12,383.0000	(4.607)	0	0	0
26/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	72,652.0000	71,499.0000	(1.587)	0	0	0
26/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
26/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	15,001.0000	15,537.0000	3.573	0	0	0
26/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,655.0000	14,013.0000	(4.381)	0	0	0
26/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	11,441.0000	10,887.0000	(4.842)	0	0	0
26/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	151,956.0000	150,779.0000	(0.775)	0	0	0
26/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	122.0000	129.0000	5.738	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
26/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	38,685.0000	37,675.0000	(2.611)	0	0	0
26/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	25,037.0000	25,790.0000	3.008	0	0	0
26/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	91,553.0000	90,382.0000	(1.279)	0	0	0
26/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,074.0000	24,224.0000	(3.390)	0	0	0
26/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,401.0000	1,472.0000	5.068	0	0	0
26/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	16,778.0000	17,357.0000	3.451	0	0	0
26/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	7,919.0000	8,247.0000	4.142	0	0	0
26/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	54,816.0000	53,710.0000	(2.018)	0	0	0
26/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	20,684.0000	21,352.0000	3.230	0	0	0
26/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,033.0000	9,523.0000	(5.083)	0	0	0
26/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,596.0000	7,171.0000	(5.595)	0	0	0
26/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
26/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	131,302.0000	130,125.0000	(0.896)	0	0	0
26/07/2006	R203	2007/02/01			Bond Future	8.5020	8.4840	(0.212)	0.0000	0.0000	0
26/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,443.0000	16,857.0000	(3.360)	0	0	0
26/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	41,090.0000	41,974.0000	2.151	0	0	0
26/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,054.0000	1,103.0000	4.649	0	0	0
26/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	20,600.0000	21,177.0000	2.801	0	0	0
26/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	24,095.0000	24,737.0000	2.664	0	0	0
26/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,736.0000	20,085.0000	(3.139)	0	0	0
26/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,020.0000	42,073.0000	(2.201)	0	0	0
26/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	25,963.0000	26,637.0000	2.596	0	0	0
26/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,986.0000	8,267.0000	3.519	0	0	0
26/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	22,307.0000	22,916.0000	2.730	0	0	0
26/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,212.0000	12,721.0000	(3.716)	0	0	0
26/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,897.0000	7,553.0000	(4.356)	0	0	0
26/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	91,560.0000	90,380.0000	(1.289)	0	0	0
26/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,940.0000	15,386.0000	(3.476)	0	0	0
26/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,436.0000	4,608.0000	3.877	0	0	0
26/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,041.0000	18,422.0000	(3.251)	0	0	0
26/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	29,931.0000	30,668.0000	2.462	0	0	0
26/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,678.0000	29,869.0000	(2.637)	0	0	0
26/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	57,533.0000	56,476.0000	(1.837)	0	0	0
26/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	13,294.0000	13,713.0000	3.152	0	0	0
26/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,263.0000	2,359.0000	4.242	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
26/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	73,847.0000	72,714.0000	(1.534)	0	0	0
26/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	110,320.0000	109,114.0000	(1.093)	0	0	0
26/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	446.0000	468.0000	4.933	0	0	0
26/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	59.0000	62.0000	5.085	0	0	0
26/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	150,057.0000	148,832.0000	(0.816)	0	0	0
26/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	171.0000	179.0000	4.678	0	0	0
26/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	129,872.0000	128,652.0000	(0.939)	0	0	0
26/07/2006	R204	2006/08/03			Bond Future	8.4640	8.4530	(0.130)	0.0000	0.0000	83
26/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	1,264.0000	1,177.0000	(6.883)	0	0	0
26/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	17,271.0000	16,371.0000	(5.211)	0	0	0
26/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	56.0000	41.0000	(26.786)	0	0	0
26/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	3,798.0000	3,190.0000	(16.008)	0	0	0
26/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	35,223.0000	34,394.0000	(2.354)	0	0	0
26/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	10,131.0000	10,337.0000	2.033	0	0	0
26/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	7,858.0000	7,969.0000	1.413	0	0	0
26/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	5,903.0000	5,934.0000	0.525	0	0	0
26/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	5,200.0000	4,497.0000	(13.519)	0	0	0
26/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	6,939.0000	6,156.0000	(11.284)	0	0	0
26/07/2006	R204	2006/11/02			Bond Future	8.4820	8.4700	(0.141)	0.0000	0.0000	0
26/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	21.0000	21.0000	-	0	0	0
26/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	160,602.0000	159,726.0000	(0.545)	0	0	0
26/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	75.0000	76.0000	1.333	0	0	0
26/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	138,528.0000	137,652.0000	(0.632)	0	0	0
26/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	24,741.0000	25,112.0000	1.500	0	0	0
26/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	19,794.0000	19,289.0000	(2.551)	0	0	0
26/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	663.0000	675.0000	1.810	0	0	0
26/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	96,560.0000	95,695.0000	(0.896)	0	0	0
26/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	33,558.0000	34,018.0000	1.371	0	0	0
26/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,720.0000	42,984.0000	(1.683)	0	0	0
26/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	238.0000	241.0000	1.261	0	0	0
26/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,635.0000	1,665.0000	1.835	0	0	0
26/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,259.0000	13,844.0000	(2.910)	0	0	0
26/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	26,830.0000	27,224.0000	1.469	0	0	0
26/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,648.0000	7,789.0000	1.844	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
26/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	18,268.0000	17,785.0000	(2.644)	0	0	0
26/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,256.0000	8,942.0000	(3.392)	0	0	0
26/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	46,086.0000	46,648.0000	1.219	0	0	0
26/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	31,149.0000	30,510.0000	(2.051)	0	0	0
26/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	14,009.0000	14,247.0000	1.699	0	0	0
26/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	117,135.0000	116,262.0000	(0.745)	0	0	0
26/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,839.0000	16,379.0000	(2.732)	0	0	0
26/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	28,999.0000	29,415.0000	1.435	0	0	0
26/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	77,070.0000	76,225.0000	(1.096)	0	0	0
26/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,584.0000	3,655.0000	1.981	0	0	0
26/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	59,084.0000	58,278.0000	(1.364)	0	0	0
26/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	22,734.0000	23,082.0000	1.531	0	0	0
26/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	21,421.0000	20,893.0000	(2.465)	0	0	0
26/07/2006	R204	2007/02/01			Bond Future	8.4860	8.4730	(0.153)	0.0000	0.0000	0
26/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	892.0000	907.0000	1.682	0	0	0
26/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,636.0000	1,664.0000	1.711	0	0	0
26/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	159,620.0000	158,696.0000	(0.579)	0	0	0
26/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	138,562.0000	137,651.0000	(0.657)	0	0	0
26/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,981.0000	28,492.0000	(1.687)	0	0	0
26/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	25,328.0000	25,652.0000	1.279	0	0	0
26/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	40,712.0000	41,161.0000	1.103	0	0	0
26/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,703.0000	98,843.0000	(0.863)	0	0	0
26/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,437.0000	29,932.0000	(1.659)	0	0	0
26/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,447.0000	20,057.0000	(1.907)	0	0	0
26/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	42,553.0000	41,939.0000	(1.443)	0	0	0
26/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	45,046.0000	45,525.0000	1.063	0	0	0
26/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	38,612.0000	39,045.0000	1.121	0	0	0
26/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	31,958.0000	31,438.0000	(1.627)	0	0	0
26/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	56,575.0000	57,123.0000	0.969	0	0	0
26/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,257.0000	25,797.0000	(1.752)	0	0	0
26/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,852.0000	2,900.0000	1.683	0	0	0
26/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	118,530.0000	117,640.0000	(0.751)	0	0	0
26/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	36,559.0000	36,977.0000	1.143	0	0	0
26/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	66,472.0000	65,710.0000	(1.146)	0	0	0
26/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,364.0000	11,540.0000	1.549	0	0	0

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26/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,733.0000	4,812.0000	1.669	0	0	0
26/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	17,558.0000	17,805.0000	1.407	0	0	0
26/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,282.0000	81,464.0000	(0.994)	0	0	0
26/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	53,484.0000	52,793.0000	(1.292)	0	0	0
26/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,498.0000	7,618.0000	1.600	0	0	0
26/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,546.0000	33,010.0000	(1.598)	0	0	0
26/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	34,555.0000	34,958.0000	1.166	0	0	0
26/07/2006	R207	2006/08/03			Bond Future	8.4430	8.4340	(0.107)	0.0000	0.0000	0
26/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,290.0000	7,465.0000	2.401	0	0	0
26/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	33,729.0000	33,056.0000	(1.995)	0	0	0
26/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
26/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	4,649.0000	4,056.0000	(12.755)	0	0	0
26/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	3,072.0000	2,579.0000	(16.048)	0	0	0
26/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	5,168.0000	5,244.0000	1.471	0	0	0
26/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	1,128.0000	855.0000	(24.202)	0	0	0
26/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	12,680.0000	13,075.0000	3.115	0	0	0
26/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	9,814.0000	10,100.0000	2.914	0	0	0
26/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	1,919.0000	1,537.0000	(19.906)	0	0	0
26/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	742.0000	681.0000	(8.221)	0	0	0
26/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	15,224.0000	14,495.0000	(4.788)	0	0	0
26/07/2006	R207	2006/11/02			Bond Future	8.4580	8.4480	(0.118)	0.0000	0.0000	0
26/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	23,604.0000	24,173.0000	2.411	0	0	0
26/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	116,252.0000	115,517.0000	(0.632)	0	0	0
26/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,207.0000	7,837.0000	(4.508)	0	0	0
26/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	11,284.0000	11,649.0000	3.235	0	0	0
26/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	9,396.0000	9,716.0000	3.406	0	0	0
26/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,328.0000	5,047.0000	(5.274)	0	0	0
26/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	18,155.0000	18,650.0000	2.727	0	0	0
26/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	94,947.0000	94,212.0000	(0.774)	0	0	0
26/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,658.0000	6,333.0000	(4.881)	0	0	0
26/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	74,244.0000	73,510.0000	(0.989)	0	0	0
26/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,984.0000	9,569.0000	(4.157)	0	0	0
26/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	12.0000	12.0000	-	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
26/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	19,374.0000	18,799.0000	(2.968)	0	0	0
26/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,922.0000	4,082.0000	4.080	0	0	0
26/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	135.0000	141.0000	4.444	0	0	0
26/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	54,224.0000	53,496.0000	(1.343)	0	0	0
26/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,204.0000	3,964.0000	(5.709)	0	0	0
26/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	13,380.0000	13,790.0000	3.064	0	0	0
26/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	15,675.0000	16,128.0000	2.890	0	0	0
26/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	916.0000	959.0000	4.694	0	0	0
26/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,503.0000	2,337.0000	(6.632)	0	0	0
26/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	35,418.0000	34,726.0000	(1.954)	0	0	0
26/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	138,167.0000	137,432.0000	(0.532)	0	0	0
26/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	39,155.0000	39,842.0000	1.755	0	0	0
26/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	520.0000	472.0000	(9.231)	0	0	0
26/07/2006	R207	2007/02/01			Bond Future	8.4600	8.4500	(0.118)	0.0000	0.0000	0
26/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,543.0000	5,640.0000	1.750	0	0	0
26/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	22,109.0000	22,421.0000	1.411	0	0	0
26/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	17,648.0000	17,290.0000	(2.029)	0	0	0
26/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	59,226.0000	58,595.0000	(1.065)	0	0	0
26/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	23,907.0000	24,238.0000	1.385	0	0	0
26/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	618.0000	630.0000	1.942	0	0	0
26/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,407.0000	1,433.0000	1.848	0	0	0
26/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	115,755.0000	115,039.0000	(0.619)	0	0	0
26/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	21,005.0000	20,608.0000	(1.890)	0	0	0
26/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	31,208.0000	30,719.0000	(1.567)	0	0	0
26/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	29,793.0000	30,181.0000	1.302	0	0	0
26/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	95,490.0000	94,789.0000	(0.734)	0	0	0
26/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	22,836.0000	22,421.0000	(1.817)	0	0	0
26/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	25,788.0000	26,138.0000	1.357	0	0	0
26/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	76,522.0000	75,847.0000	(0.882)	0	0	0
26/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	34,110.0000	34,535.0000	1.246	0	0	0
26/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	19,276.0000	18,898.0000	(1.961)	0	0	0
26/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	27,751.0000	28,120.0000	1.330	0	0	0
26/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	15,762.0000	16,001.0000	1.516	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/07/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	44,008.0000	43,439.0000	(1.293)	0	0	0
26/07/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,918.0000	2,971.0000	1.816	0	0	0
26/07/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	16,120.0000	15,780.0000	(2.109)	0	0	0
26/07/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	9,705.0000	9,864.0000	1.638	0	0	0
26/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	13,352.0000	13,051.0000	(2.254)	0	0	0
26/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	159,132.0000	158,406.0000	(0.456)	0	0	0
26/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,984.0000	7,769.0000	(2.693)	0	0	0
26/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	246.0000	251.0000	2.033	0	0	0
26/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	88.0000	90.0000	2.273	0	0	0
26/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	46,117.0000	46,631.0000	1.115	0	0	0
26/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	137,031.0000	136,308.0000	(0.528)	0	0	0

Grand Total: **3,058**