

# Derivatives High/Low Report

High/Low for 31/05/2006

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
31/05/2006	GOVI 2006/08/03			jGovi	242.9610	242.0520	(0.374)	0.0000	0.0000	561
31/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	16.0000	29.0000	81.250	0	0	0
31/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	129,626.0000	120,549.0000	(7.002)	0	0	0
31/05/2006	GOVI 2006/11/02			jGovi	247.3630	246.4340	(0.376)	0.0000	0.0000	301
31/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	173,695.0000	164,439.0000	(5.329)	0	0	0
31/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	65.0000	99.0000	52.308	0	0	0
31/05/2006	GOVI 2007/02/01			jGovi	251.8700	250.9410	(0.369)	0.0000	0.0000	0
31/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	51.0000	74.0000	45.098	0	0	0
31/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	218,751.0000	209,484.0000	(4.236)	0	0	0
31/05/2006	J153 2010/08/31			jSwap	7.7930	7.8590	0.847	0.0000	0.0000	0
31/05/2006	J157 2015/09/15			jSwap	7.9110	7.9840	0.923	0.0000	0.0000	0
31/05/2006	J186 2026/12/21			jSwap	7.8200	7.9020	1.049	0.0000	0.0000	0
31/05/2006	J194 2008/02/28			jSwap	7.5400	7.6010	0.809	0.0000	0.0000	0
31/05/2006	J201 2014/12/22			jSwap	7.8770	7.9500	0.927	0.0000	0.0000	0
31/05/2006	J203 2017/09/15			jSwap	7.8990	7.9740	0.949	0.0000	0.0000	0
31/05/2006	J204 2018/12/21			jSwap	7.8630	7.9390	0.967	0.0000	0.0000	0

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31/05/2006	J207	2020/01/15			jSwap	7.8590	7.9370	0.992	0.0000	0.0000	0
31/05/2006	JBAR	2005/12/21			jBar	7.0790	0.0000	(100.000)	0.0000	0.0000	0
31/05/2006	JFRA	2006/08/03			jFra	7.2160	7.2430	0.374	0.0000	0.0000	0
31/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	354.0000	327.0000	(7.627)	0	0	0
31/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	883.0000	922.0000	4.417	0	0	0
31/05/2006	JFRA	2006/11/02			jFra	7.4720	7.5230	0.683	0.0000	0.0000	0
31/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	479.0000	438.0000	(8.559)	0	0	0
31/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,634.0000	1,718.0000	5.141	0	0	0
31/05/2006	JFRA	2007/02/01			jFra	7.5760	7.6740	1.294	0.0000	0.0000	35
31/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,104.0000	991.0000	(10.236)	0	0	0
31/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,290.0000	1,417.0000	9.845	0	0	0
31/05/2006	JFRA	2007/05/03			jFra	7.7230	7.8060	1.075	0.0000	0.0000	0
31/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,709.0000	1,823.0000	6.671	0	0	0
31/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,164.0000	1,075.0000	(7.646)	0	0	0
31/05/2006	JFRA	2007/08/02			jFra	7.6970	7.8110	1.481	0.0000	0.0000	0
31/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,852.0000	2,007.0000	8.369	0	0	0
31/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,370.0000	1,246.0000	(9.051)	0	0	0
31/05/2006	JFRA	2007/11/01			jFra	7.7970	7.8940	1.244	0.0000	0.0000	0
31/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,483.0000	1,373.0000	(7.417)	0	0	0
31/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,264.0000	2,409.0000	6.405	0	0	0
31/05/2006	JFRA	2008/02/07			jFra	7.8150	7.9060	1.164	0.0000	0.0000	0
31/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,336.0000	26,425.0000	0.338	0	0	0
31/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,549.0000	25,415.0000	(0.524)	0	0	0
31/05/2006	JN02	2006/08/03			jNote	7.6400	7.7200	1.047	0.0000	0.0000	0
31/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,267.0000	4,682.0000	(11.107)	0	0	0
31/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,487.0000	13,377.0000	7.127	0	0	0

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31/05/2006	JN02	2006/11/02			jNote	7.7280	7.8150	1.126	0.0000	0.0000	0
31/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,878.0000	18,814.0000	5.235	0	0	0
31/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,039.0000	8,376.0000	(7.335)	0	0	0
31/05/2006	JN05	2006/08/03			jNote	7.8270	7.9050	0.997	0.0000	0.0000	0
31/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,322.0000	934.0000	(29.349)	0	0	0
31/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	25,079.0000	27,851.0000	11.053	0	0	0
31/05/2006	JN05	2006/11/02			jNote	7.8710	7.9520	1.029	0.0000	0.0000	0
31/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	29,467.0000	32,042.0000	8.739	0	0	0
31/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,940.0000	3,243.0000	(17.690)	0	0	0
31/05/2006	JN10	2006/08/03			jNote	7.8740	7.9510	0.978	0.0000	0.0000	0
31/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	43,142.0000	48,211.0000	11.750	0	0	0
31/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	140.0000	63.0000	(55.000)	0	0	0
31/05/2006	JN10	2006/11/02			jNote	7.8950	7.9750	1.013	0.0000	0.0000	0
31/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	45,576.0000	50,509.0000	10.824	0	0	0
31/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,201.0000	802.0000	(33.222)	0	0	0
31/05/2006	JROD	2006/05/31			jRod	6.7890	6.7890	-	0.0000	0.0000	0
31/05/2006	JROD	2006/06/30			jRod	6.8240	6.8220	(0.029)	0.0000	0.0000	0
31/05/2006	JROD	2006/07/31			jRod	6.9250	6.9200	(0.072)	0.0000	0.0000	0
31/05/2006	JROD	2006/08/31			jRod	6.9350	7.0790	2.076	0.0000	0.0000	0
31/05/2006	R153	2006/08/03			Bond Future	7.4950	7.5650	0.934	0.0000	0.0000	754
31/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,392.0000	6,779.0000	25.723	0	0	100
31/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,584.0000	4,281.0000	(23.335)	0	0	0
31/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,518.0000	22,084.0000	13.147	0	0	0
31/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	274.0000	150.0000	(45.255)	0	0	0
31/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,224.0000	13,342.0000	18.870	0	0	0
31/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,749.0000	1,177.0000	(32.704)	0	0	0

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31/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,950.0000	9,973.0000	(16.544)	0	0	0
31/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,188.0000	2,901.0000	32.587	0	0	0
31/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
31/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	56,176.0000	53,489.0000	(4.783)	0	0	0
31/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	21.0000	31.0000	47.619	0	0	0
31/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	47,098.0000	44,418.0000	(5.690)	0	0	0
31/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	73.0000	107.0000	46.575	0	0	0
31/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	771.0000	1,069.0000	38.651	0	0	0
31/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	20,005.0000	17,613.0000	(11.957)	0	0	0
31/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	37,963.0000	35,308.0000	(6.994)	0	0	0
31/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	245.0000	352.0000	43.673	0	0	0
31/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	28,855.0000	26,272.0000	(8.952)	0	0	0
31/05/2006	R153	2006/11/02			Bond Future	7.4730	7.5520	1.057	0.0000	0.0000	0
31/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,998.0000	9,417.0000	17.742	0	0	0
31/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,978.0000	7,534.0000	(16.084)	0	0	0
31/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,601.0000	14,534.0000	15.340	0	0	0
31/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,475.0000	3,546.0000	(20.760)	0	0	0
31/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	18,993.0000	21,402.0000	12.684	0	0	0
31/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	29,601.0000	27,147.0000	(8.290)	0	0	0
31/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,672.0000	1,219.0000	(27.093)	0	0	0
31/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,829.0000	2,238.0000	22.362	0	0	100
31/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	37,546.0000	34,929.0000	(6.970)	0	0	0
31/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,016.0000	1,260.0000	24.016	0	0	0
31/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	553.0000	694.0000	25.497	0	0	0
31/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	54,116.0000	51,337.0000	(5.135)	0	0	0
31/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	319.0000	403.0000	26.332	0	0	0
31/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	62,491.0000	59,679.0000	(4.500)	0	0	0
31/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	186.0000	235.0000	26.344	0	0	0
31/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	45,758.0000	43,037.0000	(5.947)	0	0	0
31/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	45.0000	24.0000	(46.667)	0	0	0
31/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	397.0000	256.0000	(35.516)	0	0	0
31/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,003.0000	29,724.0000	10.077	0	0	0
31/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	14,934.0000	13,045.0000	(12.649)	0	0	0
31/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,937.0000	5,910.0000	19.708	0	0	0
31/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	36,027.0000	38,868.0000	7.886	0	0	0

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31/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,008.0000	3,647.0000	21.243	0	0	0
31/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	21,935.0000	19,712.0000	(10.134)	0	0	0
31/05/2006	R153	2007/02/01			Bond Future	7.4870	7.5700	1.109	0.0000	0.0000	0
31/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,486.0000	11,900.0000	13.485	0	0	0
31/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,927.0000	9,526.0000	(12.821)	0	0	0
31/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,949.0000	22,126.0000	10.913	0	0	0
31/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,650.0000	16,440.0000	12.218	0	0	0
31/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,564.0000	5,539.0000	(15.615)	0	0	0
31/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,257.0000	2,619.0000	(19.589)	0	0	0
31/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,821.0000	2,132.0000	17.079	0	0	0
31/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	51,297.0000	48,707.0000	(5.049)	0	0	0
31/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	43,743.0000	41,238.0000	(5.727)	0	0	0
31/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	944.0000	1,108.0000	17.373	0	0	0
31/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,615.0000	29,122.0000	9.420	0	0	0
31/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,237.0000	929.0000	(24.899)	0	0	0
31/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	16,307.0000	14,571.0000	(10.646)	0	0	0
31/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,454.0000	37,170.0000	7.883	0	0	0
31/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	309.0000	210.0000	(32.039)	0	0	0
31/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	58,934.0000	56,283.0000	(4.498)	0	0	0
31/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,416.0000	8,496.0000	14.563	0	0	0
31/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,200.0000	6,003.0000	15.442	0	0	0
31/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	22,462.0000	20,451.0000	(8.953)	0	0	0
31/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	36,343.0000	33,956.0000	(6.568)	0	0	0
31/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,566.0000	2,994.0000	16.680	0	0	0
31/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,304.0000	1,530.0000	17.331	0	0	0
31/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,640.0000	4,228.0000	16.154	0	0	0
31/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	29,197.0000	26,971.0000	(7.624)	0	0	0
31/05/2006	R157	2006/08/03			Bond Future	7.3800	7.7730	5.325	0.0000	0.0000	122
31/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	50,296.0000	22,801.0000	(54.666)	0	0	0
31/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	607.0000	4,888.0000	705.272	0	0	0
31/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	2,142.0000	12,078.0000	463.866	0	0	100
31/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	16,501.0000	42,984.0000	160.493	0	0	0
31/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	5,772.0000	479.0000	(91.701)	0	0	0
31/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	16,342.0000	2,998.0000	(81.655)	0	0	0

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31/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	6,535.0000	24,968.0000	282.066	0	0	0
31/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	32,085.0000	10,245.0000	(68.069)	0	0	0
31/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,675.0000	75,019.0000	(29.675)	0	0	0
31/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6.0000	127.0000	2016.667	0	0	0
31/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,937.0000	93,191.0000	(25.410)	0	0	0
31/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1.0000	31.0000	3000.000	0	0	0
31/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,854.0000	111,085.0000	(22.239)	0	0	0
31/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	31.0000	481.0000	1451.613	0	0	0
31/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	0.0000	7.0000	100.000	0	0	0
31/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,075.0000	56,748.0000	(35.569)	0	0	0
31/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	32,805.0000	63,480.0000	93.507	0	0	0
31/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	145.0000	1,646.0000	1035.172	0	0	0
31/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	1,132.0000	31.0000	(97.261)	0	0	0
31/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	69,198.0000	38,922.0000	(43.753)	0	0	0
31/05/2006	R157	2006/11/02			Bond Future	7.6960	7.7810	1.104	0.0000	0.0000	0
31/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	39,344.0000	44,860.0000	14.020	0	0	0
31/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	166.0000	90.0000	(45.783)	0	0	0
31/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	679.0000	903.0000	32.990	0	0	0
31/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,854.0000	2,743.0000	(28.827)	0	0	0
31/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	114,954.0000	108,442.0000	(5.665)	0	0	0
31/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	330.0000	444.0000	34.545	0	0	0
31/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	131,995.0000	125,426.0000	(4.977)	0	0	0
31/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	158.0000	216.0000	36.709	0	0	0
31/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	97,764.0000	91,361.0000	(6.549)	0	0	0
31/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,794.0000	7,568.0000	(22.728)	0	0	0
31/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,327.0000	1,740.0000	31.123	0	0	0
31/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	80,537.0000	74,324.0000	(7.714)	0	0	0
31/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	63,556.0000	57,672.0000	(9.258)	0	0	0
31/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,855.0000	6,138.0000	26.426	0	0	0
31/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,241.0000	29,642.0000	17.436	0	0	0
31/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	76,920.0000	83,471.0000	8.517	0	0	0
31/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,562.0000	3,305.0000	29.001	0	0	117
31/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,057.0000	673.0000	(36.329)	0	0	0
31/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	56,979.0000	63,223.0000	10.958	0	0	0
31/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,313.0000	18,475.0000	20.649	0	0	158

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,894.0000	10,985.0000	23.510	0	0	0
31/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	47,282.0000	41,939.0000	(11.300)	0	0	0
31/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	32,398.0000	27,862.0000	(14.001)	0	0	0
31/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	19,528.0000	16,063.0000	(17.744)	0	0	0
31/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	57.0000	80.0000	40.351	0	0	0
31/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	148,785.0000	142,181.0000	(4.439)	0	0	0
31/05/2006	R157	2007/02/01			Bond Future	7.7130	7.8010	1.141	0.0000	0.0000	0
31/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	58,522.0000	64,474.0000	10.171	0	0	0
31/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,876.0000	5,374.0000	(21.844)	0	0	0
31/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,712.0000	1,980.0000	(26.991)	0	0	0
31/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,776.0000	47,958.0000	12.114	0	0	0
31/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	79,810.0000	73,932.0000	(7.365)	0	0	0
31/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,806.0000	11,356.0000	(17.746)	0	0	0
31/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,167.0000	34,400.0000	14.032	0	0	0
31/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	35,545.0000	31,278.0000	(12.005)	0	0	0
31/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	23,501.0000	20,088.0000	(14.523)	0	0	0
31/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,910.0000	16,326.0000	17.369	0	0	0
31/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,686.0000	23,956.0000	15.808	0	0	0
31/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	49,206.0000	44,242.0000	(10.088)	0	0	0
31/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,880.0000	7,068.0000	20.204	0	0	0
31/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	64,118.0000	58,623.0000	(8.570)	0	0	0
31/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,099.0000	10,818.0000	18.892	0	0	0
31/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,775.0000	4,580.0000	21.325	0	0	0
31/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	465.0000	588.0000	26.452	0	0	0
31/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	144,487.0000	137,927.0000	(4.540)	0	0	0
31/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	128,402.0000	121,940.0000	(5.033)	0	0	0
31/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	910.0000	1,131.0000	24.286	0	0	0
31/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	112,143.0000	105,807.0000	(5.650)	0	0	0
31/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	95,925.0000	89,779.0000	(6.407)	0	0	0
31/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,419.0000	2,957.0000	22.241	0	0	0
31/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,488.0000	1,835.0000	23.320	0	0	0
31/05/2006	R186	2006/08/03			Bond Future	7.4510	7.5320	1.087	0.0000	0.0000	34
31/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,503.0000	6,674.0000	48.212	0	0	0
31/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	42,070.0000	33,900.0000	(19.420)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	237.0000	415.0000	75.105	0	0	0
31/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,149.0000	1,859.0000	61.793	0	0	0
31/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	68,888.0000	59,258.0000	(13.979)	0	0	0
31/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	124,928.0000	114,616.0000	(8.254)	0	0	0
31/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	97,071.0000	86,909.0000	(10.469)	0	0	0
31/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	151,976.0000	141,639.0000	(6.802)	0	0	0
31/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	30.0000	58.0000	93.333	0	0	0
31/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	203,322.0000	192,982.0000	(5.086)	0	0	0
31/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	178,102.0000	167,762.0000	(5.806)	0	0	0
31/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
31/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	20,081.0000	14,610.0000	(27.245)	0	0	0
31/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,811.0000	18,681.0000	35.262	0	0	0
31/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	61,101.0000	70,852.0000	15.959	0	0	0
31/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,203.0000	614.0000	(48.961)	0	0	0
31/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	94,977.0000	105,256.0000	10.823	0	0	0
31/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	6,430.0000	4,011.0000	(37.621)	0	0	0
31/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	32,630.0000	40,552.0000	24.278	0	0	0
31/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	101.0000	39.0000	(61.386)	0	0	0
31/05/2006	R186	2006/11/02			Bond Future	7.4540	7.5370	1.113	0.0000	0.0000	0
31/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	23,618.0000	28,653.0000	21.318	0	0	0
31/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	324.0000	185.0000	(42.901)	0	0	0
31/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	29,462.0000	23,980.0000	(18.607)	0	0	0
31/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,856.0000	4,159.0000	(28.979)	0	0	0
31/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,107.0000	7,926.0000	29.785	0	0	0
31/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14,613.0000	11,181.0000	(23.486)	0	0	0
31/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,695.0000	1,092.0000	(35.575)	0	0	0
31/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	41,011.0000	48,096.0000	17.276	0	0	0
31/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	96,254.0000	106,168.0000	10.300	0	0	0
31/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	98,642.0000	89,075.0000	(9.699)	0	0	0
31/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	73,016.0000	64,318.0000	(11.912)	0	0	0
31/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	130,910.0000	141,288.0000	7.928	0	0	0
31/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	65,704.0000	74,524.0000	13.424	0	0	0
31/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,460.0000	15,649.0000	25.594	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	2,816.0000	3,767.0000	33.771	0	0	0
31/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	49,391.0000	42,062.0000	(14.839)	0	0	0
31/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,056.0000	1,473.0000	39.489	0	0	0
31/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	124,781.0000	114,681.0000	(8.094)	0	0	0
31/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	176,742.0000	166,278.0000	(5.920)	0	0	0
31/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	103.0000	156.0000	51.456	0	0	0
31/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	150,999.0000	140,642.0000	(6.859)	0	0	0
31/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	350.0000	510.0000	45.714	0	0	0
31/05/2006	R186	2007/02/01			Bond Future	7.4560	7.5400	1.127	0.0000	0.0000	0
31/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,174.0000	18,887.0000	16.774	0	0	0
31/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,435.0000	27,170.0000	15.938	0	0	0
31/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	104,556.0000	95,816.0000	(8.359)	0	0	0
31/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	82,377.0000	74,525.0000	(9.532)	0	0	0
31/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,617.0000	11,443.0000	18.987	0	0	0
31/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	176,766.0000	166,588.0000	(5.758)	0	0	0
31/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,428.0000	6,584.0000	21.297	0	0	0
31/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,475.0000	1,862.0000	26.237	0	0	0
31/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	128,099.0000	118,690.0000	(7.345)	0	0	0
31/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	130,875.0000	141,088.0000	7.804	0	0	0
31/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	39,581.0000	34,066.0000	(13.933)	0	0	0
31/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	152,347.0000	142,472.0000	(6.482)	0	0	0
31/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,031.0000	39,081.0000	14.839	0	0	0
31/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,906.0000	3,595.0000	23.710	0	0	0
31/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,041.0000	689.0000	(33.814)	0	0	0
31/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	59,857.0000	53,028.0000	(11.409)	0	0	0
31/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	70,321.0000	78,542.0000	11.691	0	0	0
31/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	10,661.0000	8,317.0000	(21.987)	0	0	0
31/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	49,251.0000	55,862.0000	13.423	0	0	0
31/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	22,790.0000	18,836.0000	(17.350)	0	0	0
31/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,981.0000	2,894.0000	(27.305)	0	0	0
31/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	98,081.0000	107,558.0000	9.662	0	0	0
31/05/2006	R194	2006/08/03			Bond Future	7.3460	7.4220	1.035	0.0000	0.0000	55
31/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,960.0000	10,077.0000	12.467	0	0	0
31/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	26.0000	11.0000	(57.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,470.0000	6,476.0000	18.391	0	0	0
31/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	296.0000	171.0000	(42.230)	0	0	0
31/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,502.0000	2,777.0000	(20.702)	0	0	0
31/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,210.0000	1,618.0000	33.719	0	0	0
31/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	166.0000	241.0000	45.181	0	0	0
31/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,851.0000	8,794.0000	(10.730)	0	0	0
31/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,478.0000	5,536.0000	(14.542)	0	0	0
31/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	24,257.0000	23,125.0000	(4.667)	0	0	0
31/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,641.0000	19,510.0000	(5.479)	0	0	0
31/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	481.0000	671.0000	39.501	0	0	0
31/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	37.0000	57.0000	54.054	0	0	0
31/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,750.0000	3,481.0000	26.582	0	0	0
31/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	17,012.0000	15,885.0000	(6.625)	0	0	0
31/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,318.0000	917.0000	(30.425)	0	0	0
31/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	6.0000	10.0000	66.667	0	0	0
31/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	13,391.0000	12,280.0000	(8.297)	0	0	0
31/05/2006	R194	2006/11/02			Bond Future	7.3530	7.4460	1.265	0.0000	0.0000	0
31/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	265.0000	168.0000	(36.604)	0	0	0
31/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,905.0000	8,979.0000	13.586	0	0	0
31/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,426.0000	6,332.0000	16.697	0	0	0
31/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,178.0000	2,674.0000	22.773	0	0	0
31/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	963.0000	698.0000	(27.518)	0	0	0
31/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	4,028.0000	3,353.0000	(16.758)	0	0	0
31/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	165.0000	224.0000	35.758	0	0	0
31/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,038.0000	15,208.0000	8.335	0	0	0
31/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	44.0000	24.0000	(45.455)	0	0	0
31/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,196.0000	1,725.0000	(21.448)	0	0	0
31/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,875.0000	12,026.0000	10.584	0	0	0
31/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,496.0000	4,195.0000	19.994	0	0	0
31/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,254.0000	18,426.0000	6.793	0	0	0
31/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,306.0000	1,637.0000	25.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6,293.0000	5,452.0000	(13.364)	0	0	0
31/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	378.0000	497.0000	31.481	0	0	0
31/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,598.0000	10,545.0000	(9.079)	0	0	0
31/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,480.0000	13,368.0000	(7.680)	0	0	0
31/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,896.0000	7,938.0000	(10.769)	0	0	0
31/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	787.0000	1,000.0000	27.065	0	0	0
31/05/2006	R194	2007/02/01			Bond Future	7.3630	7.4710	1.467	0.0000	0.0000	0
31/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	11,568.0000	12,643.0000	9.293	0	0	0
31/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,311.0000	5,604.0000	(11.203)	0	0	0
31/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,199.0000	10,210.0000	10.990	0	0	0
31/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,361.0000	2,758.0000	16.815	0	0	0
31/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	840.0000	636.0000	(24.286)	0	0	0
31/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	306.0000	212.0000	(30.719)	0	0	0
31/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,145.0000	8,046.0000	12.610	0	0	0
31/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	8,279.0000	7,485.0000	(9.591)	0	0	0
31/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	12,305.0000	11,361.0000	(7.672)	0	0	0
31/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	10,212.0000	9,335.0000	(8.588)	0	0	0
31/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,805.0000	1,460.0000	(19.114)	0	0	0
31/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	77.0000	47.0000	(38.961)	0	0	0
31/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,788.0000	2,099.0000	17.394	0	0	0
31/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	468.0000	577.0000	23.291	0	0	0
31/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	762.0000	923.0000	21.129	0	0	0
31/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,523.0000	13,527.0000	(6.858)	0	0	0
31/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,531.0000	6,292.0000	13.759	0	0	0
31/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,108.0000	15,208.0000	7.797	0	0	0
31/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,498.0000	3,896.0000	(13.384)	0	0	0
31/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,190.0000	1,419.0000	19.244	0	0	0
31/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,097.0000	3,600.0000	16.242	0	0	0
31/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,966.0000	2,490.0000	(16.049)	0	0	0
31/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
31/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,124.0000	4,752.0000	15.228	0	0	0
31/05/2006	R201	2006/08/03			Bond Future	7.6720	7.7580	1.121	0.0000	0.0000	26
31/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
31/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	94,406.0000	88,967.0000	(5.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	80,205.0000	74,776.0000	(6.769)	0	0	0
31/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	51,208.0000	45,928.0000	(10.311)	0	0	0
31/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	36,721.0000	31,730.0000	(13.592)	0	0	0
31/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	269.0000	430.0000	59.851	0	0	0
31/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,416.0000	8,827.0000	37.578	0	0	0
31/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	65,788.0000	60,402.0000	(8.187)	0	0	0
31/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	11,352.0000	8,323.0000	(26.683)	0	0	0
31/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	826.0000	1,276.0000	54.479	0	0	0
31/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	87.0000	142.0000	63.218	0	0	0
31/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	17.0000	30.0000	76.471	0	0	0
31/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22,998.0000	18,693.0000	(18.719)	0	0	0
31/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,435.0000	3,572.0000	46.694	0	0	0
31/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,740.0000	2,322.0000	(37.914)	0	0	0
31/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	14,730.0000	18,754.0000	27.318	0	0	0
31/05/2006	R201	2006/11/02			Bond Future	7.6850	7.7750	1.171	0.0000	0.0000	0
31/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	12,920.0000	15,541.0000	20.286	0	0	0
31/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	16,940.0000	14,001.0000	(17.349)	0	0	0
31/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	945.0000	595.0000	(37.037)	0	0	0
31/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	20,063.0000	23,685.0000	18.053	0	0	0
31/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	91,902.0000	86,447.0000	(5.936)	0	0	0
31/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,516.0000	6,578.0000	(22.757)	0	0	0
31/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	27,405.0000	23,647.0000	(13.713)	0	0	0
31/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	39,297.0000	34,930.0000	(11.113)	0	0	0
31/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	44,510.0000	49,720.0000	11.705	0	0	0
31/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	60,154.0000	65,654.0000	9.143	0	0	0
31/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	296.0000	402.0000	35.811	0	0	0
31/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	30,967.0000	35,509.0000	14.667	0	0	0
31/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	127.0000	66.0000	(48.031)	0	0	0
31/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,998.0000	6,191.0000	23.870	0	0	0
31/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,105.0000	9,908.0000	22.246	0	0	0
31/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,561.0000	2,542.0000	(28.616)	0	0	0
31/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,118.0000	3,896.0000	24.952	0	0	0
31/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	78,377.0000	73,042.0000	(6.807)	0	0	0
31/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	52,143.0000	47,360.0000	(9.173)	0	0	0
31/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,544.0000	1,982.0000	28.368	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	705.0000	930.0000	31.915	0	0	0
31/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	65,024.0000	59,901.0000	(7.879)	0	0	0
31/05/2006	R201	2007/02/01			Bond Future	7.6980	7.7910	1.208	0.0000	0.0000	0
31/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	19,499.0000	16,597.0000	(14.883)	0	0	0
31/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	52,849.0000	48,325.0000	(8.560)	0	0	0
31/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,028.0000	9,509.0000	18.448	0	0	0
31/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,360.0000	19,064.0000	16.528	0	0	0
31/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	29,986.0000	26,413.0000	(11.916)	0	0	0
31/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	40,756.0000	36,631.0000	(10.121)	0	0	0
31/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,919.0000	13,952.0000	17.057	0	0	0
31/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	77,077.0000	71,920.0000	(6.691)	0	0	0
31/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,398.0000	4,115.0000	21.101	0	0	0
31/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,027.0000	1,292.0000	25.803	0	0	0
31/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	64,667.0000	59,778.0000	(7.560)	0	0	0
31/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	59,919.0000	65,323.0000	9.019	0	0	0
31/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,918.0000	2,367.0000	23.410	0	0	0
31/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	89,830.0000	84,489.0000	(5.946)	0	0	0
31/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	563.0000	361.0000	(35.879)	0	0	0
31/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	45,416.0000	50,413.0000	11.003	0	0	0
31/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,722.0000	6,804.0000	18.909	0	0	0
31/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,112.0000	1,503.0000	(28.835)	0	0	0
31/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,355.0000	26,868.0000	15.042	0	0	0
31/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	11,293.0000	9,200.0000	(18.534)	0	0	0
31/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,472.0000	4,202.0000	(23.209)	0	0	0
31/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,012.0000	37,348.0000	13.135	0	0	0
31/05/2006	R203	2006/08/03			Bond Future	7.7080	7.7890	1.051	0.0000	0.0000	0
31/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	647.0000	385.0000	(40.495)	0	0	0
31/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,455.0000	26,739.0000	19.078	0	0	0
31/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,557.0000	4,736.0000	(27.772)	0	0	0
31/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	56,094.0000	61,937.0000	10.416	0	0	0
31/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	26,505.0000	21,986.0000	(17.050)	0	0	0
31/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	37,783.0000	43,088.0000	14.041	0	0	0
31/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,350.0000	1,550.0000	(34.043)	0	0	0
31/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	410.0000	628.0000	53.171	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	91,965.0000	85,869.0000	(6.629)	0	0	0
31/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	41,532.0000	36,100.0000	(13.079)	0	0	0
31/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,570.0000	2,243.0000	42.866	0	0	0
31/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	58,117.0000	52,230.0000	(10.130)	0	0	0
31/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	75,116.0000	69,064.0000	(8.057)	0	0	0
31/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	83.0000	136.0000	63.855	0	0	0
31/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	13.0000	23.0000	76.923	0	0	0
31/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,718.0000	6,304.0000	33.616	0	0	0
31/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,349.0000	14,258.0000	25.632	0	0	0
31/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,521.0000	11,324.0000	(22.016)	0	0	0
31/05/2006	R203	2006/11/02			Bond Future	7.7210	7.8050	1.088	0.0000	0.0000	0
31/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,423.0000	2,606.0000	(23.868)	0	0	0
31/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	58,978.0000	64,390.0000	9.176	0	0	0
31/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,894.0000	5,454.0000	(20.888)	0	0	0
31/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	42,753.0000	47,543.0000	11.204	0	0	0
31/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	29,130.0000	33,102.0000	13.635	0	0	0
31/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,504.0000	10,247.0000	(18.050)	0	0	0
31/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	58,750.0000	53,290.0000	(9.294)	0	0	0
31/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,517.0000	1,107.0000	(27.027)	0	0	0
31/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	96,979.0000	103,029.0000	6.238	0	0	0
31/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	595.0000	415.0000	(30.252)	0	0	0
31/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	77,243.0000	83,062.0000	7.533	0	0	0
31/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	31,317.0000	27,218.0000	(13.089)	0	0	0
31/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	44,218.0000	39,338.0000	(11.036)	0	0	0
31/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,817.0000	12,947.0000	19.691	0	0	0
31/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	74,266.0000	68,430.0000	(7.858)	0	0	0
31/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,254.0000	1,646.0000	31.260	0	0	0
31/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,801.0000	7,150.0000	23.255	0	0	0
31/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,833.0000	3,602.0000	27.144	0	0	0
31/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,634.0000	17,448.0000	(15.441)	0	0	0
31/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	18,478.0000	21,521.0000	16.468	0	0	0
31/05/2006	R203	2007/02/01			Bond Future	7.7360	7.8220	1.112	0.0000	0.0000	0
31/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	35,248.0000	31,353.0000	(11.050)	0	0	0
31/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,680.0000	5,489.0000	(17.829)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,161.0000	18,535.0000	14.690	0	0	0
31/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,433.0000	67,511.0000	8.134	0	0	0
31/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	46,980.0000	42,428.0000	(9.689)	0	0	0
31/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,874.0000	2,320.0000	23.799	0	0	0
31/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	60,138.0000	55,037.0000	(8.482)	0	0	0
31/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	34,653.0000	38,481.0000	11.047	0	0	0
31/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	79,356.0000	84,878.0000	6.959	0	0	0
31/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	89,187.0000	83,364.0000	(6.529)	0	0	0
31/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,496.0000	4,241.0000	21.310	0	0	0
31/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	74,336.0000	68,812.0000	(7.431)	0	0	0
31/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,154.0000	7,321.0000	18.963	0	0	0
31/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,243.0000	11,960.0000	16.763	0	0	0
31/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	17,190.0000	14,749.0000	(14.200)	0	0	0
31/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,776.0000	3,029.0000	(19.783)	0	0	0
31/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,438.0000	51,943.0000	9.497	0	0	0
31/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,988.0000	1,555.0000	(21.781)	0	0	0
31/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,053.0000	9,289.0000	(15.959)	0	0	0
31/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	97,865.0000	103,701.0000	5.963	0	0	0
31/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	25,257.0000	22,085.0000	(12.559)	0	0	0
31/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	24,233.0000	27,330.0000	12.780	0	0	0
31/05/2006	R204	2006/08/03			Bond Future	7.6980	7.7790	1.052	0.0000	0.0000	83
31/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,937.0000	6,579.0000	33.259	0	0	0
31/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	28,761.0000	23,939.0000	(16.766)	0	0	0
31/05/2006	R204	2006/11/02			Bond Future	7.7090	7.7930	1.090	0.0000	0.0000	0
31/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	864.0000	621.0000	(28.125)	0	0	0
31/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	23,437.0000	19,997.0000	(14.678)	0	0	0
31/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	102,713.0000	109,081.0000	6.200	0	0	0
31/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	20,203.0000	23,374.0000	15.696	0	0	0
31/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,056.0000	1,537.0000	(25.243)	0	0	0
31/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,391.0000	6,744.0000	(19.628)	0	0	0
31/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	45,554.0000	50,518.0000	10.897	0	0	0
31/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,639.0000	12,142.0000	(17.057)	0	0	0
31/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	31,341.0000	35,456.0000	13.130	0	0	0
31/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	62,537.0000	68,170.0000	9.007	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,374.0000	3,395.0000	(22.382)	0	0	0
31/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	81,775.0000	87,868.0000	7.451	0	0	0
31/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	48,313.0000	43,162.0000	(10.662)	0	0	0
31/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,115.0000	14,366.0000	18.580	0	0	0
31/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,719.0000	8,180.0000	21.744	0	0	0
31/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	63,475.0000	57,727.0000	(9.056)	0	0	0
31/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	34,777.0000	30,416.0000	(12.540)	0	0	0
31/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	687.0000	911.0000	32.606	0	0	0
31/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	96,250.0000	89,862.0000	(6.637)	0	0	0
31/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,605.0000	2,067.0000	28.785	0	0	0
31/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	79,636.0000	73,487.0000	(7.721)	0	0	0
31/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,429.0000	4,292.0000	25.168	0	0	0
31/05/2006	R204	2007/02/01			Bond Future	7.7200	7.8050	1.101	0.0000	0.0000	0
31/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	25,437.0000	28,635.0000	12.572	0	0	0
31/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	27,772.0000	24,373.0000	(12.239)	0	0	0
31/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	12,369.0000	10,448.0000	(15.531)	0	0	0
31/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	49,896.0000	54,571.0000	9.369	0	0	0
31/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,555.0000	6,245.0000	(17.340)	0	0	0
31/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,791.0000	71,077.0000	8.035	0	0	0
31/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	19,057.0000	16,422.0000	(13.827)	0	0	0
31/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	36,399.0000	40,360.0000	10.882	0	0	0
31/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	50,987.0000	46,160.0000	(9.467)	0	0	0
31/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	16,968.0000	19,415.0000	14.421	0	0	0
31/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	38,484.0000	34,335.0000	(10.781)	0	0	0
31/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	64,939.0000	59,547.0000	(8.303)	0	0	0
31/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,487.0000	7,692.0000	18.576	0	0	0
31/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	79,932.0000	74,107.0000	(7.287)	0	0	0
31/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,996.0000	2,459.0000	23.196	0	0	0
31/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	95,567.0000	89,433.0000	(6.419)	0	0	0
31/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,701.0000	4,472.0000	20.832	0	0	0
31/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	83,805.0000	89,570.0000	6.879	0	0	0
31/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,322.0000	3,490.0000	(19.250)	0	0	0
31/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,770.0000	12,539.0000	16.425	0	0	0
31/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,305.0000	1,816.0000	(21.215)	0	0	0
31/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,591.0000	109,698.0000	5.895	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R207	2006/08/03			Bond Future	7.6760	7.7560	1.042	0.0000	0.0000	0
31/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	30,374.0000	25,464.0000	(16.165)	0	0	0
31/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,625.0000	6,162.0000	33.232	0	0	0
31/05/2006	R207	2006/11/02			Bond Future	7.6840	7.7670	1.080	0.0000	0.0000	0
31/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	21,741.0000	26,380.0000	21.338	0	0	0
31/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	37,919.0000	43,711.0000	15.275	0	0	0
31/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,862.0000	4,888.0000	(28.767)	0	0	0
31/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	57,484.0000	63,851.0000	11.076	0	0	0
31/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	585.0000	340.0000	(41.880)	0	0	0
31/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,326.0000	1,505.0000	(35.297)	0	0	0
31/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	106.0000	55.0000	(48.113)	0	0	0
31/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	97,994.0000	91,387.0000	(6.742)	0	0	0
31/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	28,815.0000	23,783.0000	(17.463)	0	0	0
31/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	78,920.0000	85,481.0000	8.313	0	0	0
31/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,964.0000	5,545.0000	39.884	0	0	0
31/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
31/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	45,077.0000	39,081.0000	(13.302)	0	0	0
31/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	62,695.0000	56,261.0000	(10.262)	0	0	0
31/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	45.0000	83.0000	84.444	0	0	0
31/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	80,499.0000	73,924.0000	(8.168)	0	0	0
31/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	266.0000	444.0000	66.917	0	0	0
31/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,177.0000	1,793.0000	52.336	0	0	0
31/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	15,638.0000	12,088.0000	(22.701)	0	0	0
31/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	10,375.0000	13,437.0000	29.513	0	0	0
31/05/2006	R207	2007/02/01			Bond Future	7.6920	7.7770	1.105	0.0000	0.0000	0
31/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	13,373.0000	11,333.0000	(15.255)	0	0	0
31/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	53,284.0000	48,318.0000	(9.320)	0	0	0
31/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	49,201.0000	53,852.0000	9.453	0	0	0
31/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	83,310.0000	89,098.0000	6.948	0	0	0
31/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	40,499.0000	36,206.0000	(10.600)	0	0	0
31/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	16,546.0000	18,944.0000	14.493	0	0	0
31/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,474.0000	12,200.0000	16.479	0	0	0
31/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	20,399.0000	17,628.0000	(13.584)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	82,602.0000	76,659.0000	(7.195)	0	0	0
31/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	8,259.0000	6,852.0000	(17.036)	0	0	0
31/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	6,297.0000	7,469.0000	18.612	0	0	0
31/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,937.0000	2,386.0000	23.180	0	0	0
31/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	98,327.0000	92,084.0000	(6.349)	0	0	0
31/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	35,747.0000	39,668.0000	10.969	0	0	0
31/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,590.0000	4,338.0000	20.836	0	0	0
31/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	65,140.0000	70,425.0000	8.113	0	0	0
31/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	67,455.0000	61,935.0000	(8.183)	0	0	0
31/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,781.0000	3,877.0000	(18.908)	0	0	0
31/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,583.0000	2,044.0000	(20.867)	0	0	0
31/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	103,371.0000	109,524.0000	5.952	0	0	0
31/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	24,887.0000	28,037.0000	12.657	0	0	0
31/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	29,460.0000	25,918.0000	(12.023)	0	0	0

**Grand Total:**

**2,546**