

Derivatives High/Low Report

High/Low for 31/07/2006

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
31/07/2006	GOVI 2006/08/03			jGovi	232.3450	232.0790	(0.114)	0.0000	0.0000	551
31/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	167.0000	33.0000	(80.240)	0	0	0
31/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	23,617.0000	20,823.0000	(11.830)	0	0	0
31/07/2006	GOVI 2006/11/02			jGovi	236.9270	236.6610	(0.112)	0.0000	0.0000	350
31/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,801.0000	1,899.0000	5.441	0	0	0
31/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	71,071.0000	68,509.0000	(3.605)	0	0	0
31/07/2006	GOVI 2007/02/01			jGovi	241.9910	241.7340	(0.106)	0.0000	0.0000	0
31/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	893.0000	940.0000	5.263	0	0	0
31/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	120,803.0000	118,280.0000	(2.089)	0	0	0
31/07/2006	J153 2010/08/31			jSwap	8.8680	8.8970	0.327	0.0000	0.0000	0
31/07/2006	J157 2015/09/15			jSwap	8.8640	8.8840	0.226	0.0000	0.0000	0
31/07/2006	J186 2026/12/21			jSwap	8.6760	8.6730	(0.035)	0.0000	0.0000	0
31/07/2006	J194 2008/02/28			jSwap	8.4770	8.5390	0.731	0.0000	0.0000	0
31/07/2006	J201 2014/12/22			jSwap	8.9590	8.9750	0.179	0.0000	0.0000	0
31/07/2006	J203 2017/09/15			jSwap	8.8100	8.8230	0.148	0.0000	0.0000	0
31/07/2006	J204 2018/12/21			jSwap	8.8250	8.8350	0.113	0.0000	0.0000	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
31/07/2006	J207	2020/01/15			jSwap	8.8040	8.8120	0.091	0.0000	0.0000	0
31/07/2006	JBAR	2005/12/21			jBar	7.8540	7.8880	0.433	0.0000	0.0000	0
31/07/2006	JFRA	2006/08/03			jFra	7.9070	7.9200	0.164	0.0000	0.0000	0
31/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,219.0000	2,248.0000	1.307	0	0	0
31/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/07/2006	JFRA	2006/11/02			jFra	8.5630	8.6260	0.736	0.0000	0.0000	0
31/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	14.0000	10.0000	(28.571)	0	0	0
31/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,829.0000	3,979.0000	3.917	0	0	0
31/07/2006	JFRA	2007/02/01			jFra	8.9130	9.0200	1.200	0.0000	0.0000	0
31/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,560.0000	3,794.0000	6.573	0	0	0
31/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	113.0000	88.0000	(22.124)	0	0	0
31/07/2006	JFRA	2007/05/03			jFra	9.1110	9.2100	1.087	0.0000	0.0000	0
31/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,102.0000	4,314.0000	5.168	0	0	0
31/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	175.0000	147.0000	(16.000)	0	0	0
31/07/2006	JFRA	2007/08/02			jFra	9.1390	9.2360	1.061	0.0000	0.0000	0
31/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,263.0000	4,464.0000	4.715	0	0	0
31/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	268.0000	233.0000	(13.060)	0	0	0
31/07/2006	JFRA	2007/11/01			jFra	9.1760	9.2730	1.057	0.0000	0.0000	0
31/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	356.0000	315.0000	(11.517)	0	0	0
31/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,748.0000	4,960.0000	4.465	0	0	0
31/07/2006	JFRA	2008/02/07			jFra	9.1810	9.2830	1.111	0.0000	0.0000	0
31/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,745.0000	26,807.0000	0.232	0	0	0
31/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,626.0000	22,439.0000	(0.826)	0	0	0
31/07/2006	JN02	2006/08/03			jNote	8.8840	8.9670	0.934	0.0000	0.0000	0
31/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	29,878.0000	31,371.0000	4.997	0	0	0
31/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2006	JN02	2006/11/02			jNote	9.0490	9.1400	1.006	0.0000	0.0000	0
31/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,169.0000	954.0000	(18.392)	0	0	0
31/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,972.0000	35,383.0000	4.153	0	0	0
31/07/2006	JN05	2006/08/03			jNote	9.0070	9.0340	0.300	0.0000	0.0000	0
31/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	70,267.0000	71,262.0000	1.416	0	0	0
31/07/2006	JN05	2006/11/02			jNote	9.0700	9.0980	0.309	0.0000	0.0000	0
31/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,593.0000	73,615.0000	1.408	0	0	0
31/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12.0000	9.0000	(25.000)	0	0	0
31/07/2006	JN10	2006/08/03			jNote	8.8430	8.8620	0.215	0.0000	0.0000	0
31/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	104,742.0000	105,849.0000	1.057	0	0	0
31/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2006	JN10	2006/11/02			jNote	8.8700	8.8870	0.192	0.0000	0.0000	0
31/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	106,267.0000	107,237.0000	0.913	0	0	0
31/07/2006	JROD	2006/07/31			jRod	7.0380	7.0380	-	0.0000	0.0000	0
31/07/2006	JROD	2006/08/31			jRod	7.2920	7.2810	(0.151)	0.0000	0.0000	0
31/07/2006	JROD	2006/09/29			jRod	7.5570	7.5500	(0.093)	0.0000	0.0000	0
31/07/2006	JROD	2006/10/31			jRod	7.4480	7.8880	5.908	0.0000	0.0000	0
31/07/2006	JROD	2006/11/30			jRod	7.6990	7.7190	0.260	0.0000	0.0000	0
31/07/2006	JROD	2006/12/29			jRod	7.8950	7.9310	0.456	0.0000	0.0000	0
31/07/2006	JROD	2007/01/31			jRod	7.7330	8.1520	5.418	0.0000	0.0000	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
31/07/2006	JROD	2007/02/28			jRod	7.9310	7.9740	0.542	0.0000	0.0000	0
31/07/2006	R153	2006/08/03			Bond Future	8.5160	8.6010	0.998	8.5100	8.5100	944
31/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	4,094.0000	5,859.0000	43.112	0	0	0
31/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	1,654.0000	288.0000	(82.588)	0	0	0
31/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,025.0000	4,329.0000	43.107	0	0	0
31/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,434.0000	606.0000	(75.103)	0	0	0
31/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	2,158.0000	3,017.0000	39.805	0	0	0
31/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	384.0000	346.0000	(9.896)	0	0	0
31/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	19,249.0000	22,379.0000	16.261	0	0	0
31/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
31/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	193.0000	4.0000	(97.927)	0	0	0
31/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	10,064.0000	13,007.0000	29.243	0	0	0
31/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	3,412.0000	1,139.0000	(66.618)	0	0	0
31/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	47,957.0000	51,088.0000	6.529	0	0	0
31/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,289.0000	41,420.0000	8.177	0	0	100
31/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	8,979.0000	5,810.0000	(35.293)	0	0	0
31/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	28,719.0000	31,851.0000	10.906	0	0	0
31/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	57,724.0000	60,856.0000	5.426	0	0	0
31/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	19.0000	4.0000	(78.947)	0	0	0
31/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	17,708.0000	14,561.0000	(17.772)	0	0	0
31/07/2006	R153	2006/11/02			Bond Future	8.5570	8.5870	0.351	0.0000	0.0000	0
31/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,758.0000	10,073.0000	(6.367)	0	0	0
31/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,001.0000	11,360.0000	3.263	0	0	0
31/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,163.0000	8,418.0000	3.124	0	0	0
31/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,672.0000	17,217.0000	3.269	0	0	101
31/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,139.0000	2,804.0000	(10.672)	0	0	0
31/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,928.0000	5,429.0000	(8.418)	0	0	0
31/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	14,852.0000	14,064.0000	(5.306)	0	0	0
31/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,727.0000	23,435.0000	3.115	0	0	0
31/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,965.0000	8,340.0000	(6.972)	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
31/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,695.0000	13,113.0000	3.293	0	0	0
31/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,837.0000	9,182.0000	(6.659)	0	0	0
31/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,822.0000	12,210.0000	3.282	0	0	0
31/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,422.0000	1,229.0000	(13.572)	0	0	0
31/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,941.0000	30,791.0000	2.839	0	0	0
31/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,054.0000	39,008.0000	2.507	0	0	0
31/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	518.0000	429.0000	(17.181)	0	0	0
31/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	197.0000	157.0000	(20.305)	0	0	0
31/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,839.0000	47,842.0000	2.141	0	0	0
31/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,767.0000	19,878.0000	(4.281)	0	0	0
31/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,503.0000	75,544.0000	1.397	0	0	0
31/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
31/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,486.0000	5,640.0000	2.807	0	0	0
31/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,629.0000	3,715.0000	2.370	0	0	0
31/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,420.0000	26,462.0000	(3.494)	0	0	0
31/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,141.0000	66,179.0000	1.593	0	0	0
31/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
31/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	66.0000	50.0000	(24.242)	0	0	0
31/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,903.0000	56,930.0000	1.837	0	0	0
31/07/2006	R153	2007/02/01			Bond Future	8.5520	8.5830	0.362	0.0000	0.0000	0
31/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,320.0000	13,719.0000	(4.197)	0	0	0
31/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,658.0000	18,069.0000	2.328	0	0	0
31/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,183.0000	16,559.0000	2.323	0	0	0
31/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,118.0000	15,481.0000	(3.952)	0	0	0
31/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,054.0000	10,529.0000	(4.749)	0	0	0
31/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	25,787.0000	26,376.0000	2.284	0	0	0
31/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,572.0000	7,149.0000	(5.586)	0	0	0
31/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,974.0000	21,461.0000	2.322	0	0	0
31/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,017.0000	19,314.0000	(3.512)	0	0	0
31/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,203.0000	14,584.0000	(4.072)	0	0	0
31/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,903.0000	17,296.0000	2.325	0	0	0
31/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,343.0000	24,570.0000	(3.050)	0	0	0
31/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,572.0000	13,882.0000	2.284	0	0	0
31/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,836.0000	2,614.0000	(7.828)	0	0	0
31/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,828.0000	11,067.0000	2.207	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
31/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	37,872.0000	38,662.0000	2.086	0	0	0
31/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,855.0000	4,535.0000	(6.591)	0	0	0
31/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,319.0000	46,176.0000	1.891	0	0	0
31/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,756.0000	1,601.0000	(8.827)	0	0	0
31/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,442.0000	32,134.0000	2.201	0	0	0
31/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	587.0000	522.0000	(11.073)	0	0	0
31/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,209.0000	54,118.0000	1.708	0	0	0
31/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,039.0000	936.0000	(9.913)	0	0	0
31/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	316.0000	277.0000	(12.342)	0	0	0
31/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,443.0000	62,390.0000	1.541	0	0	0
31/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,156.0000	30,325.0000	(2.667)	0	0	0
31/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,644.0000	8,825.0000	2.094	0	0	0
31/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,938.0000	70,911.0000	1.391	0	0	0
31/07/2006	R157	2006/08/03			Bond Future	8.6230	8.6970	0.858	0.0000	0.0000	116
31/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	140.0000	48.0000	(65.714)	0	0	0
31/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	45,605.0000	40,104.0000	(12.062)	0	0	0
31/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	1,969.0000	247.0000	(87.456)	0	0	0
31/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	87,445.0000	92,943.0000	6.287	0	0	0
31/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	27,824.0000	22,234.0000	(20.091)	0	0	0
31/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	11,177.0000	14,954.0000	33.793	0	0	0
31/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
31/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	14,151.0000	18,564.0000	31.185	0	0	0
31/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	67,309.0000	72,807.0000	8.168	0	0	100
31/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	11,469.0000	6,172.0000	(46.185)	0	0	0
31/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,052.0000	2,253.0000	9.795	0	0	0
31/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	1,174.0000	89.0000	(92.419)	0	0	0
31/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	47,563.0000	53,061.0000	11.559	0	0	0
31/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	28,269.0000	33,697.0000	19.201	0	0	0
31/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70.0000	0.0000	(100.000)	0	0	0
31/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	128,925.0000	134,423.0000	4.264	0	0	0
31/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	8,556.0000	11,548.0000	34.970	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
31/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	3,101.0000	596.0000	(80.780)	0	0	0
31/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	107,981.0000	113,479.0000	5.092	0	0	0
31/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R157	2006/11/02			Bond Future	8.6490	8.6800	0.358	0.0000	0.0000	0
31/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,186.0000	19,844.0000	3.430	0	0	0
31/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	26,504.0000	24,910.0000	(6.014)	0	0	0
31/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	37,963.0000	36,124.0000	(4.844)	0	0	0
31/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,771.0000	13,183.0000	3.226	0	0	0
31/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	31.0000	22.0000	(29.032)	0	0	0
31/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	9,760.0000	8,828.0000	(9.549)	0	0	0
31/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	871.0000	713.0000	(18.140)	0	0	0
31/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	107.0000	80.0000	(25.234)	0	0	0
31/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,073.0000	1,757.0000	(15.244)	0	0	0
31/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	53,286.0000	54,947.0000	3.117	0	0	0
31/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,750.0000	71,686.0000	2.776	0	0	158
31/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,851.0000	28,821.0000	3.483	0	0	117
31/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,210.0000	90,304.0000	2.374	0	0	0
31/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	16,952.0000	15,670.0000	(7.563)	0	0	0
31/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,898.0000	4,306.0000	(12.087)	0	0	0
31/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	18,685.0000	17,336.0000	(7.220)	0	0	0
31/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,912.0000	26,815.0000	3.485	0	0	0
31/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,352.0000	3,407.0000	1.641	0	0	0
31/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	39,225.0000	40,545.0000	3.365	0	0	0
31/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,922.0000	130,147.0000	1.739	0	0	0
31/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	51,054.0000	49,039.0000	(3.947)	0	0	0
31/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	148,677.0000	150,920.0000	1.509	0	0	0
31/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,322.0000	8,559.0000	2.848	0	0	0
31/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,320.0000	5,443.0000	2.312	0	0	0
31/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	80,187.0000	77,991.0000	(2.739)	0	0	0
31/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	65,264.0000	63,136.0000	(3.261)	0	0	0
31/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	20,508.0000	19,094.0000	(6.895)	0	0	0
31/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,079.0000	24,917.0000	3.480	0	0	0
31/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	107,707.0000	109,889.0000	2.026	0	0	0
31/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	325.0000	255.0000	(21.538)	0	0	0
31/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	29,908.0000	30,946.0000	3.471	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
31/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	15,324.0000	14,110.0000	(7.922)	0	0	0
31/07/2006	R157	2007/02/01			Bond Future	8.6510	8.6820	0.358	0.0000	0.0000	0
31/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	30,882.0000	29,546.0000	(4.326)	0	0	0
31/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	73,974.0000	75,594.0000	2.190	0	0	0
31/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,762.0000	7,183.0000	(7.459)	0	0	0
31/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	90,253.0000	92,042.0000	1.982	0	0	0
31/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,229.0000	34,779.0000	(4.002)	0	0	0
31/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,328.0000	49,491.0000	2.406	0	0	0
31/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,444.0000	18,874.0000	2.331	0	0	0
31/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,221.0000	29,970.0000	2.563	0	0	0
31/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	72,777.0000	70,894.0000	(2.587)	0	0	0
31/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,796.0000	11,990.0000	(6.299)	0	0	0
31/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,866.0000	4,454.0000	(8.467)	0	0	0
31/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	14,312.0000	14,629.0000	2.215	0	0	0
31/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	60,187.0000	61,582.0000	2.318	0	0	0
31/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	86,110.0000	84,139.0000	(2.289)	0	0	0
31/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	19,408.0000	18,371.0000	(5.343)	0	0	0
31/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,115.0000	11,345.0000	2.069	0	0	0
31/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,072.0000	58,302.0000	(2.946)	0	0	0
31/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,488.0000	128,512.0000	1.600	0	0	0
31/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,651.0000	1,474.0000	(10.721)	0	0	0
31/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,383.0000	39,325.0000	2.454	0	0	0
31/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	27,594.0000	26,336.0000	(4.559)	0	0	0
31/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	23,658.0000	24,229.0000	2.414	0	0	0
31/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,136.0000	46,507.0000	(3.384)	0	0	0
31/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,681.0000	33,506.0000	2.524	0	0	0
31/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,513.0000	35,376.0000	2.501	0	0	0
31/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	32,610.0000	31,235.0000	(4.216)	0	0	0
31/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	29,210.0000	27,913.0000	(4.440)	0	0	0
31/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,413.0000	37,316.0000	2.480	0	0	0
31/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,907.0000	2,630.0000	(9.529)	0	0	0
31/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,834.0000	109,757.0000	1.783	0	0	0
31/07/2006	R186	2006/08/03			Bond Future	8.3520	8.3710	0.227	0.0000	0.0000	60
31/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	203,282.0000	205,419.0000	1.051	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
31/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	70,840.0000	72,977.0000	3.017	0	0	0
31/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	2,231.0000	583.0000	(73.868)	0	0	0
31/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	15,223.0000	15,038.0000	(1.215)	0	0	0
31/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	145.0000	4.0000	(97.241)	0	0	0
31/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
31/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	152.0000	12.0000	(92.105)	0	0	0
31/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	5,577.0000	2,636.0000	(52.734)	0	0	0
31/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	19,538.0000	20,027.0000	2.503	0	0	0
31/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	43,719.0000	41,442.0000	(5.208)	0	0	0
31/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	11,455.0000	10,651.0000	(7.019)	0	0	0
31/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	3,650.0000	1,329.0000	(63.589)	0	0	0
31/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	40,812.0000	42,809.0000	4.893	0	0	0
31/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	94,916.0000	92,779.0000	(2.251)	0	0	0
31/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,498.0000	1,259.0000	(49.600)	0	0	0
31/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	69,699.0000	67,558.0000	(3.072)	0	0	0
31/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	18,990.0000	15,614.0000	(17.778)	0	0	0
31/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	168,304.0000	170,441.0000	1.270	0	0	0
31/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	134,607.0000	136,744.0000	1.588	0	0	0
31/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	102,136.0000	104,273.0000	2.092	0	0	0
31/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R186	2006/11/02			Bond Future	8.3590	8.3790	0.239	0.0000	0.0000	0
31/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	60,227.0000	58,188.0000	(3.386)	0	0	0
31/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,690.0000	17,884.0000	1.097	0	0	0
31/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	202,787.0000	204,995.0000	1.089	0	0	0
31/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	116.0000	90.0000	(22.414)	0	0	0
31/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,372.0000	11,431.0000	0.519	0	0	0
31/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	25,209.0000	23,760.0000	(5.748)	0	0	0
31/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
31/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	43,197.0000	43,981.0000	1.815	0	0	0
31/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	79,898.0000	77,724.0000	(2.721)	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
31/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	238,726.0000	240,953.0000	0.933	0	0	0
31/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	30,522.0000	28,935.0000	(5.200)	0	0	0
31/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,149.0000	37,795.0000	1.739	0	0	0
31/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	40,113.0000	40,826.0000	1.777	0	0	0
31/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	27,826.0000	26,305.0000	(5.466)	0	0	0
31/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	57,368.0000	58,458.0000	1.900	0	0	0
31/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	42,578.0000	40,755.0000	(4.282)	0	0	0
31/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	16,164.0000	15,021.0000	(7.071)	0	0	0
31/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	8,223.0000	7,470.0000	(9.157)	0	0	0
31/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,965.0000	27,376.0000	1.524	0	0	0
31/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	79,405.0000	80,885.0000	1.864	0	0	0
31/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	105,772.0000	107,591.0000	1.720	0	0	0
31/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,504.0000	3,089.0000	(11.844)	0	0	0
31/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	135,695.0000	137,748.0000	1.513	0	0	0
31/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,185.0000	1,004.0000	(15.274)	0	0	0
31/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	401.0000	327.0000	(18.454)	0	0	0
31/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	168,361.0000	170,521.0000	1.283	0	0	0
31/07/2006	R186	2007/02/01			Bond Future	8.3500	8.3700	0.240	0.0000	0.0000	0
31/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,635.0000	2,413.0000	(8.425)	0	0	0
31/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	202,884.0000	204,886.0000	0.987	0	0	0
31/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	60,818.0000	61,595.0000	1.278	0	0	0
31/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,372.0000	1,241.0000	(9.548)	0	0	0
31/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	61,868.0000	60,183.0000	(2.724)	0	0	0
31/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	92,395.0000	93,606.0000	1.311	0	0	0
31/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	73,507.0000	74,468.0000	1.307	0	0	0
31/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,425.0000	27,680.0000	0.930	0	0	0
31/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	49,626.0000	48,094.0000	(3.087)	0	0	0
31/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	55,211.0000	55,903.0000	1.253	0	0	0
31/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	22,668.0000	21,656.0000	(4.464)	0	0	0
31/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	78,624.0000	76,780.0000	(2.345)	0	0	0
31/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,959.0000	58,692.0000	1.265	0	0	0
31/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	33,561.0000	32,298.0000	(3.763)	0	0	0
31/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,332.0000	35,711.0000	1.073	0	0	0
31/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	46,748.0000	45,258.0000	(3.187)	0	0	0
31/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	237,356.0000	239,448.0000	0.881	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
31/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,347.0000	45,885.0000	1.186	0	0	0
31/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	96,566.0000	94,598.0000	(2.038)	0	0	0
31/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	43,942.0000	42,495.0000	(3.293)	0	0	0
31/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,065.0000	7,549.0000	(6.398)	0	0	0
31/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,748.0000	4,399.0000	(7.350)	0	0	0
31/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	14,189.0000	13,433.0000	(5.328)	0	0	0
31/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	114,789.0000	116,255.0000	1.277	0	0	0
31/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	170,558.0000	172,432.0000	1.099	0	0	0
31/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	140,676.0000	142,383.0000	1.213	0	0	0
31/07/2006	R194	2006/08/03			Bond Future	8.5780	8.6060	0.326	0.0000	0.0000	55
31/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,457.0000	8,864.0000	4.813	0	0	0
31/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,574.0000	19,981.0000	2.079	0	0	0
31/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	12,145.0000	12,552.0000	3.351	0	0	0
31/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,316.0000	23,723.0000	1.746	0	0	0
31/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	34.0000	1.0000	(97.059)	0	0	0
31/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,822.0000	5,196.0000	7.756	0	0	0
31/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	280.0000	145.0000	(48.214)	0	0	0
31/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,750.0000	1,775.0000	1.429	0	0	0
31/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	17.0000	1.0000	(94.118)	0	0	0
31/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	614.0000	232.0000	(62.215)	0	0	0
31/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,132.0000	5,709.0000	(6.898)	0	0	0
31/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	2,778.0000	2,236.0000	(19.510)	0	0	0
31/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	394.0000	110.0000	(72.081)	0	0	0
31/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	27,076.0000	27,483.0000	1.503	0	0	0
31/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	15,850.0000	16,257.0000	2.568	0	0	0
31/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	901.0000	433.0000	(51.942)	0	0	0
31/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,259.0000	2,382.0000	5.445	0	0	0
31/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,309.0000	1,247.0000	(4.736)	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
31/07/2006	R194	2006/11/02			Bond Future	8.6930	8.7250	0.368	0.0000	0.0000	0
31/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,129.0000	7,366.0000	3.324	0	0	0
31/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,951.0000	34,345.0000	1.160	0	0	0
31/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,652.0000	1,495.0000	(9.504)	0	0	0
31/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,093.0000	12,431.0000	2.795	0	0	0
31/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
31/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
31/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	383.0000	327.0000	(14.621)	0	0	0
31/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,178.0000	21,568.0000	1.842	0	0	0
31/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,864.0000	2,647.0000	(7.577)	0	0	0
31/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,529.0000	27,923.0000	1.431	0	0	0
31/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,245.0000	5,423.0000	3.394	0	0	0
31/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,342.0000	24,735.0000	1.614	0	0	0
31/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,051.0000	18,433.0000	2.116	0	0	0
31/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	858.0000	756.0000	(11.888)	0	0	0
31/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,988.0000	15,356.0000	2.455	0	0	0
31/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,445.0000	9,737.0000	3.092	0	0	0
31/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,733.0000	31,127.0000	1.282	0	0	0
31/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	142.0000	116.0000	(18.310)	0	0	0
31/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,425.0000	3,187.0000	(6.949)	0	0	0
31/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
31/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,571.0000	4,728.0000	3.435	0	0	0
31/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,900.0000	5,067.0000	3.408	0	0	0
31/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,137.0000	2,910.0000	(7.236)	0	0	0
31/07/2006	R194	2007/02/01			Bond Future	8.7140	8.7480	0.390	0.0000	0.0000	0
31/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,506.0000	5,290.0000	(3.923)	0	0	0
31/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,145.0000	5,270.0000	2.430	0	0	0
31/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,821.0000	28,157.0000	1.208	0	0	0
31/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	29.0000	24.0000	(17.241)	0	0	0
31/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,733.0000	18,042.0000	1.743	0	0	0
31/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,079.0000	11,326.0000	2.229	0	0	0
31/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	312.0000	280.0000	(10.256)	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
31/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,010.0000	2,853.0000	(5.216)	0	0	0
31/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,336.0000	1,242.0000	(7.036)	0	0	0
31/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,240.0000	25,573.0000	1.319	0	0	0
31/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,056.0000	1,931.0000	(6.080)	0	0	0
31/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,682.0000	7,866.0000	2.395	0	0	0
31/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	55.0000	48.0000	(12.727)	0	0	0
31/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,364.0000	15,658.0000	1.914	0	0	0
31/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,259.0000	9,475.0000	2.333	0	0	0
31/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,182.0000	20,502.0000	1.586	0	0	0
31/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,690.0000	23,018.0000	1.446	0	0	0
31/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,101.0000	13,376.0000	2.099	0	0	0
31/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	512.0000	465.0000	(9.180)	0	0	0
31/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	103.0000	90.0000	(12.621)	0	0	0
31/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,295.0000	6,448.0000	2.431	0	0	0
31/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	808.0000	742.0000	(8.168)	0	0	0
31/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,218.0000	5,008.0000	(4.025)	0	0	0
31/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,144.0000	3,956.0000	(4.537)	0	0	0
31/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	183.0000	162.0000	(11.475)	0	0	0
31/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,359.0000	5,489.0000	2.426	0	0	0
31/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,938.0000	4,733.0000	(4.151)	0	0	0
31/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,581.0000	5,717.0000	2.437	0	0	0
31/07/2006	R201	2006/08/03			Bond Future	8.6330	8.6630	0.348	0.0000	0.0000	26
31/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	2,270.0000	790.0000	(65.198)	0	0	0
31/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	3,406.0000	1,541.0000	(54.756)	0	0	0
31/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	7,183.0000	7,472.0000	4.023	0	0	0
31/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	5,356.0000	5,259.0000	(1.811)	0	0	0
31/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	35,580.0000	33,808.0000	(4.980)	0	0	0
31/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	845.0000	142.0000	(83.195)	0	0	0
31/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	11,720.0000	12,785.0000	9.087	0	0	0
31/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	53,891.0000	55,659.0000	3.281	0	0	0
31/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,779.0000	1,192.0000	(32.996)	0	0	0
31/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	8,653.0000	6,298.0000	(27.216)	0	0	0
31/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	69,817.0000	71,586.0000	2.534	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
31/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	9,317.0000	10,015.0000	7.492	0	0	0
31/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	1,429.0000	359.0000	(74.878)	0	0	0
31/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	21,486.0000	19,610.0000	(8.731)	0	0	0
31/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
31/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	22,982.0000	24,702.0000	7.484	0	0	0
31/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	126.0000	18.0000	(85.714)	0	0	0
31/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49.0000	1.0000	(97.959)	0	0	0
31/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	38,265.0000	40,033.0000	4.620	0	0	0
31/07/2006	R201	2006/11/02			Bond Future	8.6570	8.6880	0.358	0.0000	0.0000	0
31/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	17,582.0000	16,418.0000	(6.620)	0	0	0
31/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,986.0000	18,608.0000	3.458	0	0	0
31/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	87.0000	65.0000	(25.287)	0	0	0
31/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,785.0000	103,550.0000	1.734	0	0	0
31/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	25.0000	18.0000	(28.000)	0	0	0
31/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	260.0000	205.0000	(21.154)	0	0	0
31/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	7,655.0000	6,922.0000	(9.575)	0	0	0
31/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,187.0000	119,966.0000	1.505	0	0	0
31/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	16,076.0000	14,962.0000	(6.930)	0	0	0
31/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	14,642.0000	13,580.0000	(7.253)	0	0	0
31/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	42,691.0000	44,011.0000	3.092	0	0	0
31/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,374.0000	72,035.0000	2.360	0	0	0
31/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	693.0000	567.0000	(18.182)	0	0	0
31/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	55,754.0000	57,290.0000	2.755	0	0	0
31/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,801.0000	87,532.0000	2.017	0	0	0
31/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,839.0000	21,562.0000	3.469	0	0	0
31/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,639.0000	1,390.0000	(15.192)	0	0	0
31/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	40,139.0000	38,545.0000	(3.971)	0	0	0
31/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	31,489.0000	32,542.0000	3.344	0	0	0
31/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	6,667.0000	6,859.0000	2.880	0	0	0
31/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,797.0000	19,539.0000	(6.049)	0	0	0
31/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	13,281.0000	12,271.0000	(7.605)	0	0	0
31/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,371.0000	20,043.0000	3.469	0	0	0
31/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	29,798.0000	28,345.0000	(4.876)	0	0	0
31/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,260.0000	10,592.0000	3.236	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
31/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,858.0000	3,391.0000	(12.105)	0	0	0
31/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,451.0000	15,979.0000	3.417	0	0	0
31/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,390.0000	23,167.0000	3.470	0	0	0
31/07/2006	R201	2007/02/01			Bond Future	8.6560	8.6870	0.358	0.0000	0.0000	0
31/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	27,156.0000	26,053.0000	(4.062)	0	0	0
31/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,495.0000	28,139.0000	2.342	0	0	0
31/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,160.0000	30,867.0000	2.344	0	0	0
31/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	24,155.0000	23,113.0000	(4.314)	0	0	0
31/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,394.0000	4,040.0000	(8.056)	0	0	0
31/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,465.0000	15,808.0000	2.218	0	0	0
31/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	59,659.0000	60,920.0000	2.114	0	0	0
31/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,713.0000	2,467.0000	(9.067)	0	0	0
31/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	48,287.0000	46,882.0000	(2.910)	0	0	0
31/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,817.0000	6,330.0000	(7.144)	0	0	0
31/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,239.0000	117,885.0000	1.416	0	0	0
31/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	72,437.0000	73,831.0000	1.924	0	0	0
31/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	48,805.0000	49,892.0000	2.227	0	0	0
31/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,601.0000	1,439.0000	(10.119)	0	0	0
31/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	38,918.0000	37,623.0000	(3.328)	0	0	0
31/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	100,886.0000	102,471.0000	1.571	0	0	0
31/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	86,235.0000	87,737.0000	1.742	0	0	0
31/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	22,718.0000	21,709.0000	(4.441)	0	0	0
31/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,035.0000	25,620.0000	2.337	0	0	0
31/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,322.0000	29,160.0000	(3.832)	0	0	0
31/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	28,802.0000	29,476.0000	2.340	0	0	0
31/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	25,634.0000	24,562.0000	(4.182)	0	0	0
31/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,891.0000	10,230.0000	(6.069)	0	0	0
31/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	902.0000	800.0000	(11.308)	0	0	0
31/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	19,740.0000	20,193.0000	2.295	0	0	0
31/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,572.0000	32,311.0000	2.341	0	0	0
31/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,471.0000	40,379.0000	2.300	0	0	0
31/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,218.0000	15,378.0000	(5.179)	0	0	0
31/07/2006	R203	2006/08/03			Bond Future	8.6030	8.6270	0.279	0.0000	0.0000	111
31/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	43,108.0000	44,772.0000	3.860	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
31/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	624.0000	291.0000	(53.365)	0	0	0
31/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	100,328.0000	101,992.0000	1.659	0	0	0
31/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	120,341.0000	122,006.0000	1.384	0	0	0
31/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
31/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
31/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	10,762.0000	8,764.0000	(18.565)	0	0	0
31/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	27,061.0000	25,392.0000	(6.168)	0	0	0
31/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	24,944.0000	26,598.0000	6.631	0	0	0
31/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	5,822.0000	6,112.0000	4.981	0	0	0
31/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	80,793.0000	82,457.0000	2.060	0	0	0
31/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,132.0000	757.0000	(64.493)	0	0	0
31/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	61,723.0000	63,388.0000	2.698	0	0	0
31/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	8,348.0000	9,119.0000	9.236	0	0	0
31/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	3,786.0000	3,644.0000	(3.751)	0	0	0
31/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,160.0000	265.0000	(77.155)	0	0	0
31/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,577.0000	1,770.0000	(50.517)	0	0	0
31/07/2006	R203	2006/11/02			Bond Future	8.6230	8.6480	0.290	0.0000	0.0000	0
31/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,943.0000	121,648.0000	1.422	0	0	0
31/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	215.0000	168.0000	(21.860)	0	0	0
31/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	19,140.0000	17,908.0000	(6.437)	0	0	0
31/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,154.0000	1,847.0000	(14.253)	0	0	0
31/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	31,160.0000	32,289.0000	3.623	0	0	0
31/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,506.0000	10,982.0000	4.531	0	0	0
31/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	81,220.0000	82,880.0000	2.044	0	0	0
31/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	19,159.0000	19,956.0000	4.160	0	0	0
31/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
31/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	15,404.0000	14,294.0000	(7.206)	0	0	0
31/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	160,763.0000	162,471.0000	1.062	0	0	0
31/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	12,146.0000	11,167.0000	(8.060)	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
31/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	46,032.0000	47,433.0000	3.044	0	0	0
31/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	51.0000	37.0000	(27.451)	0	0	0
31/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,156.0000	17,885.0000	4.249	0	0	0
31/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	749.0000	615.0000	(17.891)	0	0	0
31/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	100,288.0000	101,983.0000	1.690	0	0	0
31/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	10,699.0000	9,787.0000	(8.524)	0	0	0
31/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,198.0000	4,620.0000	(11.120)	0	0	0
31/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,971.0000	64,545.0000	2.500	0	0	0
31/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,560.0000	14,158.0000	4.410	0	0	0
31/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,289.0000	15,952.0000	4.336	0	0	0
31/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	13,715.0000	12,669.0000	(7.627)	0	0	0
31/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	140,106.0000	141,813.0000	1.218	0	0	0
31/07/2006	R203	2007/02/01			Bond Future	8.6230	8.6480	0.290	0.0000	0.0000	0
31/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	677.0000	593.0000	(12.408)	0	0	0
31/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,869.0000	36,882.0000	2.824	0	0	0
31/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	49,168.0000	50,392.0000	2.489	0	0	0
31/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,930.0000	5,469.0000	(7.774)	0	0	0
31/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,241.0000	20,207.0000	(4.868)	0	0	0
31/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,863.0000	25,648.0000	3.157	0	0	0
31/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	99,388.0000	100,987.0000	1.609	0	0	0
31/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,149.0000	2,860.0000	(9.178)	0	0	0
31/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,015.0000	10,387.0000	3.714	0	0	0
31/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	64,451.0000	65,846.0000	2.164	0	0	0
31/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,002.0000	33,691.0000	(3.746)	0	0	0
31/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,280.0000	9,610.0000	(6.518)	0	0	0
31/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,531.0000	1,366.0000	(10.777)	0	0	0
31/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	19,423.0000	20,073.0000	3.347	0	0	0
31/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	24,793.0000	23,672.0000	(4.521)	0	0	0
31/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,522.0000	15,623.0000	(5.441)	0	0	0
31/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	81,319.0000	82,839.0000	1.869	0	0	0
31/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,279.0000	16,842.0000	3.458	0	0	0
31/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	22,952.0000	23,691.0000	3.220	0	0	0
31/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	18,013.0000	17,068.0000	(5.246)	0	0	0
31/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	19,587.0000	18,597.0000	(5.054)	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
31/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	21,139.0000	21,833.0000	3.283	0	0	0
31/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,350.0000	119,995.0000	1.390	0	0	0
31/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	271.0000	232.0000	(14.391)	0	0	0
31/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
31/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,235.0000	159,913.0000	1.060	0	0	0
31/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	98.0000	82.0000	(16.327)	0	0	0
31/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	138,003.0000	139,671.0000	1.209	0	0	0
31/07/2006	R204	2006/08/03			Bond Future	8.5930	8.6170	0.279	0.0000	0.0000	83
31/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	110.0000	3.0000	(97.273)	0	0	0
31/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	25,595.0000	27,238.0000	6.419	0	0	0
31/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	6,985.0000	6,667.0000	(4.553)	0	0	0
31/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	3,839.0000	1,772.0000	(53.842)	0	0	0
31/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	44,645.0000	46,394.0000	3.918	0	0	0
31/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	2,516.0000	890.0000	(64.626)	0	0	0
31/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	1,553.0000	394.0000	(74.630)	0	0	0
31/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	12,068.0000	12,658.0000	4.889	0	0	0
31/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	9,336.0000	9,460.0000	1.328	0	0	0
31/07/2006	R204	2006/11/02			Bond Future	8.6090	8.6350	0.302	0.0000	0.0000	0
31/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
31/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	21,526.0000	20,252.0000	(5.918)	0	0	0
31/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	169,801.0000	171,670.0000	1.101	0	0	0
31/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	34.0000	25.0000	(26.471)	0	0	0
31/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,175.0000	22,772.0000	2.692	0	0	0
31/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	147,699.0000	149,560.0000	1.260	0	0	0
31/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	19,677.0000	18,456.0000	(6.205)	0	0	0
31/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,512.0000	21,058.0000	2.662	0	0	0
31/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	366.0000	295.0000	(19.399)	0	0	0
31/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,942.0000	24,591.0000	2.711	0	0	0
31/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	105,473.0000	107,274.0000	1.708	0	0	0
31/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	977.0000	818.0000	(16.274)	0	0	0
31/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	39,136.0000	37,525.0000	(4.116)	0	0	0
31/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	85,624.0000	87,336.0000	1.999	0	0	0
31/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	23,460.0000	22,135.0000	(5.648)	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
31/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	27,573.0000	26,153.0000	(5.150)	0	0	0
31/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,347.0000	4,781.0000	(10.585)	0	0	0
31/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,306.0000	1,995.0000	(13.487)	0	0	0
31/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,486.0000	17,937.0000	2.579	0	0	0
31/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	120.0000	93.0000	(22.500)	0	0	0
31/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	50,630.0000	51,935.0000	2.578	0	0	0
31/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,517.0000	11,777.0000	2.258	0	0	0
31/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	67,016.0000	68,577.0000	2.329	0	0	0
31/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	126,228.0000	128,072.0000	1.461	0	0	0
31/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	36,822.0000	37,825.0000	2.724	0	0	0
31/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	10,471.0000	9,604.0000	(8.280)	0	0	0
31/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,916.0000	16,751.0000	(6.503)	0	0	0
31/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,815.0000	26,520.0000	2.731	0	0	0
31/07/2006	R204	2007/02/01			Bond Future	8.6070	8.6320	0.290	0.0000	0.0000	0
31/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	33,698.0000	32,518.0000	(3.502)	0	0	0
31/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,600.0000	38,264.0000	1.766	0	0	0
31/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,936.0000	28,820.0000	(3.728)	0	0	0
31/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	624.0000	555.0000	(11.058)	0	0	0
31/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,181.0000	1,063.0000	(9.992)	0	0	0
31/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,197.0000	34,795.0000	1.749	0	0	0
31/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	31,791.0000	30,642.0000	(3.614)	0	0	0
31/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	168,026.0000	169,735.0000	1.017	0	0	0
31/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	146,781.0000	148,442.0000	1.132	0	0	0
31/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,598.0000	33,166.0000	1.742	0	0	0
31/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	107,259.0000	108,753.0000	1.393	0	0	0
31/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,864.0000	36,494.0000	1.757	0	0	0
31/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	47,386.0000	48,226.0000	1.773	0	0	0
31/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	35,655.0000	34,444.0000	(3.396)	0	0	0
31/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,159.0000	23,537.0000	1.632	0	0	0
31/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	72,905.0000	74,126.0000	1.675	0	0	0
31/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,123.0000	8,566.0000	(6.105)	0	0	0
31/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	50,613.0000	49,212.0000	(2.768)	0	0	0
31/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,616.0000	3,331.0000	(7.882)	0	0	0
31/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	14,526.0000	13,778.0000	(5.149)	0	0	0
31/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	89,335.0000	90,705.0000	1.534	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
31/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	59,126.0000	60,156.0000	1.742	0	0	0
31/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,487.0000	20,549.0000	(4.365)	0	0	0
31/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,877.0000	5,468.0000	(6.959)	0	0	0
31/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,120.0000	1,931.0000	(8.915)	0	0	0
31/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	126,472.0000	128,062.0000	1.257	0	0	0
31/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,598.0000	30,106.0000	1.716	0	0	0
31/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	39,713.0000	38,443.0000	(3.198)	0	0	0
31/07/2006	R207	2006/08/03			Bond Future	8.5680	8.5930	0.292	0.0000	0.0000	0
31/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	1,967.0000	622.0000	(68.378)	0	0	0
31/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	6,964.0000	7,445.0000	6.907	0	0	0
31/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	5,238.0000	3,060.0000	(41.581)	0	0	0
31/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	2,900.0000	2,549.0000	(12.103)	0	0	0
31/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	42,930.0000	44,757.0000	4.256	0	0	0
31/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	1,058.0000	211.0000	(80.057)	0	0	0
31/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	9,752.0000	10,732.0000	10.049	0	0	0
31/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	31.0000	0.0000	(100.000)	0	0	0
31/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	23,728.0000	25,524.0000	7.569	0	0	0
31/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	4,662.0000	4,652.0000	(0.215)	0	0	0
31/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	3,343.0000	1,506.0000	(54.951)	0	0	0
31/07/2006	R207	2006/11/02			Bond Future	8.5810	8.6070	0.303	0.0000	0.0000	0
31/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	43,825.0000	45,616.0000	4.087	0	0	0
31/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	12,713.0000	13,718.0000	7.905	0	0	0
31/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	351.0000	261.0000	(25.641)	0	0	0
31/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	125,223.0000	127,104.0000	1.502	0	0	0
31/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,819.0000	5,943.0000	(12.846)	0	0	0
31/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,918.0000	105,799.0000	1.810	0	0	0
31/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	83,206.0000	85,086.0000	2.259	0	0	0
31/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,669.0000	15,243.0000	(8.555)	0	0	0
31/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	26,354.0000	27,876.0000	5.775	0	0	0
31/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,539.0000	4,994.0000	10.024	0	0	0
31/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39.0000	26.0000	(33.333)	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
31/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,931.0000	1,572.0000	(18.591)	0	0	0
31/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,118.0000	10,895.0000	(10.092)	0	0	0
31/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	63,100.0000	64,968.0000	2.960	0	0	0
31/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,139.0000	7,797.0000	9.217	0	0	0
31/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	8,375.0000	7,381.0000	(11.869)	0	0	0
31/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	15,030.0000	16,151.0000	7.458	0	0	0
31/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	5,471.0000	4,711.0000	(13.891)	0	0	0
31/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	10,625.0000	11,511.0000	8.339	0	0	0
31/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	147,138.0000	149,019.0000	1.278	0	0	0
31/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	30,786.0000	29,035.0000	(5.688)	0	0	0
31/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,121.0000	1,251.0000	11.597	0	0	0
31/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	8,767.0000	9,537.0000	8.783	0	0	0
31/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	10,142.0000	9,031.0000	(10.954)	0	0	0
31/07/2006	R207	2007/02/01			Bond Future	8.5770	8.6020	0.291	0.0000	0.0000	0
31/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,038.0000	3,686.0000	(8.717)	0	0	0
31/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	66,174.0000	67,615.0000	2.178	0	0	0
31/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	934.0000	823.0000	(11.884)	0	0	0
31/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	28,626.0000	27,389.0000	(4.321)	0	0	0
31/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	389.0000	336.0000	(13.625)	0	0	0
31/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	23,086.0000	23,820.0000	3.179	0	0	0
31/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,322.0000	16,877.0000	3.400	0	0	0
31/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	123,980.0000	125,719.0000	1.403	0	0	0
31/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	21,144.0000	20,087.0000	(4.999)	0	0	0
31/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	103,470.0000	105,152.0000	1.626	0	0	0
31/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	17,901.0000	16,938.0000	(5.380)	0	0	0
31/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	84,090.0000	85,675.0000	1.885	0	0	0
31/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	50,123.0000	51,372.0000	2.492	0	0	0
31/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	12,421.0000	11,650.0000	(6.207)	0	0	0
31/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	24,722.0000	23,572.0000	(4.652)	0	0	0
31/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,032.0000	1,825.0000	(10.187)	0	0	0
31/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	36,320.0000	37,342.0000	2.814	0	0	0
31/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	19,502.0000	20,145.0000	3.297	0	0	0
31/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,368.0000	6,824.0000	(7.383)	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
31/07/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	27,082.0000	27,911.0000	3.061	0	0	0
31/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	167,547.0000	169,330.0000	1.064	0	0	0
31/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	10,023.0000	10,387.0000	3.632	0	0	0
31/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	147.0000	124.0000	(15.646)	0	0	0
31/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	50.0000	41.0000	(18.000)	0	0	0
31/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	39,704.0000	38,275.0000	(3.599)	0	0	0
31/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	145,384.0000	147,154.0000	1.217	0	0	0
31/07/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	19,481.0000	18,470.0000	(5.190)	0	0	0
31/07/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	21,243.0000	21,931.0000	3.239	0	0	0
31/07/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	25,032.0000	25,813.0000	3.120	0	0	0
31/07/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	22,892.0000	21,788.0000	(4.823)	0	0	0

Grand Total: **2,872**