

# Derivatives High/Low Report

High/Low for 28/07/2006

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
28/07/2006	GOVI 2006/08/03			jGovi	233.3680	232.3450	(0.438)	232.2700	232.2700	551
28/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	33,714.0000	23,617.0000	(29.949)	0	0	0
28/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	34.0000	167.0000	391.176	0	0	0
28/07/2006	GOVI 2006/11/02			jGovi	237.9370	236.9270	(0.424)	0.0000	0.0000	350
28/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,169.0000	1,801.0000	54.063	0	0	0
28/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	80,539.0000	71,071.0000	(11.756)	0	0	0
28/07/2006	GOVI 2007/02/01			jGovi	242.9090	241.9910	(0.378)	0.0000	0.0000	0
28/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	640.0000	893.0000	39.531	0	0	0
28/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	129,730.0000	120,803.0000	(6.881)	0	0	0
28/07/2006	J153 2010/08/31			jSwap	8.7420	8.8680	1.441	0.0000	0.0000	0
28/07/2006	J157 2015/09/15			jSwap	8.7610	8.8640	1.176	0.0000	0.0000	0
28/07/2006	J186 2026/12/21			jSwap	8.5660	8.6760	1.284	0.0000	0.0000	0
28/07/2006	J194 2008/02/28			jSwap	8.3550	8.4770	1.460	0.0000	0.0000	0
28/07/2006	J201 2014/12/22			jSwap	8.8490	8.9590	1.243	0.0000	0.0000	0
28/07/2006	J203 2017/09/15			jSwap	8.7170	8.8100	1.067	0.0000	0.0000	0
28/07/2006	J204 2018/12/21			jSwap	8.7250	8.8250	1.146	0.0000	0.0000	0

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28/07/2006	J207	2020/01/15			jSwap	8.7010	8.8040	1.184	0.0000	0.0000	0
28/07/2006	JBAR	2005/12/21			jBar	7.7830	7.8540	0.912	0.0000	0.0000	0
28/07/2006	JFRA	2006/08/03			jFra	7.8530	7.9070	0.688	0.0000	0.0000	0
28/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
28/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,086.0000	2,219.0000	6.376	0	0	0
28/07/2006	JFRA	2006/11/02			jFra	8.4720	8.5630	1.074	0.0000	0.0000	0
28/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	20.0000	14.0000	(30.000)	0	0	0
28/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,614.0000	3,829.0000	5.949	0	0	0
28/07/2006	JFRA	2007/02/01			jFra	8.7240	8.9130	2.166	0.0000	0.0000	0
28/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,152.0000	3,560.0000	12.944	0	0	0
28/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	165.0000	113.0000	(31.515)	0	0	0
28/07/2006	JFRA	2007/05/03			jFra	8.8820	9.1110	2.578	0.0000	0.0000	0
28/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	249.0000	175.0000	(29.719)	0	0	0
28/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,620.0000	4,102.0000	13.315	0	0	0
28/07/2006	JFRA	2007/08/02			jFra	8.9160	9.1390	2.501	0.0000	0.0000	0
28/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	356.0000	268.0000	(24.719)	0	0	0
28/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,809.0000	4,263.0000	11.919	0	0	0
28/07/2006	JFRA	2007/11/01			jFra	8.9810	9.1760	2.171	0.0000	0.0000	0
28/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	445.0000	356.0000	(20.000)	0	0	0
28/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,327.0000	4,748.0000	9.730	0	0	0
28/07/2006	JFRA	2008/02/07			jFra	8.9820	9.1810	2.216	0.0000	0.0000	0
28/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,884.0000	22,626.0000	(1.127)	0	0	0
28/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,519.0000	26,745.0000	0.852	0	0	0
28/07/2006	JN02	2006/08/03			jNote	8.7150	8.8840	1.939	0.0000	0.0000	0
28/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	26,831.0000	29,878.0000	11.356	0	0	0
28/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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28/07/2006	JN02	2006/11/02			jNote	8.8640	9.0490	2.087	0.0000	0.0000	0
28/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	31,055.0000	33,972.0000	9.393	0	0	0
28/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,568.0000	1,169.0000	(25.446)	0	0	0
28/07/2006	JN05	2006/08/03			jNote	8.8710	9.0070	1.533	0.0000	0.0000	0
28/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	65,064.0000	70,267.0000	7.997	0	0	0
28/07/2006	JN05	2006/11/02			jNote	8.9330	9.0700	1.534	0.0000	0.0000	0
28/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	67,402.0000	72,593.0000	7.702	0	0	0
28/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	27.0000	12.0000	(55.556)	0	0	0
28/07/2006	JN10	2006/08/03			jNote	8.7440	8.8430	1.132	0.0000	0.0000	0
28/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	98,736.0000	104,742.0000	6.083	0	0	0
28/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/07/2006	JN10	2006/11/02			jNote	8.7700	8.8700	1.140	0.0000	0.0000	0
28/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	100,229.0000	106,267.0000	6.024	0	0	0
28/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/07/2006	JROD	2006/07/31			jRod	7.0380	7.0380	-	0.0000	0.0000	0
28/07/2006	JROD	2006/08/31			jRod	7.2840	7.2920	0.110	0.0000	0.0000	0
28/07/2006	JROD	2006/09/29			jRod	7.5290	7.5570	0.372	0.0000	0.0000	0
28/07/2006	JROD	2006/10/31			jRod	7.4220	7.4480	0.350	0.0000	0.0000	0
28/07/2006	JROD	2006/11/30			jRod	7.6600	7.6990	0.509	0.0000	0.0000	0
28/07/2006	JROD	2006/12/29			jRod	7.8470	7.8950	0.612	0.0000	0.0000	0
28/07/2006	JROD	2007/01/31			jRod	7.6940	7.7330	0.507	0.0000	0.0000	0

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28/07/2006	JROD	2007/02/28			jRod	7.8820	7.9310	0.622	0.0000	0.0000	0
28/07/2006	R153	2006/08/03			Bond Future	8.4600	8.5160	0.662	0.0000	0.0000	944
28/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	2,738.0000	1,654.0000	(39.591)	0	0	0
28/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	3,108.0000	4,094.0000	31.725	0	0	0
28/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	4,915.0000	3,412.0000	(30.580)	0	0	0
28/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	3,738.0000	2,434.0000	(34.885)	0	0	0
28/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	1,592.0000	2,158.0000	35.553	0	0	0
28/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,260.0000	3,025.0000	33.850	0	0	0
28/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	8,293.0000	10,064.0000	21.355	0	0	0
28/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	491.0000	193.0000	(60.692)	0	0	0
28/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,948.0000	8,979.0000	(17.985)	0	0	0
28/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	283.0000	384.0000	35.689	0	0	0
28/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	26,650.0000	28,719.0000	7.764	0	0	0
28/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
28/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	45,887.0000	47,957.0000	4.511	0	0	0
28/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	36,219.0000	38,289.0000	5.715	0	0	100
28/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	17,191.0000	19,249.0000	11.971	0	0	0
28/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	19,774.0000	17,708.0000	(10.448)	0	0	0
28/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
28/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	55,655.0000	57,724.0000	3.718	0	0	0
28/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R153	2006/11/02			Bond Future	8.4320	8.5570	1.482	0.0000	0.0000	0
28/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	11,120.0000	8,965.0000	(19.379)	0	0	0
28/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,491.0000	12,695.0000	21.008	0	0	0
28/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,620.0000	5,928.0000	(22.205)	0	0	0
28/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,005.0000	16,672.0000	19.043	0	0	101
28/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,020.0000	11,001.0000	21.962	0	0	0
28/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,596.0000	8,163.0000	23.757	0	0	0
28/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	13,136.0000	10,758.0000	(18.103)	0	0	0
28/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	17,645.0000	14,852.0000	(15.829)	0	0	0
28/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	33,998.0000	38,054.0000	11.930	0	0	0

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28/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	12,105.0000	9,837.0000	(18.736)	0	0	0
28/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,731.0000	11,822.0000	21.488	0	0	0
28/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	821.0000	518.0000	(36.906)	0	0	0
28/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,068.0000	1,422.0000	(31.238)	0	0	0
28/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	26,227.0000	29,941.0000	14.161	0	0	0
28/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	333.0000	197.0000	(40.841)	0	0	0
28/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	42,616.0000	46,839.0000	9.909	0	0	0
28/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	19,494.0000	22,727.0000	16.585	0	0	0
28/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,264.0000	3,139.0000	(26.384)	0	0	0
28/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,358.0000	5,486.0000	25.883	0	0	0
28/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,842.0000	3,629.0000	27.692	0	0	0
28/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	51,597.0000	55,903.0000	8.345	0	0	0
28/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	120.0000	66.0000	(45.000)	0	0	0
28/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	30,992.0000	27,420.0000	(11.526)	0	0	0
28/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	23,998.0000	20,767.0000	(13.464)	0	0	0
28/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
28/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	70,149.0000	74,503.0000	6.207	0	0	0
28/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	38.0000	19.0000	(50.000)	0	0	0
28/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	60,800.0000	65,141.0000	7.140	0	0	0
28/07/2006	R153	2007/02/01			Bond Future	8.4340	8.5520	1.399	0.0000	0.0000	0
28/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,741.0000	17,658.0000	12.178	0	0	0
28/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,793.0000	20,974.0000	11.605	0	0	0
28/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	16,265.0000	14,320.0000	(11.958)	0	0	0
28/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	12,736.0000	11,054.0000	(13.207)	0	0	0
28/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,391.0000	16,183.0000	12.452	0	0	0
28/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,018.0000	13,572.0000	12.931	0	0	0
28/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,325.0000	20,017.0000	(10.338)	0	0	0
28/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	18,189.0000	16,118.0000	(11.386)	0	0	0
28/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,914.0000	7,572.0000	(15.055)	0	0	0
28/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	41,935.0000	45,319.0000	8.070	0	0	0
28/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,235.0000	1,756.0000	(21.432)	0	0	0
28/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,918.0000	25,343.0000	(9.223)	0	0	0
28/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,586.0000	31,442.0000	9.991	0	0	0
28/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,540.0000	10,828.0000	13.501	0	0	0
28/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,862.0000	4,855.0000	(17.178)	0	0	0

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28/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	17,212.0000	15,203.0000	(11.672)	0	0	0
28/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,266.0000	25,787.0000	10.836	0	0	0
28/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,533.0000	2,836.0000	(19.728)	0	0	0
28/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,049.0000	16,903.0000	12.320	0	0	0
28/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	34,706.0000	37,872.0000	9.122	0	0	0
28/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,353.0000	1,039.0000	(23.208)	0	0	0
28/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	49,660.0000	53,209.0000	7.147	0	0	0
28/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	66,191.0000	69,938.0000	5.661	0	0	0
28/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	783.0000	587.0000	(25.032)	0	0	0
28/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	57,775.0000	61,443.0000	6.349	0	0	0
28/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	33,961.0000	31,156.0000	(8.259)	0	0	0
28/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	432.0000	316.0000	(26.852)	0	0	0
28/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,585.0000	8,644.0000	13.962	0	0	0
28/07/2006	R157	2006/08/03			Bond Future	8.5890	8.6230	0.396	0.0000	0.0000	116
28/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,811.0000	2,052.0000	13.308	0	0	0
28/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	84,908.0000	87,445.0000	2.988	0	0	0
28/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	64,772.0000	67,309.0000	3.917	0	0	100
28/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	13,764.0000	11,469.0000	(16.674)	0	0	0
28/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	45,028.0000	47,563.0000	5.630	0	0	0
28/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	12,424.0000	14,151.0000	13.901	0	0	0
28/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
28/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	1,984.0000	1,174.0000	(40.827)	0	0	0
28/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,733.0000	11,177.0000	14.836	0	0	0
28/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	25,852.0000	28,269.0000	9.349	0	0	0
28/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	3,061.0000	1,969.0000	(35.675)	0	0	0
28/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
28/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	190.0000	70.0000	(63.158)	0	0	0
28/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	48,144.0000	45,605.0000	(5.274)	0	0	0
28/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	144.0000	140.0000	(2.778)	0	0	0
28/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	30,365.0000	27,824.0000	(8.368)	0	0	0
28/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	126,388.0000	128,925.0000	2.007	0	0	0
28/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	7,408.0000	8,556.0000	15.497	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
28/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	4,490.0000	3,101.0000	(30.935)	0	0	0
28/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	105,444.0000	107,981.0000	2.406	0	0	0
28/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R157	2006/11/02			Bond Future	8.5590	8.6490	1.052	0.0000	0.0000	5
28/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	63,914.0000	69,750.0000	9.131	0	0	158
28/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,872.0000	12,771.0000	17.467	0	0	0
28/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,431.0000	5,320.0000	20.063	0	0	0
28/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,443.0000	26,504.0000	(12.939)	0	0	0
28/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,805.0000	2,073.0000	(26.096)	0	0	0
28/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,633.0000	37,963.0000	(10.954)	0	0	0
28/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,768.0000	3,352.0000	21.098	0	0	0
28/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,557.0000	19,186.0000	15.878	0	0	0
28/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	86,172.0000	80,187.0000	(6.945)	0	0	0
28/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	70,944.0000	65,264.0000	(8.006)	0	0	0
28/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	121,414.0000	127,922.0000	5.360	0	0	0
28/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	34,857.0000	39,225.0000	12.531	0	0	0
28/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,303.0000	51,054.0000	(9.323)	0	0	0
28/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,960.0000	9,760.0000	(18.395)	0	0	0
28/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	167.0000	107.0000	(35.928)	0	0	0
28/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,233.0000	871.0000	(29.359)	0	0	0
28/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	142,129.0000	148,677.0000	4.607	0	0	0
28/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	82,004.0000	88,210.0000	7.568	0	0	0
28/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,275.0000	4,898.0000	(21.944)	0	0	0
28/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	51.0000	31.0000	(39.216)	0	0	0
28/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,374.0000	27,851.0000	14.265	0	0	117
28/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	23,949.0000	20,508.0000	(14.368)	0	0	0
28/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,043.0000	16,952.0000	(15.422)	0	0	0
28/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	48,096.0000	53,286.0000	10.791	0	0	0
28/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	20,951.0000	24,079.0000	14.930	0	0	0
28/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,002.0000	8,322.0000	18.852	0	0	0
28/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	21,952.0000	18,685.0000	(14.882)	0	0	0
28/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	22,611.0000	25,912.0000	14.599	0	0	0
28/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	483.0000	325.0000	(32.712)	0	0	0
28/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	101,297.0000	107,707.0000	6.328	0	0	0
28/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,237.0000	15,324.0000	(15.973)	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
28/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,252.0000	29,908.0000	13.927	0	0	0
28/07/2006	R157	2007/02/01			Bond Future	8.5650	8.6510	1.004	0.0000	0.0000	0
28/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,176.0000	73,974.0000	6.936	0	0	0
28/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,519.0000	23,658.0000	9.940	0	0	0
28/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,469.0000	60,072.0000	(6.820)	0	0	0
28/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	26,616.0000	29,221.0000	9.787	0	0	0
28/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	52,127.0000	48,136.0000	(7.656)	0	0	0
28/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	120,746.0000	126,488.0000	4.755	0	0	0
28/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	35,925.0000	32,610.0000	(9.228)	0	0	0
28/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	85,054.0000	90,253.0000	6.113	0	0	0
28/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	44,634.0000	48,328.0000	8.276	0	0	0
28/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,038.0000	1,651.0000	(18.989)	0	0	0
28/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	29,866.0000	32,681.0000	9.425	0	0	0
28/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,665.0000	12,796.0000	(12.745)	0	0	0
28/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,927.0000	60,187.0000	7.617	0	0	0
28/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,094.0000	7,762.0000	(14.647)	0	0	0
28/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	39,754.0000	36,229.0000	(8.867)	0	0	0
28/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,796.0000	4,866.0000	(16.046)	0	0	0
28/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,844.0000	19,408.0000	(11.152)	0	0	0
28/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	34,092.0000	30,882.0000	(9.416)	0	0	0
28/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,711.0000	18,444.0000	10.370	0	0	0
28/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	32,313.0000	29,210.0000	(9.603)	0	0	0
28/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	31,592.0000	34,513.0000	9.246	0	0	0
28/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,590.0000	27,594.0000	(9.794)	0	0	0
28/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	35,249.0000	38,383.0000	8.891	0	0	0
28/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,923.0000	14,312.0000	10.748	0	0	0
28/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	33,386.0000	36,413.0000	9.067	0	0	0
28/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	91,133.0000	86,110.0000	(5.512)	0	0	0
28/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	102,321.0000	107,834.0000	5.388	0	0	0
28/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,524.0000	2,907.0000	(17.509)	0	0	0
28/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,517.0000	72,777.0000	(6.115)	0	0	0
28/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	10,008.0000	11,115.0000	11.061	0	0	0
28/07/2006	R186	2006/08/03			Bond Future	8.2870	8.3520	0.784	0.0000	0.0000	60
28/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	77,053.0000	69,699.0000	(9.544)	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
28/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	102,271.0000	94,916.0000	(7.192)	0	0	0
28/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
28/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	104.0000	152.0000	46.154	0	0	0
28/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	33,867.0000	40,812.0000	20.507	0	0	0
28/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	554.0000	145.0000	(73.827)	0	0	0
28/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	4,693.0000	2,231.0000	(52.461)	0	0	0
28/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	195,928.0000	203,282.0000	3.753	0	0	0
28/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	63,492.0000	70,840.0000	11.573	0	0	0
28/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	25,496.0000	18,990.0000	(25.518)	0	0	0
28/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
28/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	6,896.0000	3,650.0000	(47.071)	0	0	0
28/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	8,146.0000	11,455.0000	40.621	0	0	0
28/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	11,114.0000	15,223.0000	36.971	0	0	0
28/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,650.0000	2,498.0000	51.394	0	0	0
28/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	9,622.0000	5,577.0000	(42.039)	0	0	0
28/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	14,645.0000	19,538.0000	33.411	0	0	0
28/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	51,026.0000	43,719.0000	(14.320)	0	0	0
28/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	94,782.0000	102,136.0000	7.759	0	0	0
28/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	127,252.0000	134,607.0000	5.780	0	0	0
28/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	160,950.0000	168,304.0000	4.569	0	0	0
28/07/2006	R186	2006/11/02			Bond Future	8.2940	8.3590	0.784	0.0000	0.0000	0
28/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	39,317.0000	43,197.0000	9.869	0	0	0
28/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	28,633.0000	25,209.0000	(11.958)	0	0	0
28/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	231,437.0000	238,726.0000	3.149	0	0	0
28/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	52,670.0000	57,368.0000	8.920	0	0	0
28/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	65,589.0000	60,227.0000	(8.175)	0	0	0
28/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	33,667.0000	37,149.0000	10.342	0	0	0
28/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	195,533.0000	202,787.0000	3.710	0	0	0
28/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	34,345.0000	30,522.0000	(11.131)	0	0	0
28/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	167.0000	116.0000	(30.539)	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
28/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	85,874.0000	79,898.0000	(6.959)	0	0	0
28/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	18,770.0000	16,164.0000	(13.884)	0	0	0
28/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,748.0000	17,690.0000	12.332	0	0	0
28/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	43.0000	28.0000	(34.884)	0	0	0
28/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,560.0000	1,185.0000	(24.038)	0	0	0
28/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,043.0000	11,372.0000	13.233	0	0	0
28/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	99,347.0000	105,772.0000	6.467	0	0	0
28/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	4,383.0000	3,504.0000	(20.055)	0	0	0
28/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	31,451.0000	27,826.0000	(11.526)	0	0	0
28/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	47,146.0000	42,578.0000	(9.689)	0	0	0
28/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	24,229.0000	26,965.0000	11.292	0	0	0
28/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	36,434.0000	40,113.0000	10.098	0	0	0
28/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	9,870.0000	8,223.0000	(16.687)	0	0	0
28/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	128,767.0000	135,695.0000	5.380	0	0	0
28/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	551.0000	401.0000	(27.223)	0	0	0
28/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	161,207.0000	168,361.0000	4.438	0	0	0
28/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	73,748.0000	79,405.0000	7.671	0	0	0
28/07/2006	R186	2007/02/01			Bond Future	8.2890	8.3500	0.736	0.0000	0.0000	0
28/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,638.0000	27,425.0000	6.970	0	0	0
28/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	230,794.0000	237,356.0000	2.843	0	0	0
28/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	83,227.0000	78,624.0000	(5.531)	0	0	0
28/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	101,599.0000	96,566.0000	(4.954)	0	0	0
28/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	33,115.0000	35,332.0000	6.695	0	0	0
28/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,630.0000	1,372.0000	(15.828)	0	0	0
28/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	57,410.0000	60,818.0000	5.936	0	0	0
28/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	54,671.0000	57,959.0000	6.014	0	0	0
28/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	50,280.0000	46,748.0000	(7.025)	0	0	0
28/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	69,599.0000	73,507.0000	5.615	0	0	0
28/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	53,276.0000	49,626.0000	(6.851)	0	0	0
28/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	87,850.0000	92,395.0000	5.174	0	0	0
28/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	42,628.0000	45,347.0000	6.378	0	0	0
28/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,472.0000	4,748.0000	(13.231)	0	0	0
28/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	52,042.0000	55,211.0000	6.089	0	0	0
28/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,081.0000	2,635.0000	(14.476)	0	0	0
28/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	196,511.0000	202,884.0000	3.243	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
28/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	36,473.0000	33,561.0000	(7.984)	0	0	0
28/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,942.0000	22,668.0000	(9.117)	0	0	0
28/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	164,463.0000	170,558.0000	3.706	0	0	0
28/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	47,353.0000	43,942.0000	(7.203)	0	0	0
28/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	134,960.0000	140,676.0000	4.235	0	0	0
28/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,169.0000	8,065.0000	(12.041)	0	0	0
28/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	65,969.0000	61,868.0000	(6.217)	0	0	0
28/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,846.0000	14,189.0000	(10.457)	0	0	0
28/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	109,626.0000	114,789.0000	4.710	0	0	0
28/07/2006	R194	2006/08/03			Bond Future	8.3770	8.5780	2.399	0.0000	0.0000	55
28/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	9,215.0000	12,145.0000	31.796	0	0	0
28/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	2,291.0000	4,822.0000	110.476	0	0	0
28/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	325.0000	1,309.0000	302.769	0	0	0
28/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,777.0000	394.0000	(77.828)	0	0	0
28/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	5,548.0000	8,457.0000	52.433	0	0	0
28/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,286.0000	614.0000	(73.141)	0	0	0
28/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	712.0000	2,259.0000	217.275	0	0	0
28/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	16,644.0000	19,574.0000	17.604	0	0	0
28/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	433.0000	34.0000	(92.148)	0	0	0
28/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	5,471.0000	2,778.0000	(49.223)	0	0	0
28/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	492.0000	1,750.0000	255.691	0	0	0
28/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	21.0000	0.0000	(100.000)	0	0	0
28/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,848.0000	901.0000	(68.364)	0	0	0
28/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	42.0000	280.0000	566.667	0	0	0
28/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	24,146.0000	27,076.0000	12.135	0	0	0
28/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	9,047.0000	6,132.0000	(32.221)	0	0	0
28/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	12,920.0000	15,850.0000	22.678	0	0	0
28/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	17.0000	750.000	0	0	0
28/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	20,386.0000	23,316.0000	14.373	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
28/07/2006	R194	2006/11/02			Bond Future	8.4650	8.6930	2.693	0.0000	0.0000	0
28/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,219.0000	4,571.0000	42.001	0	0	0
28/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	24,719.0000	27,529.0000	11.368	0	0	0
28/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,887.0000	3,425.0000	(29.916)	0	0	0
28/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,753.0000	5,245.0000	39.755	0	0	0
28/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,186.0000	2,864.0000	(31.581)	0	0	0
28/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
28/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	52.0000	19.0000	(63.462)	0	0	0
28/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	31,137.0000	33,951.0000	9.037	0	0	0
28/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	27,920.0000	30,733.0000	10.075	0	0	0
28/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,262.0000	9,445.0000	30.061	0	0	0
28/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,616.0000	1,652.0000	(36.850)	0	0	0
28/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,489.0000	858.0000	(42.377)	0	0	0
28/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,279.0000	7,129.0000	35.045	0	0	0
28/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	744.0000	383.0000	(48.522)	0	0	0
28/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	135.0000	55.0000	(59.259)	0	0	0
28/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	21,540.0000	24,342.0000	13.008	0	0	0
28/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	18,397.0000	21,178.0000	15.117	0	0	0
28/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	9,640.0000	12,093.0000	25.446	0	0	0
28/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	18.0000	6.0000	(66.667)	0	0	0
28/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	15,317.0000	18,051.0000	17.849	0	0	0
28/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	315.0000	142.0000	(54.921)	0	0	0
28/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	12,348.0000	14,988.0000	21.380	0	0	0
28/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	4,529.0000	3,137.0000	(30.735)	0	0	0
28/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,479.0000	4,900.0000	40.845	0	0	0
28/07/2006	R194	2007/02/01			Bond Future	8.4790	8.7140	2.772	0.0000	0.0000	0
28/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,274.0000	4,144.0000	(21.426)	0	0	0
28/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,484.0000	27,821.0000	9.170	0	0	0
28/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	6,493.0000	5,218.0000	(19.637)	0	0	0
28/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,901.0000	1,336.0000	(29.721)	0	0	0
28/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,062.0000	6,295.0000	24.358	0	0	0
28/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,271.0000	5,359.0000	25.474	0	0	0
28/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	54.0000	29.0000	(46.296)	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
28/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,283.0000	15,364.0000	15.667	0	0	0
28/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	794.0000	512.0000	(35.516)	0	0	0
28/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,645.0000	9,259.0000	21.112	0	0	0
28/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,092.0000	5,145.0000	25.733	0	0	0
28/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,282.0000	11,079.0000	19.360	0	0	0
28/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,261.0000	7,682.0000	22.696	0	0	0
28/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,951.0000	3,010.0000	(23.817)	0	0	0
28/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,923.0000	25,240.0000	10.108	0	0	0
28/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,804.0000	2,056.0000	(26.676)	0	0	0
28/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	502.0000	312.0000	(37.849)	0	0	0
28/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	306.0000	183.0000	(40.196)	0	0	0
28/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,560.0000	17,733.0000	13.965	0	0	0
28/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,942.0000	20,182.0000	12.485	0	0	0
28/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,815.0000	5,506.0000	(19.208)	0	0	0
28/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,209.0000	808.0000	(33.168)	0	0	0
28/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	100.0000	55.0000	(45.000)	0	0	0
28/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,139.0000	13,101.0000	17.614	0	0	0
28/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,458.0000	5,581.0000	25.191	0	0	0
28/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,177.0000	4,938.0000	(20.058)	0	0	0
28/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	179.0000	103.0000	(42.458)	0	0	0
28/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,403.0000	22,690.0000	11.209	0	0	0
28/07/2006	R201	2006/08/03			Bond Future	8.5440	8.6330	1.042	0.0000	0.0000	26
28/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	64,548.0000	69,817.0000	8.163	0	0	0
28/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
28/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	40,848.0000	35,580.0000	(12.897)	0	0	0
28/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	48,621.0000	53,891.0000	10.839	0	0	0
28/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	955.0000	1,779.0000	86.283	0	0	0
28/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	26,693.0000	21,486.0000	(19.507)	0	0	0
28/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	279.0000	49.0000	(82.437)	0	0	0
28/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	17,941.0000	22,982.0000	28.098	0	0	0
28/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	63.0000	126.0000	100.000	0	0	0
28/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
28/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,041.0000	9,317.0000	54.229	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
28/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	2,320.0000	845.0000	(63.578)	0	0	0
28/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	32,999.0000	38,265.0000	15.958	0	0	0
28/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	7,924.0000	11,720.0000	47.905	0	0	0
28/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	3,195.0000	5,356.0000	67.637	0	0	0
28/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	6,515.0000	3,406.0000	(47.721)	0	0	0
28/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	3,423.0000	1,429.0000	(58.253)	0	0	0
28/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	13,099.0000	8,653.0000	(33.942)	0	0	0
28/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	4,465.0000	7,183.0000	60.873	0	0	0
28/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	4,822.0000	2,270.0000	(52.924)	0	0	0
28/07/2006	R201	2006/11/02			Bond Future	8.5670	8.6570	1.051	0.0000	0.0000	0
28/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	65,452.0000	70,374.0000	7.520	0	0	0
28/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,610.0000	6,667.0000	18.841	0	0	0
28/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	980.0000	693.0000	(29.286)	0	0	0
28/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	44,291.0000	40,139.0000	(9.374)	0	0	0
28/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	112,994.0000	118,187.0000	4.596	0	0	0
28/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,566.0000	42,691.0000	10.696	0	0	0
28/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	42.0000	25.0000	(40.476)	0	0	0
28/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	80,718.0000	85,801.0000	6.297	0	0	0
28/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,941.0000	3,858.0000	(21.919)	0	0	0
28/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	51,122.0000	55,754.0000	9.061	0	0	0
28/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,345.0000	15,451.0000	15.781	0	0	0
28/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	135.0000	87.0000	(35.556)	0	0	0
28/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,216.0000	1,639.0000	(26.038)	0	0	0
28/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,619.0000	17,986.0000	15.155	0	0	0
28/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	96,625.0000	101,785.0000	5.340	0	0	0
28/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	386.0000	260.0000	(32.642)	0	0	0
28/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,900.0000	20,797.0000	(12.983)	0	0	0
28/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,870.0000	19,371.0000	14.825	0	0	0
28/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,008.0000	31,489.0000	12.429	0	0	0
28/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,383.0000	7,655.0000	(18.416)	0	0	0
28/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,784.0000	16,076.0000	(14.417)	0	0	0
28/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,738.0000	10,260.0000	17.418	0	0	0
28/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,711.0000	13,281.0000	(15.467)	0	0	0
28/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,424.0000	17,582.0000	(13.915)	0	0	0
28/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	33,485.0000	29,798.0000	(11.011)	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
28/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,611.0000	22,390.0000	14.171	0	0	0
28/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,212.0000	14,642.0000	(14.931)	0	0	0
28/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,200.0000	20,839.0000	14.500	0	0	0
28/07/2006	R201	2007/02/01			Bond Future	8.5700	8.6560	1.004	0.0000	0.0000	0
28/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	45,457.0000	48,805.0000	7.365	0	0	0
28/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	111,587.0000	116,239.0000	4.169	0	0	0
28/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,186.0000	4,394.0000	(15.272)	0	0	0
28/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,119.0000	902.0000	(19.392)	0	0	0
28/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	68,360.0000	72,437.0000	5.964	0	0	0
28/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	51,757.0000	48,287.0000	(6.704)	0	0	0
28/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,412.0000	10,891.0000	(12.254)	0	0	0
28/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,066.0000	15,465.0000	9.946	0	0	0
28/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,254.0000	2,713.0000	(16.626)	0	0	0
28/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,925.0000	6,817.0000	(13.981)	0	0	0
28/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	81,906.0000	86,235.0000	5.285	0	0	0
28/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,953.0000	1,601.0000	(18.024)	0	0	0
28/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,898.0000	59,659.0000	6.728	0	0	0
28/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	96,368.0000	100,886.0000	4.688	0	0	0
28/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	42,070.0000	38,918.0000	(7.492)	0	0	0
28/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,023.0000	19,740.0000	9.527	0	0	0
28/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	18,174.0000	16,218.0000	(10.763)	0	0	0
28/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	36,559.0000	39,471.0000	7.965	0	0	0
28/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,484.0000	28,802.0000	8.752	0	0	0
28/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	28,185.0000	25,634.0000	(9.051)	0	0	0
28/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,258.0000	27,495.0000	8.857	0	0	0
28/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	29,788.0000	27,156.0000	(8.836)	0	0	0
28/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,954.0000	25,035.0000	9.066	0	0	0
28/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	33,111.0000	30,322.0000	(8.423)	0	0	0
28/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	26,624.0000	24,155.0000	(9.274)	0	0	0
28/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,760.0000	30,160.0000	8.646	0	0	0
28/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,089.0000	31,572.0000	8.536	0	0	0
28/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	25,104.0000	22,718.0000	(9.504)	0	0	0
28/07/2006	R203	2006/08/03			Bond Future	8.5130	8.6030	1.057	0.0000	0.0000	111
28/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	5,421.0000	2,132.0000	(60.671)	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
28/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	1,666.0000	3,786.0000	127.251	0	0	0
28/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	36,831.0000	43,108.0000	17.043	0	0	0
28/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	7,735.0000	3,577.0000	(53.756)	0	0	0
28/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,473.0000	8,348.0000	86.631	0	0	0
28/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	3,562.0000	1,160.0000	(67.434)	0	0	0
28/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	2,834.0000	5,822.0000	105.434	0	0	0
28/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	18,785.0000	24,944.0000	32.787	0	0	0
28/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	129.0000	11.0000	(91.473)	0	0	0
28/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
28/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	33,335.0000	27,061.0000	(18.821)	0	0	0
28/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	114,064.0000	120,341.0000	5.503	0	0	0
28/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	16,620.0000	10,762.0000	(35.247)	0	0	0
28/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	205.0000	624.0000	204.390	0	0	0
28/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	94,050.0000	100,328.0000	6.675	0	0	0
28/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	55,446.0000	61,723.0000	11.321	0	0	0
28/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	74,515.0000	80,793.0000	8.425	0	0	0
28/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/11/02			Bond Future	8.5320	8.6230	1.067	0.0000	0.0000	0
28/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	15,263.0000	12,146.0000	(20.422)	0	0	0
28/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	14,023.0000	17,156.0000	22.342	0	0	0
28/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,976.0000	5,198.0000	(25.487)	0	0	0
28/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	18,987.0000	15,404.0000	(18.871)	0	0	0
28/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	26,687.0000	31,160.0000	16.761	0	0	0
28/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	10,893.0000	13,560.0000	24.484	0	0	0
28/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	12,390.0000	15,289.0000	23.398	0	0	0
28/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	17,066.0000	13,715.0000	(19.636)	0	0	0
28/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	15,792.0000	19,159.0000	21.321	0	0	0
28/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,581.0000	10,699.0000	(21.221)	0	0	0
28/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	94,078.0000	100,288.0000	6.601	0	0	0
28/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	91.0000	51.0000	(43.956)	0	0	0
28/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	356.0000	215.0000	(39.607)	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
28/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	75,111.0000	81,220.0000	8.133	0	0	0
28/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,172.0000	19,140.0000	(17.400)	0	0	0
28/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	113,702.0000	119,943.0000	5.489	0	0	0
28/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	57,120.0000	62,971.0000	10.243	0	0	0
28/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,288.0000	10,506.0000	26.762	0	0	0
28/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	154,513.0000	160,763.0000	4.045	0	0	0
28/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
28/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
28/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	133,857.0000	140,106.0000	4.668	0	0	0
28/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	40,707.0000	46,032.0000	13.081	0	0	0
28/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,079.0000	2,154.0000	(30.042)	0	0	0
28/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,148.0000	749.0000	(34.756)	0	0	0
28/07/2006	R203	2007/02/01			Bond Future	8.5360	8.6230	1.019	0.0000	0.0000	0
28/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,402.0000	10,015.0000	19.198	0	0	0
28/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	16,809.0000	19,423.0000	15.551	0	0	0
28/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	18,371.0000	21,139.0000	15.067	0	0	0
28/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	20,029.0000	22,952.0000	14.594	0	0	0
28/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	24,518.0000	21,241.0000	(13.366)	0	0	0
28/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	22,709.0000	19,587.0000	(13.748)	0	0	0
28/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,334.0000	10,280.0000	(16.653)	0	0	0
28/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	20,980.0000	18,013.0000	(14.142)	0	0	0
28/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	32,032.0000	35,869.0000	11.979	0	0	0
28/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	19,333.0000	16,522.0000	(14.540)	0	0	0
28/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,968.0000	16,279.0000	16.545	0	0	0
28/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	39,280.0000	35,002.0000	(10.891)	0	0	0
28/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,002.0000	3,149.0000	(21.314)	0	0	0
28/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	21,785.0000	24,863.0000	14.129	0	0	0
28/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	75,907.0000	81,319.0000	7.130	0	0	0
28/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,008.0000	1,531.0000	(23.755)	0	0	0
28/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	28,372.0000	24,793.0000	(12.615)	0	0	0
28/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	112,570.0000	118,350.0000	5.135	0	0	0
28/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	381.0000	271.0000	(28.871)	0	0	0
28/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	132,158.0000	138,003.0000	4.423	0	0	0
28/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	152,361.0000	158,235.0000	3.855	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
28/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	143.0000	98.0000	(31.469)	0	0	0
28/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	48.0000	32.0000	(33.333)	0	0	0
28/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	93,740.0000	99,388.0000	6.025	0	0	0
28/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,413.0000	64,451.0000	8.480	0	0	0
28/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	919.0000	677.0000	(26.333)	0	0	0
28/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	44,661.0000	49,168.0000	10.092	0	0	0
28/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,313.0000	5,930.0000	(18.912)	0	0	0
28/07/2006	R204	2006/08/03			Bond Future	8.5080	8.5930	0.999	0.0000	0.0000	83
28/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	517.0000	110.0000	(78.723)	0	0	0
28/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	19,772.0000	25,595.0000	29.451	0	0	0
28/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	3,757.0000	1,553.0000	(58.664)	0	0	0
28/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	38,422.0000	44,645.0000	16.196	0	0	0
28/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	8,040.0000	12,068.0000	50.100	0	0	0
28/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
28/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	4,293.0000	6,985.0000	62.707	0	0	0
28/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	7,378.0000	3,839.0000	(47.967)	0	0	0
28/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	5,972.0000	9,336.0000	56.330	0	0	0
28/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	5,382.0000	2,516.0000	(53.252)	0	0	0
28/07/2006	R204	2006/11/02			Bond Future	8.5240	8.6090	0.997	0.0000	0.0000	0
28/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,355.0000	977.0000	(27.897)	0	0	0
28/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	120,140.0000	126,228.0000	5.067	0	0	0
28/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	79,850.0000	85,624.0000	7.231	0	0	0
28/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	141,568.0000	147,699.0000	4.331	0	0	0
28/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,060.0000	2,306.0000	(24.641)	0	0	0
28/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	184.0000	120.0000	(34.783)	0	0	0
28/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	61,619.0000	67,016.0000	8.759	0	0	0
28/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	532.0000	366.0000	(31.203)	0	0	0
28/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	56.0000	34.0000	(39.286)	0	0	0
28/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
28/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	99,488.0000	105,473.0000	6.016	0	0	0
28/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	163,656.0000	169,801.0000	3.755	0	0	0
28/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,741.0000	5,347.0000	(20.679)	0	0	0
28/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	45,872.0000	50,630.0000	10.372	0	0	0
28/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,388.0000	22,175.0000	14.375	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
28/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	32,861.0000	36,822.0000	12.054	0	0	0
28/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,880.0000	19,677.0000	(13.999)	0	0	0
28/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,891.0000	21,526.0000	(13.519)	0	0	0
28/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,992.0000	23,942.0000	14.053	0	0	0
28/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,162.0000	17,486.0000	15.328	0	0	0
28/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,884.0000	20,512.0000	14.695	0	0	0
28/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,400.0000	27,573.0000	(12.188)	0	0	0
28/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,983.0000	23,460.0000	(13.056)	0	0	0
28/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	43,631.0000	39,136.0000	(10.302)	0	0	0
28/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,663.0000	10,471.0000	(17.310)	0	0	0
28/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,861.0000	11,517.0000	16.793	0	0	0
28/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,700.0000	25,815.0000	13.722	0	0	0
28/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,953.0000	17,916.0000	(14.494)	0	0	0
28/07/2006	R204	2007/02/01			Bond Future	8.5250	8.6070	0.962	0.0000	0.0000	0
28/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,306.0000	3,616.0000	(16.024)	0	0	0
28/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	121,052.0000	126,472.0000	4.477	0	0	0
28/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	141,188.0000	146,781.0000	3.961	0	0	0
28/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,889.0000	5,877.0000	(14.690)	0	0	0
28/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,455.0000	1,181.0000	(18.832)	0	0	0
28/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	102,082.0000	107,259.0000	5.071	0	0	0
28/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	783.0000	624.0000	(20.307)	0	0	0
28/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	68,452.0000	72,905.0000	6.505	0	0	0
28/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,566.0000	2,120.0000	(17.381)	0	0	0
28/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,537.0000	9,123.0000	(13.419)	0	0	0
28/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	55,192.0000	59,126.0000	7.128	0	0	0
28/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,458.0000	14,526.0000	(11.739)	0	0	0
28/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	162,319.0000	168,026.0000	3.516	0	0	0
28/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	84,480.0000	89,335.0000	5.747	0	0	0
28/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,946.0000	35,655.0000	(8.450)	0	0	0
28/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,524.0000	34,197.0000	8.479	0	0	0
28/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,204.0000	23,159.0000	9.220	0	0	0
28/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,891.0000	33,698.0000	(8.655)	0	0	0
28/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,092.0000	35,864.0000	8.377	0	0	0
28/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,885.0000	31,791.0000	(8.869)	0	0	0
28/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,210.0000	29,598.0000	8.776	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
28/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,957.0000	21,487.0000	(10.310)	0	0	0
28/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,022.0000	32,598.0000	8.580	0	0	0
28/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,192.0000	39,713.0000	(8.055)	0	0	0
28/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	43,989.0000	47,386.0000	7.722	0	0	0
28/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,524.0000	50,613.0000	(7.173)	0	0	0
28/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,929.0000	29,936.0000	(9.089)	0	0	0
28/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,727.0000	37,600.0000	8.273	0	0	0
28/07/2006	R207	2006/08/03			Bond Future	8.4880	8.5680	0.943	0.0000	0.0000	0
28/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	4,766.0000	1,967.0000	(58.728)	0	0	0
28/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	3,880.0000	6,964.0000	79.485	0	0	0
28/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	9,597.0000	5,238.0000	(45.420)	0	0	0
28/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	6,961.0000	3,343.0000	(51.975)	0	0	0
28/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	5,869.0000	9,752.0000	66.161	0	0	0
28/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	3,056.0000	1,058.0000	(65.380)	0	0	0
28/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	2,398.0000	4,662.0000	94.412	0	0	0
28/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	1,377.0000	2,900.0000	110.603	0	0	0
28/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	37,049.0000	42,930.0000	15.874	0	0	0
28/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	235.0000	31.0000	(86.809)	0	0	0
28/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	18,049.0000	23,728.0000	31.464	0	0	0
28/07/2006	R207	2006/11/02			Bond Future	8.5010	8.5810	0.941	0.0000	0.0000	0
28/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,074.0000	4,539.0000	47.658	0	0	0
28/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	15,860.0000	12,118.0000	(23.594)	0	0	0
28/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,558.0000	15,030.0000	30.040	0	0	0
28/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	21,025.0000	16,669.0000	(20.718)	0	0	0
28/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	9,518.0000	6,819.0000	(28.357)	0	0	0
28/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	38,304.0000	43,825.0000	14.414	0	0	0
28/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	11,428.0000	8,375.0000	(26.715)	0	0	0
28/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,591.0000	12,713.0000	32.551	0	0	0
28/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	652.0000	351.0000	(46.166)	0	0	0
28/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,059.0000	7,139.0000	41.115	0	0	0
28/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	85.0000	39.0000	(54.118)	0	0	0
28/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	21,672.0000	26,354.0000	21.604	0	0	0
28/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	77,389.0000	83,206.0000	7.517	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
28/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	13,545.0000	10,142.0000	(25.124)	0	0	0
28/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
28/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	7,820.0000	5,471.0000	(30.038)	0	0	0
28/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,349.0000	8,767.0000	38.085	0	0	0
28/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	57,325.0000	63,100.0000	10.074	0	0	0
28/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,856.0000	10,625.0000	35.247	0	0	0
28/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	98,097.0000	103,918.0000	5.934	0	0	0
28/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,070.0000	1,931.0000	(37.101)	0	0	0
28/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	119,402.0000	125,223.0000	4.875	0	0	0
28/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	141,317.0000	147,138.0000	4.119	0	0	0
28/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	36,157.0000	30,786.0000	(14.855)	0	0	0
28/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	671.0000	1,121.0000	67.064	0	0	0
28/07/2006	R207	2007/02/01			Bond Future	8.5010	8.5770	0.894	0.0000	0.0000	0
28/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	20,514.0000	17,901.0000	(12.738)	0	0	0
28/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	32,074.0000	28,626.0000	(10.750)	0	0	0
28/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	20,503.0000	23,086.0000	12.598	0	0	0
28/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	18,801.0000	21,243.0000	12.989	0	0	0
28/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,236.0000	19,481.0000	(12.390)	0	0	0
28/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	24,041.0000	21,144.0000	(12.050)	0	0	0
28/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,476.0000	12,421.0000	(14.196)	0	0	0
28/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	22,308.0000	25,032.0000	12.211	0	0	0
28/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	24,216.0000	27,082.0000	11.835	0	0	0
28/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	17,200.0000	19,502.0000	13.384	0	0	0
28/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,938.0000	4,038.0000	(18.226)	0	0	0
28/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	61,595.0000	66,174.0000	7.434	0	0	0
28/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	27,899.0000	24,722.0000	(11.388)	0	0	0
28/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	79,132.0000	84,090.0000	6.265	0	0	0
28/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	25,929.0000	22,892.0000	(11.713)	0	0	0
28/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,553.0000	2,032.0000	(20.407)	0	0	0
28/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	32,896.0000	36,320.0000	10.409	0	0	0
28/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	46,063.0000	50,123.0000	8.814	0	0	0
28/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,786.0000	7,368.0000	(16.139)	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
28/07/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	14,292.0000	16,322.0000	14.204	0	0	0
28/07/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	98,265.0000	103,470.0000	5.297	0	0	0
28/07/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	118,631.0000	123,980.0000	4.509	0	0	0
28/07/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	519.0000	389.0000	(25.048)	0	0	0
28/07/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	1,208.0000	934.0000	(22.682)	0	0	0
28/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	71.0000	50.0000	(29.577)	0	0	0
28/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	162,089.0000	167,547.0000	3.367	0	0	0
28/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	202.0000	147.0000	(27.228)	0	0	0
28/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	43,772.0000	39,704.0000	(9.294)	0	0	0
28/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	8,613.0000	10,023.0000	16.371	0	0	0
28/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	139,961.0000	145,384.0000	3.875	0	0	0

**Grand Total:** **2,877**