



Derivatives High/Low Report

High/Low for 18/05/2006

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
18/05/2006	GOVI 2006/08/03			jGovi	242.8420	242.4570	(0.159)	0.0000	0.0000	561
18/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	46.0000	56.0000	21.739	0	0	0
18/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	128,466.0000	124,626.0000	(2.989)	0	0	0
18/05/2006	GOVI 2006/11/02			jGovi	247.2640	246.8650	(0.161)	0.0000	0.0000	301
18/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	100.0000	117.0000	17.000	0	0	0
18/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	172,740.0000	168,767.0000	(2.300)	0	0	0
18/05/2006	GOVI 2007/02/01			jGovi	251.7890	251.3870	(0.160)	0.0000	0.0000	0
18/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	217,959.0000	213,950.0000	(1.839)	0	0	0
18/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	69.0000	80.0000	15.942	0	0	0
18/05/2006	J153 2010/08/31			jSwap	7.4370	7.4740	0.498	0.0000	0.0000	0
18/05/2006	J157 2015/09/15			jSwap	7.6790	7.7080	0.378	0.0000	0.0000	0
18/05/2006	J186 2026/12/21			jSwap	7.4140	7.4420	0.378	0.0000	0.0000	0
18/05/2006	J194 2008/02/28			jSwap	7.3390	7.3650	0.354	0.0000	0.0000	0
18/05/2006	J201 2014/12/22			jSwap	7.6330	7.6610	0.367	0.0000	0.0000	0
18/05/2006	J203 2017/09/15			jSwap	7.6690	7.7030	0.443	0.0000	0.0000	0
18/05/2006	J204 2018/12/21			jSwap	7.6550	7.6880	0.431	0.0000	0.0000	0

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18/05/2006	J207	2020/01/15			jSwap	7.6440	7.6760	0.419	0.0000	0.0000	0
18/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
18/05/2006	JFRA	2006/08/03			jFra	7.2770	7.2890	0.165	0.0000	0.0000	0
18/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	354.0000	340.0000	(3.955)	0	0	0
18/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,032.0000	1,048.0000	1.550	0	0	0
18/05/2006	JFRA	2006/11/02			jFra	7.4590	7.5020	0.576	0.0000	0.0000	0
18/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	523.0000	487.0000	(6.883)	0	0	0
18/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,647.0000	1,716.0000	4.189	0	0	0
18/05/2006	JFRA	2007/02/01			jFra	7.5710	7.6190	0.634	0.0000	0.0000	35
18/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,141.0000	1,083.0000	(5.083)	0	0	0
18/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,314.0000	1,374.0000	4.566	0	0	0
18/05/2006	JFRA	2007/05/03			jFra	7.6640	7.7330	0.900	0.0000	0.0000	0
18/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,657.0000	1,748.0000	5.492	0	0	0
18/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,255.0000	1,178.0000	(6.135)	0	0	0
18/05/2006	JFRA	2007/08/02			jFra	7.7040	7.7670	0.818	0.0000	0.0000	0
18/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,886.0000	1,969.0000	4.401	0	0	0
18/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,387.0000	1,316.0000	(5.119)	0	0	0
18/05/2006	JFRA	2007/11/01			jFra	7.7900	7.8600	0.899	0.0000	0.0000	0
18/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,513.0000	1,433.0000	(5.288)	0	0	0
18/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,276.0000	2,379.0000	4.525	0	0	0
18/05/2006	JFRA	2008/02/07			jFra	7.8260	7.8880	0.792	0.0000	0.0000	0
18/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,805.0000	25,708.0000	(0.376)	0	0	0
18/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,622.0000	26,675.0000	0.199	0	0	0
18/05/2006	JN02	2006/08/03			jNote	7.6430	7.6950	0.680	0.0000	0.0000	0
18/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,280.0000	13,826.0000	4.111	0	0	0
18/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	6,004.0000	5,592.0000	(6.862)	0	0	0

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18/05/2006	JN02	2006/11/02			jNote	7.7270	7.7840	0.738	0.0000	0.0000	0
18/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,379.0000	18,972.0000	3.227	0	0	0
18/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,557.0000	9,102.0000	(4.761)	0	0	0
18/05/2006	JN05	2006/08/03			jNote	7.8290	7.8660	0.473	0.0000	0.0000	0
18/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	25,585.0000	26,835.0000	4.886	0	0	0
18/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,749.0000	1,503.0000	(14.065)	0	0	0
18/05/2006	JN05	2006/11/02			jNote	7.8690	7.9060	0.470	0.0000	0.0000	0
18/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	4,348.0000	3,987.0000	(8.303)	0	0	0
18/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	29,793.0000	30,923.0000	3.793	0	0	0
18/05/2006	JN10	2006/08/03			jNote	7.8770	7.9030	0.330	0.0000	0.0000	0
18/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	43,447.0000	45,123.0000	3.858	0	0	0
18/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	243.0000	190.0000	(21.811)	0	0	0
18/05/2006	JN10	2006/11/02			jNote	7.8960	7.9230	0.342	0.0000	0.0000	0
18/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,401.0000	1,226.0000	(12.491)	0	0	0
18/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	45,846.0000	47,465.0000	3.531	0	0	0
18/05/2006	JROD	2006/05/31			jRod	6.7950	6.7930	(0.029)	0.0000	0.0000	0
18/05/2006	JROD	2006/06/30			jRod	6.8620	6.8550	(0.102)	0.0000	0.0000	0
18/05/2006	JROD	2006/07/31			jRod	6.9890	6.9800	(0.129)	0.0000	0.0000	0
18/05/2006	JROD	2006/08/31			jRod	6.9750	6.9740	(0.014)	0.0000	0.0000	0
18/05/2006	R153	2006/08/03			Bond Future	7.5175	7.5500	0.432	0.0000	0.0000	744
18/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,678.0000	5,056.0000	(10.955)	0	0	0
18/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,351.0000	6,977.0000	9.857	0	0	100
18/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,923.0000	1,621.0000	(15.705)	0	0	0
18/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,264.0000	13,211.0000	7.722	0	0	0
18/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	357.0000	276.0000	(22.689)	0	0	0
18/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	46,265.0000	45,025.0000	(2.680)	0	0	0

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18/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
18/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	55,323.0000	54,077.0000	(2.252)	0	0	0
18/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	156.0000	179.0000	14.744	0	0	0
18/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	28,183.0000	26,996.0000	(4.212)	0	0	0
18/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	438.0000	500.0000	14.155	0	0	0
18/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	37,181.0000	35,955.0000	(3.297)	0	0	0
18/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
18/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,465.0000	21,633.0000	5.707	0	0	0
18/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,777.0000	10,866.0000	(7.735)	0	0	0
18/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,880.0000	3,218.0000	11.736	0	0	0
18/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	19,537.0000	18,443.0000	(5.600)	0	0	0
18/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,169.0000	1,323.0000	13.174	0	0	0
18/05/2006	R153	2006/11/02			Bond Future	7.4820	7.5290	0.628	0.0000	0.0000	0
18/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	9,154.0000	8,276.0000	(9.591)	0	0	0
18/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,112.0000	14,234.0000	8.557	0	0	0
18/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,659.0000	4,078.0000	(12.470)	0	0	0
18/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,502.0000	9,327.0000	9.704	0	0	0
18/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,453.0000	20,859.0000	7.228	0	0	0
18/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,805.0000	1,508.0000	(16.454)	0	0	0
18/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,116.0000	2,364.0000	11.720	0	0	100
18/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,219.0000	1,371.0000	12.469	0	0	0
18/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	37,423.0000	35,871.0000	(4.147)	0	0	0
18/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	29,561.0000	28,106.0000	(4.922)	0	0	0
18/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,384.0000	5,956.0000	10.624	0	0	0
18/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	21,976.0000	20,653.0000	(6.020)	0	0	0
18/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	15,055.0000	13,923.0000	(7.519)	0	0	0
18/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,389.0000	28,992.0000	5.853	0	0	0
18/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	457.0000	356.0000	(22.101)	0	0	0
18/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,375.0000	3,756.0000	11.289	0	0	0
18/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	58.0000	41.0000	(29.310)	0	0	0
18/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	45,568.0000	43,955.0000	(3.540)	0	0	0
18/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	249.0000	283.0000	13.655	0	0	0
18/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	62,228.0000	60,559.0000	(2.682)	0	0	0
18/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	413.0000	467.0000	13.075	0	0	0
18/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	53,883.0000	52,234.0000	(3.060)	0	0	0

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18/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	690.0000	779.0000	12.899	0	0	0
18/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	36,367.0000	38,053.0000	4.636	0	0	0
18/05/2006	R153	2007/02/01			Bond Future	7.4940	7.5440	0.667	0.0000	0.0000	0
18/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,047.0000	16,104.0000	7.025	0	0	0
18/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,880.0000	11,716.0000	7.684	0	0	0
18/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	11,084.0000	10,223.0000	(7.768)	0	0	0
18/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,723.0000	6,084.0000	(9.505)	0	0	0
18/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,388.0000	2,981.0000	(12.013)	0	0	0
18/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,318.0000	21,607.0000	6.344	0	0	0
18/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,076.0000	1,177.0000	9.387	0	0	0
18/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	58,828.0000	57,233.0000	(2.711)	0	0	0
18/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	51,221.0000	49,663.0000	(3.042)	0	0	0
18/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,466.0000	1,604.0000	9.413	0	0	0
18/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	43,703.0000	42,195.0000	(3.451)	0	0	0
18/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,019.0000	2,207.0000	9.312	0	0	0
18/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,935.0000	28,427.0000	5.539	0	0	0
18/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,319.0000	1,115.0000	(15.466)	0	0	0
18/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,726.0000	36,353.0000	4.685	0	0	0
18/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	344.0000	274.0000	(20.349)	0	0	0
18/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,786.0000	8,425.0000	8.207	0	0	0
18/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	22,554.0000	21,335.0000	(5.405)	0	0	0
18/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	16,439.0000	15,381.0000	(6.436)	0	0	0
18/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,529.0000	6,007.0000	8.645	0	0	0
18/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,805.0000	3,063.0000	9.198	0	0	0
18/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	36,344.0000	34,906.0000	(3.957)	0	0	0
18/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	29,243.0000	27,899.0000	(4.596)	0	0	0
18/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,923.0000	4,276.0000	8.998	0	0	0
18/05/2006	R157	2006/08/03			Bond Future	7.7200	7.7400	0.259	0.0000	0.0000	117
18/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
18/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	43,293.0000	41,831.0000	(3.377)	0	0	0
18/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	26,939.0000	25,676.0000	(4.688)	0	0	0
18/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,797.0000	5,132.0000	6.984	0	0	0
18/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,787.0000	1,923.0000	7.611	0	0	0
18/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	61,096.0000	59,545.0000	(2.539)	0	0	0

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18/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	188.0000	203.0000	7.979	0	0	0
18/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	97,444.0000	95,851.0000	(1.635)	0	0	0
18/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	79,309.0000	77,726.0000	(1.996)	0	0	0
18/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,364.0000	40,805.0000	3.661	0	0	0
18/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	600.0000	648.0000	8.000	0	0	0
18/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	59,341.0000	60,914.0000	2.651	0	0	0
18/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	120.0000	96.0000	(20.000)	0	0	0
18/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	115,322.0000	113,726.0000	(1.384)	0	0	0
18/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	56.0000	60.0000	7.143	0	0	0
18/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	1,087.0000	931.0000	(14.351)	0	0	0
18/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,862.0000	4,377.0000	(9.975)	0	0	0
18/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,153.0000	11,832.0000	6.088	0	0	100
18/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,603.0000	23,716.0000	4.924	0	0	0
18/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	13,548.0000	12,630.0000	(6.776)	0	0	0
18/05/2006	R157	2006/11/02			Bond Future	7.7060	7.7390	0.428	0.0000	0.0000	0
18/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,037.0000	3,318.0000	9.253	0	0	117
18/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	63,249.0000	60,953.0000	(3.630)	0	0	0
18/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	87.0000	97.0000	11.494	0	0	0
18/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4,131.0000	3,634.0000	(12.031)	0	0	0
18/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	148,033.0000	145,467.0000	(1.733)	0	0	0
18/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	40,403.0000	42,482.0000	5.146	0	0	0
18/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	131,280.0000	128,728.0000	(1.944)	0	0	0
18/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	32,515.0000	30,713.0000	(5.542)	0	0	0
18/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	10,136.0000	9,198.0000	(9.254)	0	0	0
18/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	57,905.0000	60,292.0000	4.122	0	0	0
18/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,200.0000	1,012.0000	(15.667)	0	0	0
18/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	26,365.0000	28,002.0000	6.209	0	0	0
18/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	207.0000	164.0000	(20.773)	0	0	0
18/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	19,811.0000	18,404.0000	(7.102)	0	0	0
18/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	226.0000	249.0000	10.177	0	0	0
18/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,377.0000	17,547.0000	7.144	0	0	158
18/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,793.0000	10,567.0000	7.904	0	0	0
18/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	47,180.0000	45,083.0000	(4.445)	0	0	0
18/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	77,743.0000	80,276.0000	3.258	0	0	0
18/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	80,069.0000	77,652.0000	(3.019)	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
18/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,535.0000	6,013.0000	8.636	0	0	0
18/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	114,290.0000	111,760.0000	(2.214)	0	0	0
18/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	877.0000	965.0000	10.034	0	0	0
18/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	447.0000	493.0000	10.291	0	0	0
18/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,640.0000	1,799.0000	9.695	0	0	0
18/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	97,180.0000	94,692.0000	(2.560)	0	0	0
18/05/2006	R157	2007/02/01			Bond Future	7.7230	7.7560	0.427	0.0000	0.0000	0
18/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,794.0000	10,410.0000	6.290	0	0	0
18/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	63,914.0000	61,830.0000	(3.261)	0	0	0
18/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	59,434.0000	61,628.0000	3.691	0	0	0
18/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,740.0000	15,607.0000	5.882	0	0	0
18/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	49,140.0000	47,246.0000	(3.854)	0	0	0
18/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,437.0000	6,863.0000	6.618	0	0	0
18/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	35,614.0000	33,971.0000	(4.613)	0	0	0
18/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,207.0000	4,497.0000	6.893	0	0	0
18/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	79,481.0000	77,261.0000	(2.793)	0	0	0
18/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,746.0000	2,941.0000	7.101	0	0	0
18/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	566.0000	612.0000	8.127	0	0	0
18/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	143,827.0000	141,363.0000	(1.713)	0	0	0
18/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,077.0000	1,157.0000	7.428	0	0	0
18/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,620.0000	22,797.0000	5.444	0	0	0
18/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	127,807.0000	125,378.0000	(1.901)	0	0	0
18/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	23,674.0000	22,341.0000	(5.631)	0	0	0
18/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	95,490.0000	93,175.0000	(2.424)	0	0	0
18/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	111,617.0000	109,234.0000	(2.135)	0	0	0
18/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,724.0000	1,850.0000	7.309	0	0	0
18/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,752.0000	45,644.0000	4.324	0	0	0
18/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	7,091.0000	6,473.0000	(8.715)	0	0	0
18/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,862.0000	2,547.0000	(11.006)	0	0	0
18/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,155.0000	32,687.0000	4.917	0	0	0
18/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	14,032.0000	13,056.0000	(6.956)	0	0	0
18/05/2006	R186	2006/08/03			Bond Future	7.4620	7.4920	0.402	0.0000	0.0000	34
18/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,636.0000	1,301.0000	(20.477)	0	0	0
18/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	62,945.0000	66,448.0000	5.565	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
18/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	68,146.0000	64,588.0000	(5.221)	0	0	0
18/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	7,323.0000	6,237.0000	(14.830)	0	0	0
18/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	81.0000	97.0000	19.753	0	0	0
18/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	34,935.0000	37,688.0000	7.880	0	0	0
18/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,819.0000	2,098.0000	15.338	0	0	0
18/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,023.0000	17,700.0000	10.466	0	0	0
18/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	469.0000	550.0000	17.271	0	0	0
18/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	150,572.0000	146,737.0000	(2.547)	0	0	0
18/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	123,568.0000	119,745.0000	(3.094)	0	0	0
18/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	42,107.0000	39,048.0000	(7.265)	0	0	0
18/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,952.0000	6,731.0000	13.088	0	0	0
18/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	20,881.0000	18,721.0000	(10.344)	0	0	0
18/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	95,892.0000	92,135.0000	(3.918)	0	0	0
18/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
18/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	186.0000	135.0000	(27.419)	0	0	0
18/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	96,474.0000	100,260.0000	3.924	0	0	0
18/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	176,691.0000	172,853.0000	(2.172)	0	0	0
18/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	201,911.0000	198,073.0000	(1.901)	0	0	0
18/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/05/2006	R186	2006/11/02			Bond Future	7.4630	7.4950	0.429	0.0000	0.0000	0
18/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	6,315.0000	5,554.0000	(12.051)	0	0	0
18/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	15,175.0000	13,730.0000	(9.522)	0	0	0
18/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	132,138.0000	136,125.0000	3.017	0	0	0
18/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	29,918.0000	27,700.0000	(7.414)	0	0	0
18/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	67,310.0000	70,613.0000	4.907	0	0	0
18/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	42,720.0000	45,339.0000	6.131	0	0	0
18/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,220.0000	27,067.0000	7.324	0	0	0
18/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	406.0000	328.0000	(19.212)	0	0	0
18/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	149,985.0000	145,985.0000	(2.667)	0	0	0
18/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	175,646.0000	171,604.0000	(2.301)	0	0	0
18/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	97,644.0000	101,413.0000	3.860	0	0	0
18/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	72,782.0000	69,392.0000	(4.658)	0	0	0
18/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	49,536.0000	46,642.0000	(5.842)	0	0	0
18/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	154.0000	177.0000	14.935	0	0	0

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18/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,020.0000	7,694.0000	9.601	0	0	0
18/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,752.0000	14,923.0000	8.515	0	0	0
18/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,393.0000	3,752.0000	10.581	0	0	0
18/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	98,072.0000	94,366.0000	(3.779)	0	0	0
18/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,354.0000	1,516.0000	11.965	0	0	0
18/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	123,932.0000	120,029.0000	(3.149)	0	0	0
18/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	483.0000	547.0000	13.251	0	0	0
18/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,939.0000	1,643.0000	(15.266)	0	0	0
18/05/2006	R186	2007/02/01			Bond Future	7.4650	7.4970	0.429	0.0000	0.0000	0
18/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	82,399.0000	79,352.0000	(3.698)	0	0	0
18/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	71,820.0000	74,873.0000	4.251	0	0	0
18/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,774.0000	26,136.0000	5.498	0	0	0
18/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	60,059.0000	57,385.0000	(4.452)	0	0	0
18/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	11,021.0000	10,040.0000	(8.901)	0	0	0
18/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,149.0000	983.0000	(14.447)	0	0	0
18/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	132,121.0000	135,990.0000	2.928	0	0	0
18/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	23,197.0000	21,595.0000	(6.906)	0	0	0
18/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,334.0000	18,321.0000	5.694	0	0	0
18/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	39,924.0000	37,736.0000	(5.480)	0	0	0
18/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	50,796.0000	53,229.0000	4.790	0	0	0
18/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	127,592.0000	123,980.0000	(2.831)	0	0	0
18/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,512.0000	37,359.0000	5.201	0	0	0
18/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,503.0000	11,168.0000	6.332	0	0	0
18/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	175,889.0000	171,998.0000	(2.212)	0	0	0
18/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	104,304.0000	100,934.0000	(3.231)	0	0	0
18/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,737.0000	1,881.0000	8.290	0	0	0
18/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	151,629.0000	147,849.0000	(2.493)	0	0	0
18/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,059.0000	6,482.0000	6.981	0	0	0
18/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,326.0000	3,580.0000	7.637	0	0	0
18/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	99,460.0000	103,017.0000	3.576	0	0	0
18/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,222.0000	3,744.0000	(11.322)	0	0	0
18/05/2006	R194	2006/08/03			Bond Future	7.3720	7.4060	0.461	0.0000	0.0000	55
18/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,359.0000	9,854.0000	5.289	0	0	0
18/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	37.0000	26.0000	(29.730)	0	0	0

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18/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	279.0000	319.0000	14.337	0	0	0
18/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
18/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,870.0000	23,363.0000	(2.124)	0	0	0
18/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,576.0000	9,110.0000	(4.866)	0	0	0
18/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	694.0000	785.0000	13.112	0	0	0
18/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	78.0000	90.0000	15.385	0	0	0
18/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	13,045.0000	12,551.0000	(3.787)	0	0	0
18/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,636.0000	16,133.0000	(3.024)	0	0	0
18/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,256.0000	19,750.0000	(2.498)	0	0	0
18/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	17.0000	20.0000	17.647	0	0	0
18/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,304.0000	5,888.0000	(6.599)	0	0	0
18/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	338.0000	269.0000	(20.414)	0	0	0
18/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,899.0000	6,337.0000	7.425	0	0	0
18/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,349.0000	1,159.0000	(14.085)	0	0	0
18/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,168.0000	3,485.0000	10.006	0	0	0
18/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,445.0000	3,121.0000	(9.405)	0	0	0
18/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,540.0000	1,723.0000	11.883	0	0	0
18/05/2006	R194	2006/11/02			Bond Future	7.3770	7.4200	0.583	0.0000	0.0000	0
18/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	217.0000	246.0000	13.364	0	0	0
18/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,230.0000	13,718.0000	(3.598)	0	0	0
18/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,219.0000	8,709.0000	5.962	0	0	0
18/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	471.0000	528.0000	12.102	0	0	0
18/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	277.0000	225.0000	(18.773)	0	0	0
18/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,388.0000	10,903.0000	(4.259)	0	0	0
18/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,740.0000	8,298.0000	(5.057)	0	0	0
18/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	933.0000	1,032.0000	10.611	0	0	0
18/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	973.0000	842.0000	(13.464)	0	0	0
18/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,738.0000	6,149.0000	7.163	0	0	0
18/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,557.0000	18,098.0000	3.081	0	0	0
18/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	49.0000	37.0000	(24.490)	0	0	0
18/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,499.0000	1,651.0000	10.140	0	0	0
18/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6,183.0000	5,794.0000	(6.291)	0	0	0

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18/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,183.0000	11,712.0000	4.730	0	0	0
18/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,340.0000	14,881.0000	3.773	0	0	0
18/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,970.0000	3,654.0000	(7.960)	0	0	0
18/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,422.0000	2,648.0000	9.331	0	0	0
18/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,783.0000	4,099.0000	8.353	0	0	0
18/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,181.0000	1,956.0000	(10.316)	0	0	0
18/05/2006	R194	2007/02/01			Bond Future	7.3850	7.4370	0.704	0.0000	0.0000	0
18/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
18/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,335.0000	14,863.0000	3.683	0	0	0
18/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	81.0000	65.0000	(19.753)	0	0	0
18/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	11,797.0000	12,312.0000	4.366	0	0	0
18/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,538.0000	2,725.0000	7.368	0	0	0
18/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,432.0000	9,914.0000	5.110	0	0	0
18/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,944.0000	2,091.0000	7.562	0	0	0
18/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	314.0000	264.0000	(15.924)	0	0	0
18/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	8,210.0000	7,825.0000	(4.689)	0	0	0
18/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,263.0000	5,919.0000	(5.493)	0	0	0
18/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,315.0000	1,424.0000	8.289	0	0	0
18/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,761.0000	6,121.0000	6.249	0	0	0
18/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	10,112.0000	9,689.0000	(4.183)	0	0	0
18/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,809.0000	1,637.0000	(9.508)	0	0	0
18/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,469.0000	4,175.0000	(6.579)	0	0	0
18/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,380.0000	7,807.0000	5.786	0	0	0
18/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,293.0000	3,531.0000	7.227	0	0	0
18/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,956.0000	2,721.0000	(7.950)	0	0	0
18/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	850.0000	745.0000	(12.353)	0	0	0
18/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,339.0000	4,636.0000	6.845	0	0	0
18/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	12,176.0000	11,721.0000	(3.737)	0	0	0
18/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	538.0000	591.0000	9.851	0	0	0
18/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,368.0000	13,889.0000	(3.334)	0	0	0
18/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	858.0000	935.0000	8.974	0	0	0
18/05/2006	R201	2006/08/03			Bond Future	7.6830	7.7140	0.403	0.0000	0.0000	26
18/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	4,199.0000	3,588.0000	(14.551)	0	0	0
18/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,887.0000	17,240.0000	8.516	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	11,754.0000	10,596.0000	(9.852)	0	0	0
18/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,516.0000	8,322.0000	10.724	0	0	0
18/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	65,186.0000	63,248.0000	(2.973)	0	0	0
18/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	79,536.0000	77,579.0000	(2.461)	0	0	0
18/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
18/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	93,715.0000	91,752.0000	(2.095)	0	0	0
18/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	183.0000	208.0000	13.661	0	0	0
18/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	46.0000	52.0000	13.043	0	0	0
18/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	50,721.0000	48,824.0000	(3.740)	0	0	0
18/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	23,072.0000	21,502.0000	(6.805)	0	0	0
18/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,208.0000	3,602.0000	12.282	0	0	0
18/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	480.0000	546.0000	13.750	0	0	0
18/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,257.0000	1,425.0000	13.365	0	0	0
18/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	36,454.0000	34,658.0000	(4.927)	0	0	0
18/05/2006	R201	2006/11/02			Bond Future	7.6960	7.7280	0.416	0.0000	0.0000	0
18/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	17,171.0000	16,074.0000	(6.389)	0	0	0
18/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,783.0000	8,032.0000	(8.551)	0	0	0
18/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,011.0000	22,241.0000	5.854	0	0	0
18/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,791.0000	3,373.0000	(11.026)	0	0	0
18/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	31,879.0000	33,441.0000	4.900	0	0	0
18/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,833.0000	14,715.0000	6.376	0	0	0
18/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	91,324.0000	89,382.0000	(2.126)	0	0	0
18/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,903.0000	9,508.0000	6.795	0	0	0
18/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	39,265.0000	37,687.0000	(4.019)	0	0	0
18/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	27,521.0000	26,147.0000	(4.993)	0	0	0
18/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	400.0000	438.0000	9.500	0	0	0
18/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	60,866.0000	62,814.0000	3.200	0	0	0
18/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,647.0000	6,049.0000	7.119	0	0	0
18/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	45,310.0000	47,132.0000	4.021	0	0	0
18/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1,064.0000	906.0000	(14.850)	0	0	0
18/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	157.0000	125.0000	(20.382)	0	0	0
18/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,628.0000	3,891.0000	7.249	0	0	0
18/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	51,971.0000	50,254.0000	(3.304)	0	0	0
18/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	77,890.0000	75,989.0000	(2.441)	0	0	0
18/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	899.0000	978.0000	8.788	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
18/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	64,673.0000	62,843.0000	(2.830)	0	0	0
18/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,874.0000	2,024.0000	8.004	0	0	0
18/05/2006	R201	2007/02/01			Bond Future	7.7080	7.7420	0.441	0.0000	0.0000	0
18/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,136.0000	25,374.0000	5.129	0	0	0
18/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,617.0000	9,133.0000	5.988	0	0	0
18/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	30,073.0000	28,730.0000	(4.466)	0	0	0
18/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	52,747.0000	51,072.0000	(3.176)	0	0	0
18/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	11,470.0000	10,655.0000	(7.105)	0	0	0
18/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,611.0000	13,320.0000	5.622	0	0	0
18/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,225.0000	6,602.0000	6.056	0	0	0
18/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,771.0000	4,022.0000	6.656	0	0	0
18/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	60,576.0000	62,537.0000	3.237	0	0	0
18/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,196.0000	1,290.0000	7.860	0	0	0
18/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	64,435.0000	62,633.0000	(2.797)	0	0	0
18/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	89,395.0000	87,436.0000	(2.191)	0	0	0
18/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	76,732.0000	74,837.0000	(2.470)	0	0	0
18/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,177.0000	2,335.0000	7.258	0	0	0
18/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,106.0000	18,053.0000	5.536	0	0	0
18/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	616.0000	524.0000	(14.935)	0	0	0
18/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	40,741.0000	39,204.0000	(3.773)	0	0	0
18/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	19,641.0000	18,535.0000	(5.631)	0	0	0
18/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,637.0000	5,126.0000	(9.065)	0	0	0
18/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,782.0000	35,324.0000	4.565	0	0	0
18/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	46,135.0000	47,930.0000	3.891	0	0	0
18/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,227.0000	1,970.0000	(11.540)	0	0	0
18/05/2006	R203	2006/08/03			Bond Future	7.6990	7.7350	0.468	0.0000	0.0000	0
18/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	638.0000	743.0000	16.458	0	0	0
18/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	27,996.0000	25,927.0000	(7.390)	0	0	0
18/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	42,717.0000	40,288.0000	(5.686)	0	0	0
18/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,074.0000	2,367.0000	14.127	0	0	0
18/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	3,201.0000	2,707.0000	(15.433)	0	0	0
18/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	37,952.0000	40,180.0000	5.871	0	0	0
18/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	1,045.0000	847.0000	(18.947)	0	0	0
18/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,527.0000	6,180.0000	11.815	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
18/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	55,810.0000	58,334.0000	4.522	0	0	0
18/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	59,026.0000	56,409.0000	(4.434)	0	0	0
18/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	16,116.0000	14,570.0000	(9.593)	0	0	0
18/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,263.0000	13,439.0000	9.590	0	0	0
18/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	159.0000	189.0000	18.868	0	0	0
18/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	23,115.0000	24,866.0000	7.575	0	0	0
18/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	32.0000	39.0000	21.875	0	0	0
18/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	92,665.0000	89,950.0000	(2.930)	0	0	0
18/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	7,899.0000	6,928.0000	(12.293)	0	0	0
18/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	75,873.0000	73,181.0000	(3.548)	0	0	0
18/05/2006	R203	2006/11/02			Bond Future	7.7100	7.7480	0.493	0.0000	0.0000	0
18/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	42,776.0000	44,853.0000	4.856	0	0	0
18/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	7,736.0000	6,986.0000	(9.695)	0	0	0
18/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	58,739.0000	61,116.0000	4.047	0	0	0
18/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	4,003.0000	3,553.0000	(11.242)	0	0	0
18/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	76,774.0000	79,360.0000	3.368	0	0	0
18/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	32,592.0000	30,664.0000	(5.916)	0	0	0
18/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,867.0000	1,626.0000	(12.908)	0	0	0
18/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	96,344.0000	99,056.0000	2.815	0	0	0
18/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,272.0000	12,172.0000	7.984	0	0	0
18/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	779.0000	664.0000	(14.763)	0	0	0
18/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,205.0000	6,775.0000	9.186	0	0	0
18/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	29,389.0000	31,091.0000	5.791	0	0	0
18/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	75,278.0000	72,621.0000	(3.530)	0	0	0
18/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	45,441.0000	43,184.0000	(4.967)	0	0	0
18/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,134.0000	3,461.0000	10.434	0	0	0
18/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	13,582.0000	12,456.0000	(8.290)	0	0	0
18/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	59,870.0000	57,371.0000	(4.174)	0	0	0
18/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	21,865.0000	20,330.0000	(7.020)	0	0	0
18/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,446.0000	1,616.0000	11.757	0	0	0
18/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	18,890.0000	20,181.0000	6.834	0	0	0
18/05/2006	R203	2007/02/01			Bond Future	7.7230	7.7620	0.505	0.0000	0.0000	0
18/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	7,331.0000	6,718.0000	(8.362)	0	0	0
18/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,419.0000	17,436.0000	6.194	0	0	0

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18/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	36,458.0000	34,622.0000	(5.036)	0	0	0
18/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,132.0000	64,372.0000	3.605	0	0	0
18/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	48,208.0000	46,088.0000	(4.398)	0	0	0
18/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,405.0000	6,903.0000	7.775	0	0	0
18/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,327.0000	49,297.0000	4.163	0	0	0
18/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	61,342.0000	58,986.0000	(3.841)	0	0	0
18/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	78,870.0000	81,325.0000	3.113	0	0	0
18/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,894.0000	11,012.0000	(7.416)	0	0	0
18/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,519.0000	11,252.0000	6.968	0	0	0
18/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,022.0000	2,214.0000	9.496	0	0	0
18/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,699.0000	4,017.0000	8.597	0	0	0
18/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	90,287.0000	87,626.0000	(2.947)	0	0	0
18/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	4,242.0000	3,845.0000	(9.359)	0	0	0
18/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	75,491.0000	72,956.0000	(3.358)	0	0	0
18/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	26,396.0000	24,877.0000	(5.755)	0	0	0
18/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,295.0000	2,056.0000	(10.414)	0	0	0
18/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	24,420.0000	25,754.0000	5.463	0	0	0
18/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	97,220.0000	99,833.0000	2.688	0	0	0
18/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	18,201.0000	17,009.0000	(6.549)	0	0	0
18/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	34,712.0000	36,373.0000	4.785	0	0	0
18/05/2006	R204	2006/08/03			Bond Future	7.7000	7.7350	0.455	0.0000	0.0000	83
18/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,025.0000	6,699.0000	11.187	0	0	0
18/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	29,688.0000	27,564.0000	(7.154)	0	0	0
18/05/2006	R204	2006/11/02			Bond Future	7.7090	7.7460	0.480	0.0000	0.0000	0
18/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	24,325.0000	22,730.0000	(6.557)	0	0	0
18/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	21,090.0000	22,415.0000	6.283	0	0	0
18/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	15,497.0000	14,307.0000	(7.679)	0	0	0
18/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	32,200.0000	33,928.0000	5.366	0	0	0
18/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	46,286.0000	48,389.0000	4.543	0	0	0
18/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	9,123.0000	8,307.0000	(8.944)	0	0	0
18/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	63,084.0000	65,496.0000	3.823	0	0	0
18/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,921.0000	4,413.0000	(10.323)	0	0	0
18/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	96,419.0000	93,599.0000	(2.925)	0	0	0
18/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	82,133.0000	84,768.0000	3.208	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
18/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	35,587.0000	33,607.0000	(5.564)	0	0	0
18/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,414.0000	2,129.0000	(11.806)	0	0	0
18/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	856.0000	956.0000	11.682	0	0	0
18/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	102,917.0000	105,693.0000	2.697	0	0	0
18/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,925.0000	13,864.0000	7.265	0	0	0
18/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1,069.0000	926.0000	(13.377)	0	0	0
18/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,372.0000	7,985.0000	8.315	0	0	0
18/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	48,966.0000	46,660.0000	(4.709)	0	0	0
18/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	79,934.0000	77,215.0000	(3.402)	0	0	0
18/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,903.0000	2,102.0000	10.457	0	0	0
18/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	63,943.0000	61,390.0000	(3.993)	0	0	0
18/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,897.0000	4,263.0000	9.392	0	0	0
18/05/2006	R204	2007/02/01			Bond Future	7.7190	7.7570	0.492	0.0000	0.0000	0
18/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	19,764.0000	18,514.0000	(6.325)	0	0	0
18/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	37,028.0000	38,734.0000	4.607	0	0	0
18/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	51,608.0000	49,407.0000	(4.265)	0	0	0
18/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	84,116.0000	86,647.0000	3.009	0	0	0
18/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,711.0000	4,285.0000	(9.043)	0	0	0
18/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	50,448.0000	52,474.0000	4.016	0	0	0
18/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	39,183.0000	37,273.0000	(4.875)	0	0	0
18/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	13,000.0000	12,069.0000	(7.162)	0	0	0
18/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,313.0000	12,068.0000	6.674	0	0	0
18/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,925.0000	7,440.0000	7.437	0	0	0
18/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	80,336.0000	77,711.0000	(3.268)	0	0	0
18/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,221.0000	2,421.0000	9.005	0	0	0
18/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,229.0000	68,535.0000	3.482	0	0	0
18/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	28,503.0000	26,917.0000	(5.564)	0	0	0
18/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	65,455.0000	63,013.0000	(3.731)	0	0	0
18/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,780.0000	106,478.0000	2.600	0	0	0
18/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	8,072.0000	7,421.0000	(8.065)	0	0	0
18/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,026.0000	4,358.0000	8.246	0	0	0
18/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	95,869.0000	93,113.0000	(2.875)	0	0	0
18/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,573.0000	2,314.0000	(10.066)	0	0	0
18/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,589.0000	18,635.0000	5.947	0	0	0
18/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	26,090.0000	27,461.0000	5.255	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
18/05/2006	R207	2006/08/03			Bond Future	7.6860	7.7200	0.442	0.0000	0.0000	0
18/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,854.0000	6,488.0000	10.830	0	0	0
18/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	30,793.0000	28,684.0000	(6.849)	0	0	0
18/05/2006	R207	2006/11/02			Bond Future	7.6930	7.7290	0.468	0.0000	0.0000	0
18/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,444.0000	1,709.0000	18.352	0	0	0
18/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	97,278.0000	94,409.0000	(2.949)	0	0	0
18/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	79,669.0000	82,509.0000	3.565	0	0	0
18/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	136.0000	103.0000	(24.265)	0	0	0
18/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	28,644.0000	26,433.0000	(7.719)	0	0	0
18/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
18/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,513.0000	5,175.0000	14.669	0	0	0
18/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	62,069.0000	59,277.0000	(4.498)	0	0	0
18/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	69.0000	87.0000	26.087	0	0	0
18/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	79,803.0000	76,948.0000	(3.578)	0	0	0
18/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	360.0000	440.0000	22.222	0	0	0
18/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	44,624.0000	42,017.0000	(5.842)	0	0	0
18/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	58,300.0000	61,034.0000	4.690	0	0	0
18/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	681.0000	542.0000	(20.411)	0	0	0
18/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,522.0000	2,104.0000	(16.574)	0	0	0
18/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	38,835.0000	41,290.0000	6.322	0	0	0
18/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	7,101.0000	6,168.0000	(13.139)	0	0	0
18/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	22,701.0000	24,639.0000	8.537	0	0	0
18/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	11,205.0000	12,477.0000	11.352	0	0	0
18/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	15,748.0000	14,147.0000	(10.166)	0	0	0
18/05/2006	R207	2007/02/01			Bond Future	7.7010	7.7370	0.467	0.0000	0.0000	0
18/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,220.0000	11,924.0000	6.275	0	0	0
18/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	53,318.0000	51,183.0000	(4.004)	0	0	0
18/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	17,452.0000	18,430.0000	5.604	0	0	0
18/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	40,694.0000	38,833.0000	(4.573)	0	0	0
18/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	82,303.0000	79,772.0000	(3.075)	0	0	0
18/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,871.0000	7,351.0000	6.986	0	0	0
18/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	84,320.0000	86,728.0000	2.856	0	0	0
18/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	67,317.0000	64,958.0000	(3.504)	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
18/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,213.0000	2,400.0000	8.450	0	0	0
18/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,002.0000	4,310.0000	7.696	0	0	0
18/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	97,891.0000	95,239.0000	(2.709)	0	0	0
18/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	5,080.0000	4,649.0000	(8.484)	0	0	0
18/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,801.0000	2,537.0000	(9.425)	0	0	0
18/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	104,301.0000	106,875.0000	2.468	0	0	0
18/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	66,219.0000	68,406.0000	3.303	0	0	0
18/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	8,627.0000	7,974.0000	(7.569)	0	0	0
18/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	25,918.0000	27,204.0000	4.962	0	0	0
18/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	50,317.0000	52,231.0000	3.804	0	0	0
18/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	13,778.0000	12,853.0000	(6.714)	0	0	0
18/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	20,790.0000	19,557.0000	(5.931)	0	0	0
18/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	36,850.0000	38,456.0000	4.358	0	0	0
18/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	29,780.0000	28,226.0000	(5.218)	0	0	0

Grand Total:

2,531