

Derivatives High/Low Report

High/Low for 17/05/2006

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
17/05/2006	GOVI 2006/08/03			jGovi	243.1420	242.8420	(0.123)	0.0000	0.0000	561
17/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	131,460.0000	128,466.0000	(2.277)	0	0	0
17/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	40.0000	46.0000	15.000	0	0	0
17/05/2006	GOVI 2006/11/02			jGovi	247.5690	247.2640	(0.123)	0.0000	0.0000	301
17/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	89.0000	100.0000	12.360	0	0	0
17/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	175,779.0000	172,740.0000	(1.729)	0	0	0
17/05/2006	GOVI 2007/02/01			jGovi	252.0870	251.7890	(0.118)	0.0000	0.0000	0
17/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	220,933.0000	217,959.0000	(1.346)	0	0	0
17/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	63.0000	69.0000	9.524	0	0	0
17/05/2006	J153 2010/08/31			jSwap	7.4100	7.4370	0.364	0.0000	0.0000	0
17/05/2006	J157 2015/09/15			jSwap	7.6560	7.6790	0.300	0.0000	0.0000	0
17/05/2006	J186 2026/12/21			jSwap	7.3890	7.4140	0.338	0.0000	0.0000	0
17/05/2006	J194 2008/02/28			jSwap	7.3100	7.3390	0.397	0.0000	0.0000	0
17/05/2006	J201 2014/12/22			jSwap	7.6160	7.6330	0.223	0.0000	0.0000	0
17/05/2006	J203 2017/09/15			jSwap	7.6500	7.6690	0.248	0.0000	0.0000	0
17/05/2006	J204 2018/12/21			jSwap	7.6370	7.6550	0.236	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
17/05/2006	J207	2020/01/15			jSwap	7.6250	7.6440	0.249	0.0000	0.0000	0
17/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
17/05/2006	JFRA	2006/08/03			jFra	7.2810	7.2770	(0.055)	0.0000	0.0000	0
17/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,042.0000	1,032.0000	(0.960)	0	0	0
17/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	354.0000	354.0000	-	0	0	0
17/05/2006	JFRA	2006/11/02			jFra	7.4580	7.4590	0.013	0.0000	0.0000	0
17/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,648.0000	1,647.0000	(0.061)	0	0	0
17/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	527.0000	523.0000	(0.759)	0	0	0
17/05/2006	JFRA	2007/02/01			jFra	7.5570	7.5710	0.185	0.0000	0.0000	35
17/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,299.0000	1,314.0000	1.155	0	0	0
17/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,159.0000	1,141.0000	(1.553)	0	0	0
17/05/2006	JFRA	2007/05/03			jFra	7.6600	7.6640	0.052	0.0000	0.0000	0
17/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,262.0000	1,255.0000	(0.555)	0	0	0
17/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,653.0000	1,657.0000	0.242	0	0	0
17/05/2006	JFRA	2007/08/02			jFra	7.6890	7.7040	0.195	0.0000	0.0000	0
17/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,405.0000	1,387.0000	(1.281)	0	0	0
17/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,867.0000	1,886.0000	1.018	0	0	0
17/05/2006	JFRA	2007/11/01			jFra	7.7700	7.7900	0.257	0.0000	0.0000	0
17/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,538.0000	1,513.0000	(1.625)	0	0	0
17/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,248.0000	2,276.0000	1.246	0	0	0
17/05/2006	JFRA	2008/02/07			jFra	7.8050	7.8260	0.269	0.0000	0.0000	0
17/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,618.0000	26,622.0000	0.015	0	0	0
17/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,851.0000	25,805.0000	(0.178)	0	0	0
17/05/2006	JN02	2006/08/03			jNote	7.6330	7.6430	0.131	0.0000	0.0000	0
17/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	6,131.0000	6,004.0000	(2.071)	0	0	0
17/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,222.0000	13,280.0000	0.439	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
17/05/2006	JN02	2006/11/02			jNote	7.7140	7.7270	0.169	0.0000	0.0000	0
17/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,693.0000	9,557.0000	(1.403)	0	0	0
17/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,275.0000	18,379.0000	0.569	0	0	0
17/05/2006	JN05	2006/08/03			jNote	7.8070	7.8290	0.282	0.0000	0.0000	0
17/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	24,863.0000	25,585.0000	2.904	0	0	0
17/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,924.0000	1,749.0000	(9.096)	0	0	0
17/05/2006	JN05	2006/11/02			jNote	7.8430	7.8690	0.332	0.0000	0.0000	0
17/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	4,626.0000	4,348.0000	(6.010)	0	0	0
17/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	29,013.0000	29,793.0000	2.688	0	0	0
17/05/2006	JN10	2006/08/03			jNote	7.8570	7.8770	0.255	0.0000	0.0000	0
17/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	295.0000	243.0000	(17.627)	0	0	0
17/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	42,159.0000	43,447.0000	3.055	0	0	0
17/05/2006	JN10	2006/11/02			jNote	7.8750	7.8960	0.267	0.0000	0.0000	0
17/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,554.0000	1,401.0000	(9.846)	0	0	0
17/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	44,597.0000	45,846.0000	2.801	0	0	0
17/05/2006	JROD	2006/05/31			jRod	6.7960	6.7950	(0.015)	0.0000	0.0000	0
17/05/2006	JROD	2006/06/30			jRod	6.8660	6.8620	(0.058)	0.0000	0.0000	0
17/05/2006	JROD	2006/07/31			jRod	6.9940	6.9890	(0.071)	0.0000	0.0000	0
17/05/2006	JROD	2006/08/31			jRod	6.9770	6.9750	(0.029)	0.0000	0.0000	0
17/05/2006	R153	2006/08/03			Bond Future	7.4830	7.5175	0.461	0.0000	0.0000	744
17/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	462.0000	357.0000	(22.727)	0	0	0
17/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,729.0000	6,351.0000	10.857	0	0	100
17/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	6,383.0000	5,678.0000	(11.045)	0	0	0
17/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,552.0000	2,880.0000	12.853	0	0	0
17/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,243.0000	20,465.0000	6.350	0	0	0
17/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	2,284.0000	1,923.0000	(15.806)	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
17/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	12,775.0000	11,777.0000	(7.812)	0	0	0
17/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,297.0000	12,264.0000	8.560	0	0	0
17/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
17/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	56,648.0000	55,323.0000	(2.339)	0	0	0
17/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	46.0000	54.0000	17.391	0	0	0
17/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	135.0000	156.0000	15.556	0	0	0
17/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	38,487.0000	37,181.0000	(3.393)	0	0	0
17/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	47,585.0000	46,265.0000	(2.774)	0	0	0
17/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	380.0000	438.0000	15.263	0	0	0
17/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	29,451.0000	28,183.0000	(4.305)	0	0	0
17/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	20,717.0000	19,537.0000	(5.696)	0	0	0
17/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,022.0000	1,169.0000	14.384	0	0	0
17/05/2006	R153	2006/11/02			Bond Future	7.4490	7.4820	0.443	0.0000	0.0000	0
17/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,961.0000	2,116.0000	7.904	0	0	100
17/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	9,810.0000	9,154.0000	(6.687)	0	0	0
17/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	30,603.0000	29,561.0000	(3.405)	0	0	0
17/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,960.0000	8,502.0000	6.809	0	0	0
17/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	38,527.0000	37,423.0000	(2.866)	0	0	0
17/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,125.0000	1,219.0000	8.356	0	0	0
17/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	5,106.0000	4,659.0000	(8.754)	0	0	0
17/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	18,495.0000	19,453.0000	5.180	0	0	0
17/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,361.0000	13,112.0000	6.076	0	0	0
17/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	2,045.0000	1,805.0000	(11.736)	0	0	0
17/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	15,884.0000	15,055.0000	(5.219)	0	0	0
17/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,016.0000	5,384.0000	7.337	0	0	0
17/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	229.0000	249.0000	8.734	0	0	0
17/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	74.0000	58.0000	(21.622)	0	0	0
17/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	35,185.0000	36,367.0000	3.359	0	0	0
17/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	46,711.0000	45,568.0000	(2.447)	0	0	0
17/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	635.0000	690.0000	8.661	0	0	0
17/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	55,048.0000	53,883.0000	(2.116)	0	0	0
17/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	63,406.0000	62,228.0000	(1.858)	0	0	0
17/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	380.0000	413.0000	8.684	0	0	0
17/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,278.0000	27,389.0000	4.228	0	0	0
17/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	543.0000	457.0000	(15.838)	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
17/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,134.0000	3,375.0000	7.690	0	0	0
17/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	22,932.0000	21,976.0000	(4.169)	0	0	0
17/05/2006	R153	2007/02/01			Bond Future	7.4590	7.4940	0.469	0.0000	0.0000	0
17/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	11,719.0000	11,084.0000	(5.419)	0	0	0
17/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,337.0000	15,047.0000	4.952	0	0	0
17/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,442.0000	20,318.0000	4.506	0	0	0
17/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,701.0000	3,388.0000	(8.457)	0	0	0
17/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,326.0000	10,880.0000	5.365	0	0	0
17/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	7,203.0000	6,723.0000	(6.664)	0	0	0
17/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	402.0000	344.0000	(14.428)	0	0	0
17/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,595.0000	34,726.0000	3.367	0	0	0
17/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,218.0000	5,529.0000	5.960	0	0	0
17/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	23,432.0000	22,554.0000	(3.747)	0	0	0
17/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,366.0000	7,786.0000	5.702	0	0	0
17/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	17,208.0000	16,439.0000	(4.469)	0	0	0
17/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,482.0000	1,319.0000	(10.999)	0	0	0
17/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,908.0000	26,935.0000	3.964	0	0	0
17/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	30,205.0000	29,243.0000	(3.185)	0	0	0
17/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	37,368.0000	36,344.0000	(2.740)	0	0	0
17/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,012.0000	1,076.0000	6.324	0	0	0
17/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	59,954.0000	58,828.0000	(1.878)	0	0	0
17/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,379.0000	1,466.0000	6.309	0	0	0
17/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	52,323.0000	51,221.0000	(2.106)	0	0	0
17/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,899.0000	2,019.0000	6.319	0	0	0
17/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,696.0000	3,923.0000	6.142	0	0	0
17/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,640.0000	2,805.0000	6.250	0	0	0
17/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	44,773.0000	43,703.0000	(2.390)	0	0	0
17/05/2006	R157	2006/08/03			Bond Future	7.6900	7.7200	0.390	0.0000	0.0000	117
17/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	1,344.0000	1,087.0000	(19.122)	0	0	0
17/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	37,219.0000	39,364.0000	5.763	0	0	0
17/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	28,843.0000	26,939.0000	(6.601)	0	0	0
17/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,961.0000	22,603.0000	7.834	0	0	0
17/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	5,621.0000	4,862.0000	(13.503)	0	0	0
17/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,151.0000	11,153.0000	9.871	0	0	100

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
17/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	14,948.0000	13,548.0000	(9.366)	0	0	0
17/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,300.0000	4,797.0000	11.558	0	0	0
17/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	99,838.0000	97,444.0000	(2.398)	0	0	0
17/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	49.0000	56.0000	14.286	0	0	0
17/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	117,721.0000	115,322.0000	(2.038)	0	0	0
17/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
17/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,582.0000	1,787.0000	12.958	0	0	0
17/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	45,488.0000	43,293.0000	(4.825)	0	0	0
17/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	63,424.0000	61,096.0000	(3.671)	0	0	0
17/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	163.0000	120.0000	(26.380)	0	0	0
17/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	527.0000	600.0000	13.852	0	0	0
17/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	81,686.0000	79,309.0000	(2.910)	0	0	0
17/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	164.0000	188.0000	14.634	0	0	0
17/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	56,982.0000	59,341.0000	4.140	0	0	0
17/05/2006	R157	2006/11/02			Bond Future	7.6800	7.7060	0.339	0.0000	0.0000	0
17/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	248.0000	207.0000	(16.532)	0	0	0
17/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	38,803.0000	40,403.0000	4.123	0	0	0
17/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,372.0000	1,200.0000	(12.536)	0	0	0
17/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	133,298.0000	131,280.0000	(1.514)	0	0	0
17/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	209.0000	226.0000	8.134	0	0	0
17/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	65,083.0000	63,249.0000	(2.818)	0	0	0
17/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	150,061.0000	148,033.0000	(1.351)	0	0	0
17/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4,565.0000	4,131.0000	(9.507)	0	0	0
17/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	81.0000	87.0000	7.407	0	0	0
17/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	415.0000	447.0000	7.711	0	0	0
17/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,837.0000	3,037.0000	7.050	0	0	117
17/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	75,749.0000	77,743.0000	2.632	0	0	0
17/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	10,929.0000	10,136.0000	(7.256)	0	0	0
17/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	116,292.0000	114,290.0000	(1.722)	0	0	0
17/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	99,153.0000	97,180.0000	(1.990)	0	0	0
17/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,124.0000	26,365.0000	4.940	0	0	0
17/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	56,042.0000	57,905.0000	3.324	0	0	0
17/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	33,981.0000	32,515.0000	(4.314)	0	0	0
17/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,225.0000	9,793.0000	6.157	0	0	0
17/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	48,868.0000	47,180.0000	(3.454)	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
17/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,189.0000	5,535.0000	6.668	0	0	0
17/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	816.0000	877.0000	7.475	0	0	0
17/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,528.0000	1,640.0000	7.330	0	0	0
17/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	81,991.0000	80,069.0000	(2.344)	0	0	0
17/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	20,974.0000	19,811.0000	(5.545)	0	0	0
17/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,506.0000	16,377.0000	5.617	0	0	158
17/05/2006	R157	2007/02/01			Bond Future	7.6960	7.7230	0.351	0.0000	0.0000	0
17/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,939.0000	31,155.0000	4.062	0	0	0
17/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	3,145.0000	2,862.0000	(8.998)	0	0	0
17/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	7,634.0000	7,091.0000	(7.113)	0	0	0
17/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	36,997.0000	35,614.0000	(3.738)	0	0	0
17/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	14,875.0000	14,032.0000	(5.667)	0	0	0
17/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	57,660.0000	59,434.0000	3.077	0	0	0
17/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,237.0000	43,752.0000	3.587	0	0	0
17/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	50,722.0000	49,140.0000	(3.119)	0	0	0
17/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	24,807.0000	23,674.0000	(4.567)	0	0	0
17/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,695.0000	21,620.0000	4.470	0	0	0
17/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,065.0000	14,740.0000	4.799	0	0	0
17/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,318.0000	9,794.0000	5.108	0	0	0
17/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	129,804.0000	127,807.0000	(1.538)	0	0	0
17/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,016.0000	1,077.0000	6.004	0	0	0
17/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	145,851.0000	143,827.0000	(1.388)	0	0	0
17/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,629.0000	1,724.0000	5.832	0	0	0
17/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	113,580.0000	111,617.0000	(1.728)	0	0	0
17/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	533.0000	566.0000	6.191	0	0	0
17/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	97,401.0000	95,490.0000	(1.962)	0	0	0
17/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	65,645.0000	63,914.0000	(2.637)	0	0	0
17/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,599.0000	2,746.0000	5.656	0	0	0
17/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,110.0000	6,437.0000	5.352	0	0	0
17/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,987.0000	4,207.0000	5.518	0	0	0
17/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	81,318.0000	79,481.0000	(2.259)	0	0	0
17/05/2006	R186	2006/08/03			Bond Future	7.4370	7.4620	0.336	0.0000	0.0000	34
17/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
17/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	179,902.0000	176,691.0000	(1.785)	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
17/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	153,782.0000	150,572.0000	(2.087)	0	0	0
17/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	14,734.0000	16,023.0000	8.748	0	0	0
17/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	99,048.0000	95,892.0000	(3.186)	0	0	0
17/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	126,768.0000	123,568.0000	(2.524)	0	0	0
17/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	22,804.0000	20,881.0000	(8.433)	0	0	0
17/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	70.0000	81.0000	15.714	0	0	0
17/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	413.0000	469.0000	13.559	0	0	0
17/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	205,122.0000	201,911.0000	(1.565)	0	0	0
17/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	71,158.0000	68,146.0000	(4.233)	0	0	0
17/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	44,743.0000	42,107.0000	(5.891)	0	0	0
17/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,376.0000	5,952.0000	10.714	0	0	0
17/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,619.0000	1,819.0000	12.353	0	0	0
17/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,973.0000	1,636.0000	(17.081)	0	0	0
17/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	243.0000	186.0000	(23.457)	0	0	0
17/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	93,320.0000	96,474.0000	3.380	0	0	0
17/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	60,071.0000	62,945.0000	4.784	0	0	0
17/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	32,741.0000	34,935.0000	6.701	0	0	0
17/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	8,341.0000	7,323.0000	(12.205)	0	0	0
17/05/2006	R186	2006/11/02			Bond Future	7.4380	7.4630	0.336	0.0000	0.0000	0
17/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	23,855.0000	25,220.0000	5.722	0	0	0
17/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	31,741.0000	29,918.0000	(5.743)	0	0	0
17/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	64,781.0000	67,310.0000	3.904	0	0	0
17/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	6,975.0000	6,315.0000	(9.462)	0	0	0
17/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	51,875.0000	49,536.0000	(4.509)	0	0	0
17/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	94,722.0000	97,644.0000	3.085	0	0	0
17/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,539.0000	7,020.0000	7.356	0	0	0
17/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,142.0000	3,393.0000	7.989	0	0	0
17/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	2,206.0000	1,939.0000	(12.103)	0	0	0
17/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	75,490.0000	72,782.0000	(3.587)	0	0	0
17/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	129,023.0000	132,138.0000	2.414	0	0	0
17/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,903.0000	13,752.0000	6.580	0	0	0
17/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	127,009.0000	123,932.0000	(2.423)	0	0	0
17/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	101,009.0000	98,072.0000	(2.908)	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
17/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	16,392.0000	15,175.0000	(7.424)	0	0	0
17/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	40,748.0000	42,720.0000	4.840	0	0	0
17/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	153,130.0000	149,985.0000	(2.054)	0	0	0
17/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,242.0000	1,354.0000	9.018	0	0	0
17/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	139.0000	154.0000	10.791	0	0	0
17/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	479.0000	406.0000	(15.240)	0	0	0
17/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	439.0000	483.0000	10.023	0	0	0
17/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	178,820.0000	175,646.0000	(1.775)	0	0	0
17/05/2006	R186	2007/02/01			Bond Future	7.4390	7.4650	0.350	0.0000	0.0000	0
17/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	107,088.0000	104,304.0000	(2.600)	0	0	0
17/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,720.0000	24,774.0000	4.444	0	0	0
17/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	84,932.0000	82,399.0000	(2.982)	0	0	0
17/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,574.0000	17,334.0000	4.585	0	0	0
17/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	41,773.0000	39,924.0000	(4.426)	0	0	0
17/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,996.0000	10,503.0000	5.072	0	0	0
17/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	154,731.0000	151,629.0000	(2.005)	0	0	0
17/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,739.0000	6,059.0000	5.576	0	0	0
17/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,069.0000	35,512.0000	4.236	0	0	0
17/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	62,296.0000	60,059.0000	(3.591)	0	0	0
17/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	130,564.0000	127,592.0000	(2.276)	0	0	0
17/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,630.0000	1,737.0000	6.564	0	0	0
17/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,135.0000	3,326.0000	6.093	0	0	0
17/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	179,074.0000	175,889.0000	(1.779)	0	0	0
17/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	128,984.0000	132,121.0000	2.432	0	0	0
17/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,303.0000	1,149.0000	(11.819)	0	0	0
17/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,652.0000	4,222.0000	(9.243)	0	0	0
17/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	96,598.0000	99,460.0000	2.963	0	0	0
17/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	69,387.0000	71,820.0000	3.506	0	0	0
17/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	11,881.0000	11,021.0000	(7.238)	0	0	0
17/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,878.0000	50,796.0000	3.924	0	0	0
17/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	24,571.0000	23,197.0000	(5.592)	0	0	0
17/05/2006	R194	2006/08/03			Bond Future	7.3330	7.3720	0.532	0.0000	0.0000	55
17/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,833.0000	3,445.0000	(10.123)	0	0	0
17/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,795.0000	9,359.0000	6.413	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
17/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	54.0000	37.0000	(31.481)	0	0	0
17/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,348.0000	1,540.0000	14.243	0	0	0
17/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,790.0000	6,304.0000	(7.158)	0	0	0
17/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	599.0000	694.0000	15.860	0	0	0
17/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,411.0000	5,899.0000	9.019	0	0	0
17/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	10,117.0000	9,576.0000	(5.347)	0	0	0
17/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	431.0000	338.0000	(21.578)	0	0	0
17/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	24,451.0000	23,870.0000	(2.376)	0	0	0
17/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	65.0000	78.0000	20.000	0	0	0
17/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	17,214.0000	16,636.0000	(3.358)	0	0	0
17/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,826.0000	3,168.0000	12.102	0	0	0
17/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	238.0000	279.0000	17.227	0	0	0
17/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,588.0000	1,349.0000	(15.050)	0	0	0
17/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
17/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
17/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,836.0000	20,256.0000	(2.784)	0	0	0
17/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	13,613.0000	13,045.0000	(4.172)	0	0	0
17/05/2006	R194	2006/11/02			Bond Future	7.3310	7.3770	0.627	0.0000	0.0000	0
17/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	341.0000	277.0000	(18.768)	0	0	0
17/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,704.0000	8,219.0000	6.685	0	0	0
17/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,196.0000	2,422.0000	10.291	0	0	0
17/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	4,323.0000	3,970.0000	(8.166)	0	0	0
17/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,314.0000	5,738.0000	7.979	0	0	0
17/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	189.0000	217.0000	14.815	0	0	0
17/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	66.0000	49.0000	(25.758)	0	0	0
17/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	1,128.0000	973.0000	(13.741)	0	0	0
17/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,762.0000	14,340.0000	4.200	0	0	0
17/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
17/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,620.0000	11,183.0000	5.301	0	0	0
17/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6,612.0000	6,183.0000	(6.488)	0	0	0
17/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,439.0000	2,181.0000	(10.578)	0	0	0
17/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,977.0000	17,557.0000	3.416	0	0	0
17/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,461.0000	3,783.0000	9.304	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
17/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	416.0000	471.0000	13.221	0	0	0
17/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,782.0000	14,230.0000	(3.734)	0	0	0
17/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,348.0000	1,499.0000	11.202	0	0	0
17/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,912.0000	11,388.0000	(4.399)	0	0	0
17/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	9,222.0000	8,740.0000	(5.227)	0	0	0
17/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	835.0000	933.0000	11.737	0	0	0
17/05/2006	R194	2007/02/01			Bond Future	7.3320	7.3850	0.723	0.0000	0.0000	0
17/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,624.0000	6,263.0000	(5.450)	0	0	0
17/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,948.0000	9,432.0000	5.409	0	0	0
17/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	373.0000	314.0000	(15.818)	0	0	0
17/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	8,610.0000	8,210.0000	(4.646)	0	0	0
17/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,781.0000	4,469.0000	(6.526)	0	0	0
17/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	11,275.0000	11,797.0000	4.630	0	0	0
17/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,063.0000	3,293.0000	7.509	0	0	0
17/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,802.0000	1,944.0000	7.880	0	0	0
17/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,955.0000	7,380.0000	6.111	0	0	0
17/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	102.0000	81.0000	(20.588)	0	0	0
17/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,211.0000	1,315.0000	8.588	0	0	0
17/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	489.0000	538.0000	10.020	0	0	0
17/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	10,550.0000	10,112.0000	(4.152)	0	0	0
17/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,861.0000	14,368.0000	(3.317)	0	0	0
17/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	968.0000	850.0000	(12.190)	0	0	0
17/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	12,645.0000	12,176.0000	(3.709)	0	0	0
17/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,998.0000	1,809.0000	(9.459)	0	0	0
17/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	784.0000	858.0000	9.439	0	0	0
17/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	13,796.0000	14,335.0000	3.907	0	0	0
17/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,356.0000	2,538.0000	7.725	0	0	0
17/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,407.0000	5,761.0000	6.547	0	0	0
17/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,049.0000	4,339.0000	7.162	0	0	0
17/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
17/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	3,208.0000	2,956.0000	(7.855)	0	0	0
17/05/2006	R201	2006/08/03			Bond Future	7.6640	7.6830	0.248	0.0000	0.0000	26
17/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	12,519.0000	11,754.0000	(6.111)	0	0	0
17/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,075.0000	7,516.0000	6.233	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
17/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,108.0000	15,887.0000	5.156	0	0	0
17/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	4,626.0000	4,199.0000	(9.230)	0	0	0
17/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	24,074.0000	23,072.0000	(4.162)	0	0	0
17/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,003.0000	3,208.0000	6.827	0	0	0
17/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,175.0000	1,257.0000	6.979	0	0	0
17/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	37,578.0000	36,454.0000	(2.991)	0	0	0
17/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	43.0000	46.0000	6.977	0	0	0
17/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	51,897.0000	50,721.0000	(2.266)	0	0	0
17/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
17/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	94,920.0000	93,715.0000	(1.269)	0	0	0
17/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	80,739.0000	79,536.0000	(1.490)	0	0	0
17/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	172.0000	183.0000	6.395	0	0	0
17/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	450.0000	480.0000	6.667	0	0	0
17/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	66,381.0000	65,186.0000	(1.800)	0	0	0
17/05/2006	R201	2006/11/02			Bond Future	7.6750	7.6960	0.274	0.0000	0.0000	0
17/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	17,930.0000	17,171.0000	(4.233)	0	0	0
17/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,290.0000	13,833.0000	4.086	0	0	0
17/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	30,881.0000	31,879.0000	3.232	0	0	0
17/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	20,241.0000	21,011.0000	3.804	0	0	0
17/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	9,313.0000	8,783.0000	(5.691)	0	0	0
17/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	4,095.0000	3,791.0000	(7.424)	0	0	0
17/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1,184.0000	1,064.0000	(10.135)	0	0	0
17/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	92,605.0000	91,324.0000	(1.383)	0	0	0
17/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	44,129.0000	45,310.0000	2.676	0	0	0
17/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,537.0000	8,903.0000	4.287	0	0	0
17/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	40,328.0000	39,265.0000	(2.636)	0	0	0
17/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	28,457.0000	27,521.0000	(3.289)	0	0	0
17/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	379.0000	400.0000	5.541	0	0	0
17/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	59,591.0000	60,866.0000	2.140	0	0	0
17/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,408.0000	5,647.0000	4.419	0	0	0
17/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	183.0000	157.0000	(14.208)	0	0	0
17/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,474.0000	3,628.0000	4.433	0	0	0
17/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	79,147.0000	77,890.0000	(1.588)	0	0	0
17/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,788.0000	1,874.0000	4.810	0	0	0
17/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	65,888.0000	64,673.0000	(1.844)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	53,119.0000	51,971.0000	(2.161)	0	0	0
17/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	855.0000	899.0000	5.146	0	0	0
17/05/2006	R201	2007/02/01			Bond Future	7.6880	7.7080	0.260	0.0000	0.0000	0
17/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	41,671.0000	40,741.0000	(2.232)	0	0	0
17/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,148.0000	1,196.0000	4.181	0	0	0
17/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	30,894.0000	30,073.0000	(2.657)	0	0	0
17/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,580.0000	17,106.0000	3.172	0	0	0
17/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,222.0000	12,611.0000	3.183	0	0	0
17/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	53,756.0000	52,747.0000	(1.877)	0	0	0
17/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	20,324.0000	19,641.0000	(3.361)	0	0	0
17/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,640.0000	3,771.0000	3.599	0	0	0
17/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	65,513.0000	64,435.0000	(1.645)	0	0	0
17/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	11,981.0000	11,470.0000	(4.265)	0	0	0
17/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	59,429.0000	60,576.0000	1.930	0	0	0
17/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,024.0000	6,225.0000	3.337	0	0	0
17/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	90,556.0000	89,395.0000	(1.282)	0	0	0
17/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,438.0000	24,136.0000	2.978	0	0	0
17/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	77,860.0000	76,732.0000	(1.449)	0	0	0
17/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,900.0000	33,782.0000	2.681	0	0	0
17/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,096.0000	2,177.0000	3.865	0	0	0
17/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,965.0000	5,637.0000	(5.499)	0	0	0
17/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	678.0000	616.0000	(9.145)	0	0	0
17/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	45,095.0000	46,135.0000	2.306	0	0	0
17/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,338.0000	8,617.0000	3.346	0	0	0
17/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,396.0000	2,227.0000	(7.053)	0	0	0
17/05/2006	R203	2006/08/03			Bond Future	7.6790	7.6990	0.260	0.0000	0.0000	0
17/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	29,206.0000	27,996.0000	(4.143)	0	0	0
17/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	77,378.0000	75,873.0000	(1.945)	0	0	0
17/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	594.0000	638.0000	7.407	0	0	0
17/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,221.0000	5,527.0000	5.861	0	0	0
17/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
17/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	94,179.0000	92,665.0000	(1.608)	0	0	0
17/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	148.0000	159.0000	7.432	0	0	0
17/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,944.0000	2,074.0000	6.687	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
17/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	44,103.0000	42,717.0000	(3.143)	0	0	0
17/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	60,498.0000	59,026.0000	(2.433)	0	0	0
17/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	1,185.0000	1,045.0000	(11.814)	0	0	0
17/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	8,512.0000	7,899.0000	(7.202)	0	0	0
17/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	17,052.0000	16,116.0000	(5.489)	0	0	0
17/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,683.0000	12,263.0000	4.964	0	0	0
17/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	3,529.0000	3,201.0000	(9.294)	0	0	0
17/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	36,764.0000	37,952.0000	3.231	0	0	0
17/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	54,433.0000	55,810.0000	2.530	0	0	0
17/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,212.0000	23,115.0000	4.065	0	0	0
17/05/2006	R203	2006/11/02			Bond Future	7.6900	7.7100	0.260	0.0000	0.0000	0
17/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	46,668.0000	45,441.0000	(2.629)	0	0	0
17/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,372.0000	1,446.0000	5.394	0	0	0
17/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	94,925.0000	96,344.0000	1.495	0	0	0
17/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	851.0000	779.0000	(8.461)	0	0	0
17/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	4,275.0000	4,003.0000	(6.363)	0	0	0
17/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2,016.0000	1,867.0000	(7.391)	0	0	0
17/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	28,544.0000	29,389.0000	2.960	0	0	0
17/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	75,431.0000	76,774.0000	1.780	0	0	0
17/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	14,229.0000	13,582.0000	(4.547)	0	0	0
17/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	33,656.0000	32,592.0000	(3.161)	0	0	0
17/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	57,519.0000	58,739.0000	2.121	0	0	0
17/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,845.0000	11,272.0000	3.937	0	0	0
17/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	76,695.0000	75,278.0000	(1.848)	0	0	0
17/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,986.0000	3,134.0000	4.956	0	0	0
17/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,940.0000	6,205.0000	4.461	0	0	0
17/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	61,215.0000	59,870.0000	(2.197)	0	0	0
17/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	22,729.0000	21,865.0000	(3.801)	0	0	0
17/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	18,261.0000	18,890.0000	3.444	0	0	0
17/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	8,177.0000	7,736.0000	(5.393)	0	0	0
17/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	41,725.0000	42,776.0000	2.519	0	0	0
17/05/2006	R203	2007/02/01			Bond Future	7.7030	7.7230	0.260	0.0000	0.0000	0
17/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	77,632.0000	78,870.0000	1.595	0	0	0
17/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	7,678.0000	7,331.0000	(4.519)	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
17/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	61,013.0000	62,132.0000	1.834	0	0	0
17/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	37,443.0000	36,458.0000	(2.631)	0	0	0
17/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,177.0000	10,519.0000	3.361	0	0	0
17/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	49,333.0000	48,208.0000	(2.280)	0	0	0
17/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	4,471.0000	4,242.0000	(5.122)	0	0	0
17/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	15,937.0000	16,419.0000	3.024	0	0	0
17/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	76,814.0000	75,491.0000	(1.722)	0	0	0
17/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	62,580.0000	61,342.0000	(1.978)	0	0	0
17/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,177.0000	6,405.0000	3.691	0	0	0
17/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	95,894.0000	97,220.0000	1.383	0	0	0
17/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,555.0000	3,699.0000	4.051	0	0	0
17/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	27,220.0000	26,396.0000	(3.027)	0	0	0
17/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	33,901.0000	34,712.0000	2.392	0	0	0
17/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,436.0000	2,295.0000	(5.788)	0	0	0
17/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	18,857.0000	18,201.0000	(3.479)	0	0	0
17/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	46,353.0000	47,327.0000	2.101	0	0	0
17/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	12,387.0000	11,894.0000	(3.980)	0	0	0
17/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	91,670.0000	90,287.0000	(1.509)	0	0	0
17/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	23,777.0000	24,420.0000	2.704	0	0	0
17/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,938.0000	2,022.0000	4.334	0	0	0
17/05/2006	R204	2006/08/03			Bond Future	7.6800	7.7000	0.260	0.0000	0.0000	83
17/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	30,966.0000	29,688.0000	(4.127)	0	0	0
17/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,698.0000	6,025.0000	5.739	0	0	0
17/05/2006	R204	2006/11/02			Bond Future	7.6890	7.7090	0.260	0.0000	0.0000	0
17/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	9,613.0000	9,123.0000	(5.097)	0	0	0
17/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	31,317.0000	32,200.0000	2.820	0	0	0
17/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	45,193.0000	46,286.0000	2.419	0	0	0
17/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	5,233.0000	4,921.0000	(5.962)	0	0	0
17/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	16,198.0000	15,497.0000	(4.328)	0	0	0
17/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	61,814.0000	63,084.0000	2.055	0	0	0
17/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	20,428.0000	21,090.0000	3.241	0	0	0
17/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	25,244.0000	24,325.0000	(3.640)	0	0	0
17/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	97,958.0000	96,419.0000	(1.571)	0	0	0
17/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,594.0000	2,414.0000	(6.939)	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
17/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	101,427.0000	102,917.0000	1.469	0	0	0
17/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1,162.0000	1,069.0000	(8.003)	0	0	0
17/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	80,731.0000	82,133.0000	1.737	0	0	0
17/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,465.0000	12,925.0000	3.690	0	0	0
17/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	36,709.0000	35,587.0000	(3.056)	0	0	0
17/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,079.0000	7,372.0000	4.139	0	0	0
17/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,812.0000	1,903.0000	5.022	0	0	0
17/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	50,256.0000	48,966.0000	(2.567)	0	0	0
17/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	81,426.0000	79,934.0000	(1.832)	0	0	0
17/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	812.0000	856.0000	5.419	0	0	0
17/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	65,355.0000	63,943.0000	(2.161)	0	0	0
17/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,726.0000	3,897.0000	4.589	0	0	0
17/05/2006	R204	2007/02/01			Bond Future	7.6990	7.7190	0.260	0.0000	0.0000	0
17/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	40,234.0000	39,183.0000	(2.612)	0	0	0
17/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	82,806.0000	84,116.0000	1.582	0	0	0
17/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,047.0000	66,229.0000	1.817	0	0	0
17/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,962.0000	4,711.0000	(5.058)	0	0	0
17/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	8,450.0000	8,072.0000	(4.473)	0	0	0
17/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,079.0000	17,589.0000	2.986	0	0	0
17/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	52,806.0000	51,608.0000	(2.269)	0	0	0
17/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,950.0000	11,313.0000	3.315	0	0	0
17/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	66,772.0000	65,455.0000	(1.972)	0	0	0
17/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	20,469.0000	19,764.0000	(3.444)	0	0	0
17/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,129.0000	2,221.0000	4.321	0	0	0
17/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	36,172.0000	37,028.0000	2.366	0	0	0
17/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	102,375.0000	103,780.0000	1.372	0	0	0
17/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	13,532.0000	13,000.0000	(3.931)	0	0	0
17/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,873.0000	4,026.0000	3.950	0	0	0
17/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,682.0000	6,925.0000	3.637	0	0	0
17/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	49,420.0000	50,448.0000	2.080	0	0	0
17/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	81,743.0000	80,336.0000	(1.721)	0	0	0
17/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,728.0000	2,573.0000	(5.682)	0	0	0
17/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	97,338.0000	95,869.0000	(1.509)	0	0	0
17/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	25,412.0000	26,090.0000	2.668	0	0	0
17/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	29,385.0000	28,503.0000	(3.002)	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
17/05/2006	R207	2006/08/03			Bond Future	7.6650	7.6860	0.274	0.0000	0.0000	0
17/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	32,157.0000	30,793.0000	(4.242)	0	0	0
17/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,517.0000	5,854.0000	6.108	0	0	0
17/05/2006	R207	2006/11/02			Bond Future	7.6720	7.6930	0.274	0.0000	0.0000	0
17/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,312.0000	1,444.0000	10.061	0	0	0
17/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	98,958.0000	97,278.0000	(1.698)	0	0	0
17/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	78,013.0000	79,669.0000	2.123	0	0	0
17/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	160.0000	136.0000	(15.000)	0	0	0
17/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	29,983.0000	28,644.0000	(4.466)	0	0	0
17/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
17/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,171.0000	4,513.0000	8.199	0	0	0
17/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	63,712.0000	62,069.0000	(2.579)	0	0	0
17/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	61.0000	69.0000	13.115	0	0	0
17/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	81,476.0000	79,803.0000	(2.053)	0	0	0
17/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	322.0000	360.0000	11.801	0	0	0
17/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	46,174.0000	44,624.0000	(3.357)	0	0	0
17/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	16,746.0000	15,748.0000	(5.960)	0	0	0
17/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	37,437.0000	38,835.0000	3.734	0	0	0
17/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	779.0000	681.0000	(12.580)	0	0	0
17/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	7,705.0000	7,101.0000	(7.839)	0	0	0
17/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	21,624.0000	22,701.0000	4.981	0	0	0
17/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,804.0000	2,522.0000	(10.057)	0	0	0
17/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	56,717.0000	58,300.0000	2.791	0	0	0
17/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	10,522.0000	11,205.0000	6.491	0	0	0
17/05/2006	R207	2007/02/01			Bond Future	7.6800	7.7010	0.273	0.0000	0.0000	0
17/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	54,601.0000	53,318.0000	(2.350)	0	0	0
17/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	16,920.0000	17,452.0000	3.144	0	0	0
17/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,842.0000	11,220.0000	3.486	0	0	0
17/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	41,823.0000	40,694.0000	(2.699)	0	0	0
17/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,117.0000	2,213.0000	4.535	0	0	0
17/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,617.0000	6,871.0000	3.839	0	0	0
17/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	82,937.0000	84,320.0000	1.668	0	0	0
17/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	68,725.0000	67,317.0000	(2.049)	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
17/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	99,457.0000	97,891.0000	(1.575)	0	0	0
17/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	83,804.0000	82,303.0000	(1.791)	0	0	0
17/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,841.0000	4,002.0000	4.192	0	0	0
17/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	5,358.0000	5,080.0000	(5.189)	0	0	0
17/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,975.0000	2,801.0000	(5.849)	0	0	0
17/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	102,813.0000	104,301.0000	1.447	0	0	0
17/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	30,732.0000	29,780.0000	(3.098)	0	0	0
17/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	25,209.0000	25,918.0000	2.812	0	0	0
17/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	35,953.0000	36,850.0000	2.495	0	0	0
17/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	21,555.0000	20,790.0000	(3.549)	0	0	0
17/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	14,359.0000	13,778.0000	(4.046)	0	0	0
17/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	64,974.0000	66,219.0000	1.916	0	0	0
17/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	9,042.0000	8,627.0000	(4.590)	0	0	0
17/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	49,237.0000	50,317.0000	2.193	0	0	0

Grand Total:

2,531