

Derivatives High/Low Report

High/Low for 15/05/2006

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
15/05/2006	GOVI 2006/08/03			jGovi	243.8020	242.2020	(0.656)	0.0000	0.0000	561
15/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	138,053.0000	122,099.0000	(11.556)	0	0	0
15/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	33.0000	79.0000	139.394	0	0	0
15/05/2006	GOVI 2006/11/02			jGovi	248.2150	246.6120	(0.646)	0.0000	0.0000	301
15/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	74.0000	141.0000	90.541	0	0	0
15/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	182,224.0000	166,261.0000	(8.760)	0	0	0
15/05/2006	GOVI 2007/02/01			jGovi	252.7080	251.1370	(0.622)	0.0000	0.0000	0
15/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	53.0000	93.0000	75.472	0	0	0
15/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	227,133.0000	211,463.0000	(6.899)	0	0	0
15/05/2006	J153 2010/08/31			jSwap	7.3590	7.4810	1.658	0.0000	0.0000	0
15/05/2006	J157 2015/09/15			jSwap	7.6030	7.7350	1.736	0.0000	0.0000	0
15/05/2006	J186 2026/12/21			jSwap	7.3300	7.4730	1.951	0.0000	0.0000	0
15/05/2006	J194 2008/02/28			jSwap	7.2710	7.3780	1.472	0.0000	0.0000	0
15/05/2006	J201 2014/12/22			jSwap	7.5650	7.6870	1.613	0.0000	0.0000	0
15/05/2006	J203 2017/09/15			jSwap	7.5970	7.7290	1.738	0.0000	0.0000	0
15/05/2006	J204 2018/12/21			jSwap	7.5850	7.7130	1.688	0.0000	0.0000	0

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15/05/2006	J207	2020/01/15			jSwap	7.5720	7.6990	1.677	0.0000	0.0000	0
15/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
15/05/2006	JFRA	2006/08/03			jFra	7.2670	7.3370	0.963	0.0000	0.0000	0
15/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	380.0000	314.0000	(17.368)	0	0	0
15/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,034.0000	1,139.0000	10.155	0	0	0
15/05/2006	JFRA	2006/11/02			jFra	7.4040	7.5550	2.039	0.0000	0.0000	0
15/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	582.0000	456.0000	(21.649)	0	0	0
15/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,571.0000	1,814.0000	15.468	0	0	0
15/05/2006	JFRA	2007/02/01			jFra	7.5140	7.6710	2.089	7.6600	7.6600	250
15/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,255.0000	1,451.0000	15.618	0	0	0
15/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,220.0000	1,032.0000	(15.410)	0	0	0
15/05/2006	JFRA	2007/05/03			jFra	7.6180	7.7890	2.245	0.0000	0.0000	0
15/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,318.0000	1,125.0000	(14.643)	0	0	0
15/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,606.0000	1,832.0000	14.072	0	0	0
15/05/2006	JFRA	2007/08/02			jFra	7.6150	7.8090	2.548	0.0000	0.0000	0
15/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,778.0000	2,033.0000	14.342	0	0	0
15/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,496.0000	1,277.0000	(14.639)	0	0	0
15/05/2006	JFRA	2007/11/01			jFra	7.6990	7.9020	2.637	0.0000	0.0000	0
15/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,629.0000	1,392.0000	(14.549)	0	0	0
15/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,152.0000	2,449.0000	13.801	0	0	0
15/05/2006	JFRA	2008/02/07			jFra	7.7360	7.9400	2.637	0.0000	0.0000	0
15/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,614.0000	26,799.0000	0.695	0	0	0
15/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,025.0000	25,708.0000	(1.218)	0	0	0
15/05/2006	JN02	2006/08/03			jNote	7.5680	7.7390	2.260	0.0000	0.0000	0
15/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	6,828.0000	5,465.0000	(19.962)	0	0	0
15/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,719.0000	14,510.0000	14.081	0	0	0

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15/05/2006	JN02	2006/11/02			jNote	7.6320	7.8220	2.490	0.0000	0.0000	0
15/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,547.0000	19,513.0000	11.204	0	0	0
15/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	10,477.0000	8,946.0000	(14.613)	0	0	0
15/05/2006	JN05	2006/08/03			jNote	7.7220	7.8890	2.163	0.0000	0.0000	0
15/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	2,715.0000	1,473.0000	(45.746)	0	0	0
15/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	22,192.0000	27,731.0000	24.959	0	0	0
15/05/2006	JN05	2006/11/02			jNote	7.7580	7.9250	2.153	0.0000	0.0000	0
15/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	26,578.0000	31,608.0000	18.925	0	0	0
15/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	5,641.0000	3,910.0000	(30.686)	0	0	0
15/05/2006	JN10	2006/08/03			jNote	7.7910	7.9410	1.925	0.0000	0.0000	0
15/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	37,972.0000	47,642.0000	25.466	0	0	0
15/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	544.0000	157.0000	(71.140)	0	0	0
15/05/2006	JN10	2006/11/02			jNote	7.8060	7.9610	1.986	0.0000	0.0000	0
15/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	40,583.0000	49,852.0000	22.840	0	0	0
15/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	2,168.0000	1,067.0000	(50.784)	0	0	0
15/05/2006	JROD	2006/05/31			jRod	6.8020	6.7980	(0.059)	0.0000	0.0000	0
15/05/2006	JROD	2006/06/30			jRod	6.8850	6.8730	(0.174)	0.0000	0.0000	0
15/05/2006	JROD	2006/07/31			jRod	7.0150	7.0020	(0.185)	0.0000	0.0000	0
15/05/2006	JROD	2006/08/31			jRod	6.9780	6.9770	(0.014)	0.0000	0.0000	0
15/05/2006	R153	2006/08/03			Bond Future	7.4150	7.5400	1.686	0.0000	0.0000	744
15/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,707.0000	6,883.0000	46.229	0	0	100
15/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	7,983.0000	5,345.0000	(33.045)	0	0	0
15/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	3,191.0000	1,781.0000	(44.187)	0	0	0
15/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,583.0000	12,987.0000	35.521	0	0	0
15/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	773.0000	324.0000	(58.085)	0	0	0
15/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,054.0000	3,207.0000	56.134	0	0	0

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15/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	16,932.0000	21,297.0000	25.780	0	0	0
15/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	14,899.0000	11,239.0000	(24.565)	0	0	0
15/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	59,267.0000	54,464.0000	(8.104)	0	0	0
15/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	13.0000	24.0000	84.615	0	0	0
15/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	39.0000	68.0000	74.359	0	0	0
15/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	109.0000	191.0000	75.229	0	0	0
15/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	50,199.0000	45,415.0000	(9.530)	0	0	0
15/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	41,083.0000	36,351.0000	(11.518)	0	0	0
15/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	815.0000	1,341.0000	64.540	0	0	0
15/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	23,133.0000	18,845.0000	(18.536)	0	0	0
15/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	304.0000	519.0000	70.724	0	0	0
15/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	31,997.0000	27,398.0000	(14.373)	0	0	0
15/05/2006	R153	2006/11/02			Bond Future	7.3880	7.5350	1.990	0.0000	0.0000	0
15/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	994.0000	1,438.0000	44.668	0	0	0
15/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,816.0000	21,082.0000	25.369	0	0	0
15/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	40,614.0000	35,721.0000	(12.048)	0	0	0
15/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	2,584.0000	1,514.0000	(41.409)	0	0	0
15/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,079.0000	9,517.0000	34.440	0	0	0
15/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	32,595.0000	27,984.0000	(14.146)	0	0	0
15/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	11,147.0000	8,250.0000	(25.989)	0	0	0
15/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,735.0000	2,460.0000	41.787	0	0	100
15/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	6,056.0000	4,074.0000	(32.728)	0	0	0
15/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,093.0000	14,447.0000	30.235	0	0	0
15/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	48,856.0000	43,783.0000	(10.384)	0	0	0
15/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	561.0000	825.0000	47.059	0	0	0
15/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	57,223.0000	52,048.0000	(9.044)	0	0	0
15/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	337.0000	499.0000	48.071	0	0	0
15/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,012.0000	38,271.0000	15.931	0	0	0
15/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	65,600.0000	60,363.0000	(7.983)	0	0	0
15/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	205.0000	304.0000	48.293	0	0	0
15/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	120.0000	42.0000	(65.000)	0	0	0
15/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	24,785.0000	20,562.0000	(17.039)	0	0	0
15/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	755.0000	361.0000	(52.185)	0	0	0
15/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	24,272.0000	29,214.0000	20.361	0	0	0
15/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,438.0000	6,115.0000	37.787	0	0	0

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15/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	17,524.0000	13,864.0000	(20.886)	0	0	0
15/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,768.0000	3,882.0000	40.246	0	0	0
15/05/2006	R153	2007/02/01			Bond Future	7.3990	7.5500	2.041	0.0000	0.0000	0
15/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,468.0000	11,884.0000	25.518	0	0	0
15/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	12,904.0000	10,188.0000	(21.048)	0	0	0
15/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	8,121.0000	6,068.0000	(25.280)	0	0	0
15/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,212.0000	16,291.0000	23.305	0	0	0
15/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,020.0000	21,806.0000	21.010	0	0	0
15/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	4,322.0000	2,977.0000	(31.120)	0	0	0
15/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	61,914.0000	57,073.0000	(7.819)	0	0	0
15/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	46,652.0000	42,060.0000	(9.843)	0	0	0
15/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,736.0000	2,275.0000	31.048	0	0	0
15/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	54,250.0000	49,514.0000	(8.730)	0	0	0
15/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,263.0000	1,659.0000	31.354	0	0	0
15/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	930.0000	1,221.0000	31.290	0	0	0
15/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,408.0000	3,146.0000	30.648	0	0	0
15/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	39,179.0000	34,786.0000	(11.213)	0	0	0
15/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,370.0000	4,378.0000	29.911	0	0	0
15/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	31,921.0000	27,798.0000	(12.916)	0	0	0
15/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,821.0000	1,116.0000	(38.715)	0	0	0
15/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,683.0000	36,558.0000	15.387	0	0	0
15/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	532.0000	276.0000	(48.120)	0	0	0
15/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,204.0000	28,632.0000	18.294	0	0	0
15/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	6,732.0000	8,572.0000	27.332	0	0	0
15/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	18,617.0000	15,325.0000	(17.683)	0	0	0
15/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	4,760.0000	6,131.0000	28.803	0	0	0
15/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	25,016.0000	21,256.0000	(15.030)	0	0	0
15/05/2006	R157	2006/08/03			Bond Future	7.6100	7.7450	1.774	0.0000	0.0000	117
15/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,759.0000	41,249.0000	29.881	0	0	0
15/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,907.0000	12,263.0000	55.090	0	0	100
15/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	19,134.0000	12,662.0000	(33.825)	0	0	0
15/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	2,314.0000	976.0000	(57.822)	0	0	0
15/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	34,227.0000	25,586.0000	(25.246)	0	0	0
15/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,253.0000	5,441.0000	67.261	0	0	0

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15/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	69,716.0000	59,231.0000	(15.040)	0	0	0
15/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	388.0000	732.0000	88.660	0	0	0
15/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	50,751.0000	61,323.0000	20.831	0	0	0
15/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	88,074.0000	77,362.0000	(12.162)	0	0	0
15/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	106,257.0000	95,465.0000	(10.157)	0	0	0
15/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	8,116.0000	4,454.0000	(45.121)	0	0	0
15/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	37.0000	74.0000	100.000	0	0	0
15/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	17,025.0000	24,191.0000	42.091	0	0	0
15/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	124,149.0000	113,332.0000	(8.713)	0	0	0
15/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	362.0000	106.0000	(70.718)	0	0	0
15/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	51,511.0000	41,609.0000	(19.223)	0	0	0
15/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,173.0000	2,100.0000	79.028	0	0	0
15/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	11.0000	22.0000	100.000	0	0	0
15/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	122.0000	238.0000	95.082	0	0	0
15/05/2006	R157	2006/11/02			Bond Future	7.6230	7.7670	1.889	0.0000	0.0000	0
15/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	120,716.0000	109,660.0000	(9.159)	0	0	0
15/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,339.0000	2,036.0000	52.054	0	0	0
15/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	103,528.0000	92,654.0000	(10.503)	0	0	0
15/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	717.0000	1,107.0000	54.393	0	0	0
15/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	5,699.0000	3,360.0000	(41.042)	0	0	0
15/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	86,275.0000	75,708.0000	(12.248)	0	0	0
15/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	35,463.0000	44,388.0000	25.167	0	0	0
15/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	52,713.0000	43,504.0000	(17.470)	0	0	0
15/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,485.0000	3,703.0000	49.014	0	0	117
15/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	71,403.0000	82,439.0000	15.456	0	0	0
15/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	69,205.0000	59,158.0000	(14.518)	0	0	0
15/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	375.0000	147.0000	(60.800)	0	0	0
15/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	23,747.0000	17,463.0000	(26.462)	0	0	0
15/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	366.0000	574.0000	56.831	0	0	0
15/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	37,385.0000	29,426.0000	(21.289)	0	0	0
15/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,155.0000	11,460.0000	40.527	0	0	0
15/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,559.0000	6,615.0000	45.098	0	0	0
15/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	137,748.0000	126,593.0000	(8.098)	0	0	0
15/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,806.0000	18,787.0000	36.079	0	0	158
15/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	52,049.0000	62,382.0000	19.852	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
15/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	154,525.0000	143,307.0000	(7.260)	0	0	0
15/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	185.0000	295.0000	59.459	0	0	0
15/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	12,897.0000	8,622.0000	(33.147)	0	0	0
15/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	71.0000	117.0000	64.789	0	0	0
15/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,852.0000	921.0000	(50.270)	0	0	0
15/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,618.0000	29,607.0000	30.900	0	0	0
15/05/2006	R157	2007/02/01			Bond Future	7.6390	7.7850	1.911	0.0000	0.0000	0
15/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	8,442.0000	11,133.0000	31.876	0	0	0
15/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	8,940.0000	6,074.0000	(32.058)	0	0	0
15/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	69,415.0000	60,159.0000	(13.334)	0	0	0
15/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,185.0000	47,445.0000	21.079	0	0	0
15/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,544.0000	34,216.0000	24.223	0	0	0
15/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	16,838.0000	12,384.0000	(26.452)	0	0	0
15/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	3,858.0000	2,357.0000	(38.906)	0	0	0
15/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	54,204.0000	45,768.0000	(15.563)	0	0	0
15/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	12,794.0000	16,569.0000	29.506	0	0	0
15/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	40,084.0000	32,733.0000	(18.339)	0	0	0
15/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	54,014.0000	63,639.0000	17.819	0	0	0
15/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	27,384.0000	21,378.0000	(21.933)	0	0	0
15/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,914.0000	24,034.0000	27.070	0	0	0
15/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,522.0000	7,392.0000	33.865	0	0	0
15/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	917.0000	1,282.0000	39.804	0	0	0
15/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	150,156.0000	139,236.0000	(7.272)	0	0	0
15/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	479.0000	685.0000	43.006	0	0	0
15/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,470.0000	2,034.0000	38.367	0	0	0
15/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	134,064.0000	123,302.0000	(8.028)	0	0	0
15/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,347.0000	3,209.0000	36.728	0	0	0
15/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	117,779.0000	107,218.0000	(8.967)	0	0	0
15/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,599.0000	4,876.0000	35.482	0	0	0
15/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	85,288.0000	75,439.0000	(11.548)	0	0	0
15/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	101,506.0000	91,243.0000	(10.111)	0	0	0
15/05/2006	R186	2006/08/03			Bond Future	7.3750	7.5240	2.020	0.0000	0.0000	34
15/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	78,814.0000	61,087.0000	(22.492)	0	0	0
15/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	106,970.0000	88,260.0000	(17.491)	0	0	0
15/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,259.0000	8,057.0000	89.176	0	0	0
15/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	51,641.0000	36,299.0000	(29.709)	0	0	0
15/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	213,138.0000	193,998.0000	(8.980)	0	0	0
15/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,260.0000	2,673.0000	112.143	0	0	0
15/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	187,918.0000	168,779.0000	(10.185)	0	0	0
15/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,808.0000	41,074.0000	47.706	0	0	0
15/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	134,768.0000	115,718.0000	(14.135)	0	0	0
15/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	11,423.0000	5,549.0000	(51.423)	0	0	0
15/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	54.0000	145.0000	168.519	0	0	0
15/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
15/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	161,796.0000	142,670.0000	(11.821)	0	0	0
15/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	321.0000	751.0000	133.956	0	0	0
15/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	7.0000	21.0000	200.000	0	0	0
15/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	477.0000	117.0000	(75.472)	0	0	0
15/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	53,216.0000	70,361.0000	32.218	0	0	0
15/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	28,124.0000	17,041.0000	(39.408)	0	0	0
15/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,039.0000	20,096.0000	66.924	0	0	0
15/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	3,133.0000	1,138.0000	(63.677)	0	0	0
15/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	85,538.0000	104,318.0000	21.955	0	0	0
15/05/2006	R186	2006/11/02			Bond Future	7.3760	7.5270	2.047	0.0000	0.0000	0
15/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	36,656.0000	25,912.0000	(29.310)	0	0	0
15/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,811.0000	29,324.0000	40.906	0	0	0
15/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	87,606.0000	105,283.0000	20.178	0	0	0
15/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	731.0000	288.0000	(60.602)	0	0	0
15/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	58,771.0000	74,150.0000	26.168	0	0	0
15/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	82,446.0000	66,316.0000	(19.564)	0	0	0
15/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	8,923.0000	5,046.0000	(43.450)	0	0	0
15/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	108,461.0000	90,881.0000	(16.209)	0	0	0
15/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,072.0000	16,473.0000	48.781	0	0	0
15/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	3,047.0000	1,468.0000	(51.821)	0	0	0
15/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	121,316.0000	140,130.0000	15.508	0	0	0
15/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	58,003.0000	44,147.0000	(23.888)	0	0	0
15/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	36,204.0000	48,313.0000	33.447	0	0	0
15/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	2,635.0000	4,313.0000	63.681	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
15/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	5,538.0000	8,664.0000	56.446	0	0	0
15/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	19,806.0000	12,658.0000	(36.090)	0	0	0
15/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,026.0000	1,792.0000	74.659	0	0	0
15/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	134,751.0000	116,260.0000	(13.722)	0	0	0
15/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	186,751.0000	167,605.0000	(10.252)	0	0	0
15/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	112.0000	223.0000	99.107	0	0	0
15/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	358.0000	667.0000	86.313	0	0	0
15/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	161,007.0000	142,060.0000	(11.768)	0	0	0
15/05/2006	R186	2007/02/01			Bond Future	7.3770	7.5290	2.060	0.0000	0.0000	0
15/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	46,506.0000	35,915.0000	(22.773)	0	0	0
15/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	113,938.0000	97,844.0000	(14.125)	0	0	0
15/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,968.0000	19,629.0000	31.140	0	0	0
15/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	91,226.0000	76,644.0000	(15.984)	0	0	0
15/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,448.0000	27,843.0000	29.816	0	0	0
15/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,945.0000	12,094.0000	35.204	0	0	0
15/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,902.0000	39,554.0000	27.998	0	0	0
15/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,422.0000	2,115.0000	48.734	0	0	0
15/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,091.0000	7,101.0000	39.481	0	0	0
15/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	121,550.0000	139,899.0000	15.096	0	0	0
15/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	137,816.0000	120,584.0000	(12.504)	0	0	0
15/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	186,767.0000	168,216.0000	(9.933)	0	0	0
15/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	162,254.0000	144,224.0000	(11.112)	0	0	0
15/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,758.0000	3,971.0000	43.981	0	0	0
15/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,770.0000	877.0000	(50.452)	0	0	0
15/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	67,924.0000	55,077.0000	(18.914)	0	0	0
15/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	63,821.0000	78,153.0000	22.457	0	0	0
15/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	28,174.0000	20,322.0000	(27.870)	0	0	0
15/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	44,581.0000	55,971.0000	25.549	0	0	0
15/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	14,215.0000	9,304.0000	(34.548)	0	0	0
15/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	89,920.0000	106,699.0000	18.660	0	0	0
15/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	5,875.0000	3,410.0000	(41.957)	0	0	0
15/05/2006	R194	2006/08/03			Bond Future	7.2800	7.4200	1.923	0.0000	0.0000	55
15/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,151.0000	1,853.0000	60.990	0	0	0
15/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	612.0000	264.0000	(56.863)	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
15/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,045.0000	10,063.0000	25.084	0	0	0
15/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	4,427.0000	3,043.0000	(31.263)	0	0	0
15/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	95.0000	27.0000	(71.579)	0	0	0
15/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,801.0000	6,540.0000	36.222	0	0	0
15/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	7,495.0000	5,763.0000	(23.109)	0	0	0
15/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	513.0000	867.0000	69.006	0	0	0
15/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	25,241.0000	23,155.0000	(8.264)	0	0	0
15/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
15/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	14,395.0000	12,361.0000	(14.130)	0	0	0
15/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	12.0000	26.0000	116.667	0	0	0
15/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,436.0000	3,662.0000	50.328	0	0	0
15/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	206.0000	364.0000	76.699	0	0	0
15/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,989.0000	1,128.0000	(43.288)	0	0	0
15/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	21,627.0000	19,543.0000	(9.636)	0	0	0
15/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	10,875.0000	8,947.0000	(17.729)	0	0	0
15/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	18,003.0000	15,930.0000	(11.515)	0	0	0
15/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	56.0000	108.0000	92.857	0	0	0
15/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
15/05/2006	R194	2006/11/02			Bond Future	7.2750	7.4350	2.199	0.0000	0.0000	0
15/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	447.0000	218.0000	(51.230)	0	0	0
15/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,103.0000	8,891.0000	25.172	0	0	0
15/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,839.0000	6,315.0000	30.502	0	0	0
15/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	1,360.0000	819.0000	(39.779)	0	0	0
15/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,117.0000	4,241.0000	36.060	0	0	0
15/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	166.0000	269.0000	62.048	0	0	0
15/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,944.0000	11,900.0000	19.670	0	0	0
15/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	97.0000	36.0000	(62.887)	0	0	0
15/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	4,799.0000	3,579.0000	(25.422)	0	0	0
15/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,058.0000	15,070.0000	15.408	0	0	0
15/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,801.0000	1,908.0000	(31.881)	0	0	0
15/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
15/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,965.0000	2,761.0000	40.509	0	0	0
15/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,271.0000	18,287.0000	12.390	0	0	0
15/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,202.0000	1,736.0000	44.426	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
15/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	7,172.0000	5,690.0000	(20.664)	0	0	0
15/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	12,571.0000	10,754.0000	(14.454)	0	0	0
15/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	745.0000	1,095.0000	46.980	0	0	0
15/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	9,838.0000	8,172.0000	(16.934)	0	0	0
15/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	15,465.0000	13,552.0000	(12.370)	0	0	0
15/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	368.0000	567.0000	54.076	0	0	0
15/05/2006	R194	2007/02/01			Bond Future	7.2780	7.4510	2.377	0.0000	0.0000	0
15/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	5,133.0000	4,122.0000	(19.696)	0	0	0
15/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	7,024.0000	5,853.0000	(16.671)	0	0	0
15/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,202.0000	2,803.0000	27.293	0	0	0
15/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,471.0000	10,052.0000	18.664	0	0	0
15/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,751.0000	12,454.0000	15.840	0	0	0
15/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,077.0000	6,238.0000	22.868	0	0	0
15/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	449.0000	258.0000	(42.539)	0	0	0
15/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	2,221.0000	1,611.0000	(27.465)	0	0	0
15/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	9,048.0000	7,747.0000	(14.379)	0	0	0
15/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	452.0000	619.0000	36.947	0	0	0
15/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	11,021.0000	9,597.0000	(12.921)	0	0	0
15/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	131.0000	63.0000	(51.908)	0	0	0
15/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	15,378.0000	13,774.0000	(10.430)	0	0	0
15/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	728.0000	974.0000	33.791	0	0	0
15/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1,114.0000	731.0000	(34.381)	0	0	0
15/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	13,142.0000	11,617.0000	(11.604)	0	0	0
15/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,128.0000	1,476.0000	30.851	0	0	0
15/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,548.0000	7,936.0000	21.197	0	0	0
15/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,686.0000	2,156.0000	27.877	0	0	0
15/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	13,249.0000	15,006.0000	13.261	0	0	0
15/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,861.0000	3,621.0000	26.564	0	0	0
15/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,787.0000	4,740.0000	25.165	0	0	0
15/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	22.0000	8.0000	(63.636)	0	0	0
15/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	3,500.0000	2,682.0000	(23.371)	0	0	0
15/05/2006	R201	2006/08/03			Bond Future	7.6070	7.7420	1.775	0.0000	0.0000	26
15/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	7.0000	15.0000	114.286	0	0	0
15/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,973.0000	18,686.0000	44.038	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
15/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,498.0000	4,200.0000	68.135	0	0	0
15/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	382.0000	691.0000	80.890	0	0	0
15/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	149.0000	274.0000	83.893	0	0	0
15/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	6,119.0000	3,265.0000	(46.642)	0	0	0
15/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	55,457.0000	47,199.0000	(14.891)	0	0	0
15/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	41,013.0000	33,195.0000	(19.062)	0	0	0
15/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	982.0000	1,732.0000	76.375	0	0	0
15/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	84,362.0000	75,830.0000	(10.114)	0	0	0
15/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	69,987.0000	61,544.0000	(12.064)	0	0	0
15/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	98,548.0000	89,988.0000	(8.686)	0	0	0
15/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	38.0000	74.0000	94.737	0	0	0
15/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,930.0000	9,339.0000	57.487	0	0	0
15/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	15,003.0000	9,844.0000	(34.386)	0	0	0
15/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	27,197.0000	20,331.0000	(25.245)	0	0	0
15/05/2006	R201	2006/11/02			Bond Future	7.6170	7.7560	1.825	0.0000	0.0000	0
15/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	40,933.0000	48,781.0000	19.173	0	0	0
15/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	334.0000	507.0000	51.796	0	0	0
15/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	757.0000	1,111.0000	46.764	0	0	0
15/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,927.0000	15,695.0000	31.592	0	0	0
15/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1,594.0000	826.0000	(48.181)	0	0	0
15/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	31,167.0000	25,151.0000	(19.302)	0	0	0
15/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	20,173.0000	15,325.0000	(24.032)	0	0	0
15/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,245.0000	34,931.0000	23.671	0	0	0
15/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	96,166.0000	87,724.0000	(8.779)	0	0	0
15/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	281.0000	111.0000	(60.498)	0	0	0
15/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	7,641.0000	10,241.0000	34.027	0	0	0
15/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5,065.0000	3,135.0000	(38.105)	0	0	0
15/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	56,082.0000	64,529.0000	15.062	0	0	0
15/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,838.0000	6,578.0000	35.965	0	0	0
15/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	43,364.0000	36,489.0000	(15.854)	0	0	0
15/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	18,255.0000	23,494.0000	28.699	0	0	0
15/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	69,299.0000	61,349.0000	(11.472)	0	0	0
15/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	10,934.0000	7,557.0000	(30.885)	0	0	0
15/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,593.0000	2,258.0000	41.745	0	0	0
15/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	82,656.0000	74,394.0000	(9.996)	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
15/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	56,366.0000	48,904.0000	(13.238)	0	0	0
15/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,115.0000	4,269.0000	37.047	0	0	0
15/05/2006	R201	2007/02/01			Bond Future	7.6300	7.7700	1.835	0.0000	0.0000	0
15/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,605.0000	9,707.0000	27.640	0	0	0
15/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	33,374.0000	27,791.0000	(16.729)	0	0	0
15/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,185.0000	14,067.0000	25.767	0	0	0
15/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	44,456.0000	38,092.0000	(14.315)	0	0	0
15/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	22,418.0000	17,788.0000	(20.653)	0	0	0
15/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	56,752.0000	49,830.0000	(12.197)	0	0	0
15/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	15,156.0000	18,992.0000	25.310	0	0	0
15/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,303.0000	4,333.0000	31.184	0	0	0
15/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	68,695.0000	61,258.0000	(10.826)	0	0	0
15/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,030.0000	1,419.0000	37.767	0	0	0
15/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	899.0000	477.0000	(46.941)	0	0	0
15/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	93,956.0000	85,879.0000	(8.597)	0	0	0
15/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,891.0000	2,541.0000	34.373	0	0	0
15/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	81,173.0000	73,357.0000	(9.629)	0	0	0
15/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,503.0000	7,046.0000	28.039	0	0	0
15/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,963.0000	1,826.0000	(38.373)	0	0	0
15/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	56,132.0000	64,177.0000	14.332	0	0	0
15/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	42,143.0000	49,473.0000	17.393	0	0	0
15/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	30,437.0000	36,701.0000	20.580	0	0	0
15/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	7,020.0000	4,817.0000	(31.382)	0	0	0
15/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	13,582.0000	10,131.0000	(25.409)	0	0	0
15/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	21,520.0000	26,536.0000	23.309	0	0	0
15/05/2006	R203	2006/08/03			Bond Future	7.6220	7.7620	1.837	0.0000	0.0000	0
15/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	19,955.0000	13,807.0000	(30.809)	0	0	0
15/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,248.0000	14,711.0000	43.550	0	0	0
15/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	1,703.0000	810.0000	(52.437)	0	0	0
15/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	50,615.0000	60,332.0000	19.198	0	0	0
15/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	4,666.0000	2,564.0000	(45.049)	0	0	0
15/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	33,564.0000	42,072.0000	25.349	0	0	0
15/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	81,693.0000	71,209.0000	(12.833)	0	0	0
15/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	126.0000	252.0000	100.000	0	0	0

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15/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	32,826.0000	24,716.0000	(24.706)	0	0	0
15/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,504.0000	7,005.0000	55.528	0	0	0
15/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	48,155.0000	38,691.0000	(19.653)	0	0	0
15/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	505.0000	929.0000	83.960	0	0	0
15/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,659.0000	2,804.0000	69.017	0	0	0
15/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	26.0000	56.0000	115.385	0	0	0
15/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	19,873.0000	26,520.0000	33.447	0	0	0
15/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	64,746.0000	54,560.0000	(15.732)	0	0	0
15/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	98,512.0000	87,932.0000	(10.740)	0	0	0
15/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	10,510.0000	6,547.0000	(37.707)	0	0	0
15/05/2006	R203	2006/11/02			Bond Future	7.6330	7.7750	1.860	0.0000	0.0000	0
15/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	5,169.0000	3,378.0000	(34.649)	0	0	0
15/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	38,868.0000	46,524.0000	19.697	0	0	0
15/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	54,145.0000	62,943.0000	16.249	0	0	0
15/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	26,290.0000	32,540.0000	23.773	0	0	0
15/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	16,242.0000	11,904.0000	(26.709)	0	0	0
15/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	16,623.0000	21,356.0000	28.473	0	0	0
15/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	25,358.0000	19,502.0000	(23.093)	0	0	0
15/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,197.0000	1,828.0000	52.715	0	0	0
15/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	71,671.0000	81,280.0000	13.407	0	0	0
15/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,630.0000	3,837.0000	45.894	0	0	0
15/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	9,588.0000	6,655.0000	(30.590)	0	0	0
15/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	90,914.0000	101,026.0000	11.123	0	0	0
15/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,108.0000	632.0000	(42.960)	0	0	0
15/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2,524.0000	1,544.0000	(38.827)	0	0	0
15/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	36,836.0000	29,541.0000	(19.804)	0	0	0
15/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,757.0000	13,051.0000	33.760	0	0	0
15/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	65,126.0000	55,744.0000	(14.406)	0	0	0
15/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,285.0000	7,378.0000	39.603	0	0	0
15/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	50,281.0000	41,785.0000	(16.897)	0	0	0
15/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	80,789.0000	70,830.0000	(12.327)	0	0	0
15/05/2006	R203	2007/02/01			Bond Future	7.6460	7.7900	1.883	0.0000	0.0000	0
15/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	74,176.0000	83,191.0000	12.154	0	0	0
15/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	8,779.0000	6,425.0000	(26.814)	0	0	0

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15/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	5,211.0000	3,669.0000	(29.591)	0	0	0
15/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	92,161.0000	101,777.0000	10.434	0	0	0
15/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	40,374.0000	33,511.0000	(16.999)	0	0	0
15/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,673.0000	18,367.0000	25.175	0	0	0
15/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,712.0000	37,765.0000	19.087	0	0	0
15/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	57,918.0000	66,121.0000	14.163	0	0	0
15/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,898.0000	1,958.0000	(32.436)	0	0	0
15/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	52,647.0000	44,751.0000	(14.998)	0	0	0
15/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	20,864.0000	16,360.0000	(21.587)	0	0	0
15/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	43,690.0000	50,887.0000	16.473	0	0	0
15/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,295.0000	11,956.0000	28.628	0	0	0
15/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	13,919.0000	10,560.0000	(24.132)	0	0	0
15/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	66,197.0000	57,448.0000	(13.217)	0	0	0
15/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	29,706.0000	24,002.0000	(19.202)	0	0	0
15/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	22,067.0000	26,920.0000	21.992	0	0	0
15/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,598.0000	7,406.0000	32.297	0	0	0
15/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	95,658.0000	85,799.0000	(10.307)	0	0	0
15/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,731.0000	2,428.0000	40.266	0	0	0
15/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	80,652.0000	71,253.0000	(11.654)	0	0	0
15/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,198.0000	4,356.0000	36.210	0	0	0
15/05/2006	R204	2006/08/03			Bond Future	7.6230	7.7620	1.823	0.0000	0.0000	83
15/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	34,790.0000	26,291.0000	(24.429)	0	0	0
15/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,931.0000	7,579.0000	53.701	0	0	0
15/05/2006	R204	2006/11/02			Bond Future	7.6320	7.7740	1.861	0.0000	0.0000	0
15/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	42,227.0000	50,206.0000	18.895	0	0	0
15/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	102,387.0000	91,539.0000	(10.595)	0	0	0
15/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	18,698.0000	23,705.0000	26.778	0	0	0
15/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	76,809.0000	86,865.0000	13.092	0	0	0
15/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	28,044.0000	21,818.0000	(22.201)	0	0	0
15/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	40,066.0000	32,386.0000	(19.168)	0	0	0
15/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3,201.0000	2,024.0000	(36.770)	0	0	0
15/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	712.0000	1,097.0000	54.073	0	0	0
15/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	11,175.0000	7,922.0000	(29.110)	0	0	0
15/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	97,222.0000	107,850.0000	10.932	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
15/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	11,293.0000	14,845.0000	31.453	0	0	0
15/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	6,257.0000	4,200.0000	(32.875)	0	0	0
15/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1,485.0000	881.0000	(40.673)	0	0	0
15/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,352.0000	8,674.0000	36.555	0	0	0
15/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	28,966.0000	35,507.0000	22.582	0	0	0
15/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	58,309.0000	67,485.0000	15.737	0	0	0
15/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	18,375.0000	13,684.0000	(25.529)	0	0	0
15/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,599.0000	2,365.0000	47.905	0	0	0
15/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	54,057.0000	45,147.0000	(16.483)	0	0	0
15/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	85,742.0000	75,275.0000	(12.208)	0	0	0
15/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	69,471.0000	59,633.0000	(14.161)	0	0	0
15/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,314.0000	4,707.0000	42.034	0	0	0
15/05/2006	R204	2007/02/01			Bond Future	7.6420	7.7850	1.871	0.0000	0.0000	0
15/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	43,362.0000	36,087.0000	(16.777)	0	0	0
15/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	79,150.0000	88,625.0000	11.971	0	0	0
15/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,742.0000	19,621.0000	24.641	0	0	0
15/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	5,771.0000	4,092.0000	(29.094)	0	0	0
15/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	23,606.0000	28,695.0000	21.558	0	0	0
15/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	56,336.0000	47,984.0000	(14.825)	0	0	0
15/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	32,045.0000	25,980.0000	(18.927)	0	0	0
15/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,064.0000	7,976.0000	31.530	0	0	0
15/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	70,620.0000	61,378.0000	(13.087)	0	0	0
15/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,905.0000	2,652.0000	39.213	0	0	0
15/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,015.0000	12,816.0000	27.968	0	0	0
15/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,490.0000	4,720.0000	35.244	0	0	0
15/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	98,420.0000	108,541.0000	10.283	0	0	0
15/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	85,825.0000	75,903.0000	(11.561)	0	0	0
15/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	3,239.0000	2,206.0000	(31.893)	0	0	0
15/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	61,777.0000	70,387.0000	13.937	0	0	0
15/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	101,580.0000	91,173.0000	(10.245)	0	0	0
15/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	15,186.0000	11,580.0000	(23.746)	0	0	0
15/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	9,645.0000	7,102.0000	(26.366)	0	0	0
15/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	22,624.0000	17,815.0000	(21.256)	0	0	0
15/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	46,609.0000	54,156.0000	16.192	0	0	0
15/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	33,862.0000	40,206.0000	18.735	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
15/05/2006	R207	2006/08/03			Bond Future	7.6070	7.7480	1.854	0.0000	0.0000	0
15/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	36,116.0000	27,320.0000	(24.355)	0	0	0
15/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,761.0000	7,375.0000	54.904	0	0	0
15/05/2006	R207	2006/11/02			Bond Future	7.6130	7.7570	1.892	0.0000	0.0000	0
15/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	3,761.0000	1,891.0000	(49.721)	0	0	0
15/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	9,631.0000	5,630.0000	(41.543)	0	0	0
15/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	1,136.0000	481.0000	(57.658)	0	0	0
15/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	33,649.0000	43,304.0000	28.693	0	0	0
15/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	18,805.0000	26,328.0000	40.005	0	0	0
15/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	52,330.0000	63,199.0000	20.770	0	0	0
15/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,013.0000	2,016.0000	99.013	0	0	0
15/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	103,700.0000	92,188.0000	(11.101)	0	0	0
15/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	33,908.0000	24,895.0000	(26.581)	0	0	0
15/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,353.0000	5,864.0000	74.888	0	0	0
15/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	73,366.0000	84,723.0000	15.480	0	0	0
15/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	257.0000	90.0000	(64.981)	0	0	0
15/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	18.0000	200.000	0	0	0
15/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	19,777.0000	13,122.0000	(33.650)	0	0	0
15/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	50,618.0000	40,098.0000	(20.783)	0	0	0
15/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	44.0000	114.0000	159.091	0	0	0
15/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	8,808.0000	13,678.0000	55.291	0	0	0
15/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	86,203.0000	74,749.0000	(13.287)	0	0	0
15/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	68,374.0000	57,156.0000	(16.407)	0	0	0
15/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	239.0000	545.0000	128.033	0	0	0
15/05/2006	R207	2007/02/01			Bond Future	7.6210	7.7660	1.903	0.0000	0.0000	0
15/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,548.0000	19,439.0000	25.026	0	0	0
15/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	61,583.0000	70,330.0000	14.204	0	0	0
15/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	23,353.0000	28,472.0000	21.920	0	0	0
15/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	10,340.0000	7,619.0000	(26.315)	0	0	0
15/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	33,564.0000	27,215.0000	(18.916)	0	0	0
15/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	45,139.0000	37,563.0000	(16.784)	0	0	0
15/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	58,330.0000	49,668.0000	(14.850)	0	0	0
15/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	16,141.0000	12,315.0000	(23.704)	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
15/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	5,985.0000	7,897.0000	31.947	0	0	0
15/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	72,780.0000	63,225.0000	(13.129)	0	0	0
15/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,887.0000	2,636.0000	39.693	0	0	0
15/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	79,134.0000	88,790.0000	12.202	0	0	0
15/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	46,330.0000	53,972.0000	16.495	0	0	0
15/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	103,914.0000	93,196.0000	(10.314)	0	0	0
15/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,448.0000	4,679.0000	35.702	0	0	0
15/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	88,098.0000	77,863.0000	(11.618)	0	0	0
15/05/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	9,882.0000	12,687.0000	28.385	0	0	0
15/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	6,244.0000	4,432.0000	(29.020)	0	0	0
15/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	3,539.0000	2,413.0000	(31.817)	0	0	0
15/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	98,689.0000	109,030.0000	10.478	0	0	0
15/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	23,862.0000	18,796.0000	(21.230)	0	0	0
15/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	33,572.0000	39,974.0000	19.069	0	0	0

Grand Total:

2,746