

Derivatives High/Low Report

High/Low for 14/06/2006

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
14/06/2006	GOVI 2006/08/03			jGovi	237.3780	237.9480	0.240	0.0000	0.0000	561
14/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	74,137.0000	79,703.0000	7.508	0	0	0
14/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	357.0000	223.0000	(37.535)	0	0	0
14/06/2006	GOVI 2006/11/02			jGovi	241.8930	242.4760	0.241	0.0000	0.0000	301
14/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	556.0000	422.0000	(24.101)	0	0	0
14/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	119,486.0000	125,182.0000	4.767	0	0	0
14/06/2006	GOVI 2007/02/01			jGovi	246.5780	247.1610	0.236	0.0000	0.0000	0
14/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	323.0000	255.0000	(21.053)	0	0	0
14/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	166,103.0000	171,865.0000	3.469	0	0	0
14/06/2006	J153 2010/08/31			jSwap	8.2660	8.2520	(0.169)	0.0000	0.0000	0
14/06/2006	J157 2015/09/15			jSwap	8.4330	8.4000	(0.391)	0.0000	0.0000	0
14/06/2006	J186 2026/12/21			jSwap	8.2900	8.2680	(0.265)	0.0000	0.0000	0
14/06/2006	J194 2008/02/28			jSwap	7.9150	7.8970	(0.227)	0.0000	0.0000	0
14/06/2006	J201 2014/12/22			jSwap	8.3840	8.3500	(0.406)	0.0000	0.0000	0
14/06/2006	J203 2017/09/15			jSwap	8.4130	8.3860	(0.321)	0.0000	0.0000	0
14/06/2006	J204 2018/12/21			jSwap	8.3550	8.3300	(0.299)	0.0000	0.0000	0

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14/06/2006	J207	2020/01/15			jSwap	8.3470	8.3230	(0.288)	0.0000	0.0000	0
14/06/2006	JBAR	2005/12/21			jBar	7.4790	7.4830	0.053	0.0000	0.0000	0
14/06/2006	JFRA	2006/08/03			jFra	7.6000	7.5950	(0.066)	0.0000	0.0000	0
14/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,550.0000	1,537.0000	(0.839)	0	0	0
14/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	82.0000	81.0000	(1.220)	0	0	0
14/06/2006	JFRA	2006/11/02			jFra	7.8450	7.8250	(0.255)	0.0000	0.0000	0
14/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,288.0000	2,246.0000	(1.836)	0	0	0
14/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	222.0000	228.0000	2.703	0	0	0
14/06/2006	JFRA	2007/02/01			jFra	8.0680	8.0400	(0.347)	0.0000	0.0000	115
14/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,983.0000	1,935.0000	(2.421)	0	0	0
14/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	595.0000	615.0000	3.361	0	0	0
14/06/2006	JFRA	2007/05/03			jFra	8.2240	8.1860	(0.462)	0.0000	0.0000	0
14/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	681.0000	707.0000	3.818	0	0	0
14/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,449.0000	2,384.0000	(2.654)	0	0	0
14/06/2006	JFRA	2007/08/02			jFra	8.3590	8.3430	(0.191)	0.0000	0.0000	0
14/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	741.0000	751.0000	1.350	0	0	0
14/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,839.0000	2,810.0000	(1.021)	0	0	0
14/06/2006	JFRA	2007/11/01			jFra	8.3740	8.3460	(0.334)	0.0000	0.0000	0
14/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,193.0000	3,141.0000	(1.629)	0	0	0
14/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	898.0000	920.0000	2.450	0	0	0
14/06/2006	JFRA	2008/02/07			jFra	8.4510	8.4120	(0.461)	0.0000	0.0000	0
14/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,472.0000	24,498.0000	0.106	0	0	0
14/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,813.0000	26,744.0000	(0.257)	0	0	0
14/06/2006	JN02	2006/08/03			jNote	8.1620	8.1370	(0.306)	0.0000	0.0000	0
14/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1,839.0000	1,876.0000	2.012	0	0	0
14/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	18,638.0000	18,219.0000	(2.248)	0	0	0

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14/06/2006	JN02	2006/11/02			jNote	8.2740	8.2470	(0.326)	0.0000	0.0000	0
14/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5,129.0000	5,230.0000	1.969	0	0	0
14/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	23,961.0000	23,570.0000	(1.632)	0	0	0
14/06/2006	JN05	2006/08/03			jNote	8.3680	8.3530	(0.179)	0.0000	0.0000	0
14/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	38.0000	39.0000	2.632	0	0	0
14/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	45,486.0000	44,897.0000	(1.295)	0	0	0
14/06/2006	JN05	2006/11/02			jNote	8.4230	8.4070	(0.190)	0.0000	0.0000	0
14/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	771.0000	797.0000	3.372	0	0	0
14/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	48,359.0000	47,758.0000	(1.243)	0	0	0
14/06/2006	JN10	2006/08/03			jNote	8.4090	8.3790	(0.357)	0.0000	0.0000	0
14/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	78,012.0000	76,071.0000	(2.488)	0	0	0
14/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/06/2006	JN10	2006/11/02			jNote	8.4350	8.4040	(0.368)	0.0000	0.0000	0
14/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	36.0000	44.0000	22.222	0	0	0
14/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	79,636.0000	77,645.0000	(2.500)	0	0	0
14/06/2006	JROD	2006/06/30			jRod	6.9040	6.9030	(0.014)	0.0000	0.0000	0
14/06/2006	JROD	2006/07/31			jRod	7.1200	7.1180	(0.028)	0.0000	0.0000	0
14/06/2006	JROD	2006/08/31			jRod	7.3850	7.3840	(0.014)	0.0000	0.0000	0
14/06/2006	R153	2006/08/03			Bond Future	7.9950	7.9450	(0.625)	0.0000	0.0000	731
14/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	5,476.0000	6,434.0000	17.495	0	0	0
14/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	309.0000	424.0000	37.217	0	0	0
14/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,287.0000	4,359.0000	(17.552)	0	0	0
14/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	1,753.0000	2,200.0000	25.499	0	0	0
14/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	19,162.0000	17,390.0000	(9.247)	0	0	100
14/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	28,543.0000	26,668.0000	(6.569)	0	0	0
14/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
14/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	22.0000	34.0000	54.545	0	0	0

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14/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	11,036.0000	9,596.0000	(13.048)	0	0	0
14/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	59.0000	39.0000	(33.898)	0	0	0
14/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	38,289.0000	36,402.0000	(4.928)	0	0	0
14/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,111.0000	1,642.0000	(22.217)	0	0	0
14/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	721.0000	528.0000	(26.768)	0	0	0
14/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	19,565.0000	21,260.0000	8.663	0	0	0
14/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	28,249.0000	30,069.0000	6.443	0	0	0
14/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	11,676.0000	13,093.0000	12.136	0	0	0
14/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	218.0000	150.0000	(31.193)	0	0	0
14/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	37,185.0000	39,051.0000	5.018	0	0	0
14/06/2006	R153	2006/11/02			Bond Future	7.9900	7.9330	(0.713)	0.0000	0.0000	0
14/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	13,549.0000	12,234.0000	(9.706)	0	0	0
14/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	4,974.0000	5,688.0000	14.355	0	0	0
14/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,971.0000	7,980.0000	(11.047)	0	0	0
14/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2,118.0000	2,518.0000	18.886	0	0	0
14/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	19,710.0000	18,081.0000	(8.265)	0	0	0
14/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	9,326.0000	10,365.0000	11.141	0	0	0
14/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	119.0000	160.0000	34.454	0	0	0
14/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	36,011.0000	34,024.0000	(5.518)	0	0	0
14/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	645.0000	809.0000	25.426	0	0	0
14/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	27,343.0000	25,478.0000	(6.821)	0	0	0
14/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	14,987.0000	16,309.0000	8.821	0	0	0
14/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,484.0000	3,009.0000	(13.634)	0	0	0
14/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	21,443.0000	22,997.0000	7.247	0	0	0
14/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,787.0000	5,079.0000	(12.234)	0	0	100
14/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,198.0000	1,007.0000	(15.943)	0	0	0
14/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	45,188.0000	43,163.0000	(4.481)	0	0	0
14/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	10.0000	15.0000	50.000	0	0	0
14/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	54,554.0000	52,525.0000	(3.719)	0	0	0
14/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,025.0000	1,721.0000	(15.012)	0	0	0
14/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	28,659.0000	30,384.0000	6.019	0	0	0
14/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	44,440.0000	46,350.0000	4.298	0	0	0
14/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	36,423.0000	38,261.0000	5.046	0	0	0
14/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	706.0000	587.0000	(16.856)	0	0	0

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14/06/2006	R153	2007/02/01			Bond Future	8.0080	7.9480	(0.749)	0.0000	0.0000	0
14/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	7,127.0000	7,893.0000	10.748	0	0	0
14/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	11,333.0000	12,339.0000	8.877	0	0	0
14/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,765.0000	14,530.0000	(7.834)	0	0	0
14/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,599.0000	10,604.0000	(8.578)	0	0	0
14/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,952.0000	4,475.0000	13.234	0	0	0
14/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	21,039.0000	19,560.0000	(7.030)	0	0	0
14/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	34,853.0000	32,988.0000	(5.351)	0	0	0
14/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,848.0000	2,154.0000	16.558	0	0	0
14/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	632.0000	769.0000	21.677	0	0	0
14/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	27,463.0000	25,767.0000	(6.176)	0	0	0
14/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,314.0000	2,058.0000	(11.063)	0	0	0
14/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	42,775.0000	44,520.0000	4.079	0	0	0
14/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	16.0000	23.0000	43.750	0	0	0
14/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	22,349.0000	23,752.0000	6.278	0	0	0
14/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,101.0000	5,502.0000	(9.818)	0	0	0
14/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	28,799.0000	30,346.0000	5.372	0	0	0
14/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,187.0000	2,845.0000	(10.731)	0	0	0
14/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,431.0000	7,651.0000	(9.252)	0	0	0
14/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	43,049.0000	41,088.0000	(4.555)	0	0	0
14/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	16,460.0000	17,681.0000	7.418	0	0	0
14/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	51,690.0000	49,695.0000	(3.860)	0	0	0
14/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	142.0000	183.0000	28.873	0	0	0
14/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,406.0000	3,952.0000	(10.304)	0	0	0
14/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	35,650.0000	37,310.0000	4.656	0	0	0
14/06/2006	R157	2006/08/03			Bond Future	8.1830	8.1375	(0.556)	0.0000	0.0000	121
14/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
14/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	80.0000	116.0000	45.000	0	0	0
14/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	34,905.0000	31,688.0000	(9.216)	0	0	100
14/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	74,632.0000	71,119.0000	(4.707)	0	0	0
14/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	948.0000	1,245.0000	31.329	0	0	0
14/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	54,174.0000	50,695.0000	(6.422)	0	0	0
14/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	18,975.0000	16,488.0000	(13.107)	0	0	0

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14/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	4,763.0000	5,791.0000	21.583	0	0	0
14/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	8,378.0000	6,888.0000	(17.785)	0	0	0
14/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	13,531.0000	15,555.0000	14.958	0	0	0
14/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	95,574.0000	92,059.0000	(3.678)	0	0	0
14/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	897.0000	651.0000	(27.425)	0	0	0
14/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,003.0000	2,321.0000	(22.711)	0	0	0
14/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	43,665.0000	46,933.0000	7.484	0	0	0
14/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	79,006.0000	82,502.0000	4.425	0	0	0
14/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	27,146.0000	29,978.0000	10.432	0	0	0
14/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	53.0000	34.0000	(35.849)	0	0	0
14/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	231.0000	157.0000	(32.035)	0	0	0
14/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	61,266.0000	64,707.0000	5.616	0	0	0
14/06/2006	R157	2006/11/02			Bond Future	8.1950	8.1410	(0.659)	0.0000	0.0000	0
14/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	25,609.0000	23,064.0000	(9.938)	0	0	0
14/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	32,026.0000	34,858.0000	8.843	0	0	0
14/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	46,174.0000	49,467.0000	7.132	0	0	0
14/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	304.0000	403.0000	32.566	0	0	0
14/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,327.0000	8,086.0000	(13.305)	0	0	117
14/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	38,712.0000	35,496.0000	(8.308)	0	0	158
14/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	74,089.0000	70,114.0000	(5.365)	0	0	0
14/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	4,633.0000	5,490.0000	18.498	0	0	0
14/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	10,817.0000	12,347.0000	14.144	0	0	0
14/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	55,183.0000	51,463.0000	(6.741)	0	0	0
14/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	20,004.0000	22,229.0000	11.123	0	0	0
14/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,441.0000	1,795.0000	24.566	0	0	0
14/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,872.0000	14,023.0000	(11.649)	0	0	0
14/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	115,051.0000	110,978.0000	(3.540)	0	0	0
14/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	36.0000	52.0000	44.444	0	0	0
14/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	61,661.0000	65,268.0000	5.850	0	0	0
14/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
14/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,871.0000	2,404.0000	(16.266)	0	0	0
14/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	77,814.0000	81,625.0000	4.898	0	0	0
14/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,485.0000	1,222.0000	(17.710)	0	0	0
14/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	302.0000	238.0000	(21.192)	0	0	0
14/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,259.0000	4,478.0000	(14.851)	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
14/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	110,735.0000	114,745.0000	3.621	0	0	0
14/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	94,289.0000	98,221.0000	4.170	0	0	0
14/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	747.0000	605.0000	(19.009)	0	0	0
14/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	94,254.0000	90,195.0000	(4.306)	0	0	0
14/06/2006	R157	2007/02/01			Bond Future	8.2130	8.1580	(0.670)	0.0000	0.0000	0
14/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,177.0000	16,790.0000	10.628	0	0	0
14/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	62,764.0000	66,066.0000	5.261	0	0	0
14/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,292.0000	1,562.0000	20.898	0	0	0
14/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	9,999.0000	8,953.0000	(10.461)	0	0	0
14/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	48,639.0000	51,639.0000	6.168	0	0	0
14/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	42,782.0000	39,815.0000	(6.935)	0	0	0
14/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	6,654.0000	5,910.0000	(11.181)	0	0	0
14/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	74,587.0000	70,812.0000	(5.061)	0	0	0
14/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,849.0000	13,414.0000	(9.664)	0	0	0
14/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,203.0000	9,281.0000	13.142	0	0	0
14/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	77,531.0000	81,066.0000	4.559	0	0	0
14/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	92,804.0000	96,506.0000	3.989	0	0	0
14/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,497.0000	1,289.0000	(13.894)	0	0	0
14/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	108,124.0000	111,962.0000	3.550	0	0	0
14/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,707.0000	2,363.0000	(12.708)	0	0	0
14/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	30,937.0000	28,504.0000	(7.864)	0	0	0
14/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,693.0000	4,300.0000	16.437	0	0	0
14/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,271.0000	3,760.0000	(11.964)	0	0	0
14/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	35,692.0000	38,303.0000	7.315	0	0	0
14/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	57,448.0000	54,011.0000	(5.983)	0	0	0
14/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	93,524.0000	89,564.0000	(4.234)	0	0	0
14/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	319.0000	404.0000	26.646	0	0	0
14/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	24,390.0000	26,529.0000	8.770	0	0	0
14/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,678.0000	19,772.0000	(8.792)	0	0	0
14/06/2006	R186	2006/08/03			Bond Future	7.9460	7.8950	(0.642)	0.0000	0.0000	37
14/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,733.0000	2,697.0000	(27.752)	0	0	0
14/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	102.0000	58.0000	(43.137)	0	0	0
14/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	90,761.0000	96,830.0000	6.687	0	0	0
14/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	64,340.0000	70,185.0000	9.085	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
14/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	757.0000	488.0000	(35.535)	0	0	0
14/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	39,252.0000	44,330.0000	12.937	0	0	0
14/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	18,532.0000	22,087.0000	19.183	0	0	0
14/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	12,108.0000	9,548.0000	(21.143)	0	0	0
14/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	116,796.0000	122,906.0000	5.231	0	0	0
14/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	1,031.0000	1,455.0000	41.125	0	0	0
14/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
14/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	76.0000	120.0000	57.895	0	0	0
14/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	156,191.0000	150,077.0000	(3.914)	0	0	0
14/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	142,008.0000	148,122.0000	4.305	0	0	0
14/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	5,863.0000	7,530.0000	28.433	0	0	0
14/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	87,591.0000	81,521.0000	(6.930)	0	0	0
14/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	121,214.0000	115,102.0000	(5.042)	0	0	0
14/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
14/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	29,611.0000	25,164.0000	(15.018)	0	0	0
14/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	56,075.0000	50,386.0000	(10.145)	0	0	0
14/06/2006	R186	2006/11/02			Bond Future	7.9510	7.8990	(0.654)	0.0000	0.0000	0
14/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	191,709.0000	185,521.0000	(3.228)	0	0	0
14/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	47,124.0000	51,541.0000	9.373	0	0	0
14/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	116,387.0000	122,381.0000	5.150	0	0	0
14/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	2,386.0000	1,914.0000	(19.782)	0	0	0
14/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	91,917.0000	97,635.0000	6.221	0	0	0
14/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	68,395.0000	73,604.0000	7.616	0	0	0
14/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	12,416.0000	10,643.0000	(14.280)	0	0	0
14/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,788.0000	4,807.0000	(16.949)	0	0	0
14/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	61.0000	86.0000	40.984	0	0	0
14/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	866.0000	670.0000	(22.633)	0	0	0
14/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	61,541.0000	56,564.0000	(8.087)	0	0	0
14/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	121,407.0000	115,355.0000	(4.985)	0	0	0
14/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	22,897.0000	20,113.0000	(12.159)	0	0	0
14/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	39,095.0000	35,162.0000	(10.060)	0	0	0
14/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	441.0000	579.0000	31.293	0	0	0
14/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	14,908.0000	17,165.0000	15.140	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
14/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	89,451.0000	83,744.0000	(6.380)	0	0	0
14/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,935.0000	2,418.0000	24.961	0	0	0
14/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
14/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	155,738.0000	149,572.0000	(3.959)	0	0	0
14/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,267.0000	7,480.0000	19.355	0	0	0
14/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	28,688.0000	32,094.0000	11.873	0	0	0
14/06/2006	R186	2007/02/01			Bond Future	7.9540	7.9010	(0.666)	0.0000	0.0000	0
14/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	36,313.0000	33,411.0000	(7.992)	0	0	0
14/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	41,713.0000	45,076.0000	8.062	0	0	0
14/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	93,269.0000	87,961.0000	(5.691)	0	0	0
14/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	13,978.0000	15,713.0000	12.412	0	0	0
14/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	119,447.0000	125,068.0000	4.706	0	0	0
14/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	4,960.0000	4,315.0000	(13.004)	0	0	0
14/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	417.0000	531.0000	27.338	0	0	0
14/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	50,433.0000	46,743.0000	(7.317)	0	0	0
14/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	155,321.0000	149,168.0000	(3.961)	0	0	0
14/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,818.0000	7,789.0000	(11.669)	0	0	0
14/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,051.0000	28,628.0000	9.892	0	0	0
14/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	97,456.0000	102,693.0000	5.374	0	0	0
14/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,004.0000	6,963.0000	15.973	0	0	0
14/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	122,317.0000	116,441.0000	(4.804)	0	0	0
14/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	76,739.0000	81,462.0000	6.155	0	0	0
14/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,853.0000	2,243.0000	21.047	0	0	0
14/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,872.0000	13,328.0000	(10.382)	0	0	0
14/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	190,694.0000	184,448.0000	(3.275)	0	0	0
14/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	56.0000	76.0000	35.714	0	0	0
14/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	23,824.0000	21,644.0000	(9.150)	0	0	0
14/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	69,232.0000	64,701.0000	(6.545)	0	0	0
14/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	57,959.0000	62,045.0000	7.050	0	0	0
14/06/2006	R194	2006/08/03			Bond Future	7.9000	7.8560	(0.557)	0.0000	0.0000	55
14/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	19.0000	27.0000	42.105	0	0	0
14/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	6,170.0000	5,590.0000	(9.400)	0	0	0
14/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	250.0000	319.0000	27.600	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
14/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	9,663.0000	9,022.0000	(6.634)	0	0	0
14/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	17,146.0000	16,497.0000	(3.785)	0	0	0
14/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
14/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	3,376.0000	2,941.0000	(12.885)	0	0	0
14/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	13,386.0000	12,738.0000	(4.841)	0	0	0
14/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1,161.0000	1,375.0000	18.432	0	0	0
14/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	5,667.0000	6,199.0000	9.388	0	0	0
14/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
14/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
14/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,550.0000	1,288.0000	(16.903)	0	0	0
14/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	12,451.0000	13,092.0000	5.148	0	0	0
14/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	16,048.0000	16,695.0000	4.032	0	0	0
14/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	3,023.0000	3,410.0000	12.802	0	0	0
14/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	8,924.0000	9,536.0000	6.858	0	0	0
14/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	130.0000	93.0000	(28.462)	0	0	0
14/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	525.0000	408.0000	(22.286)	0	0	0
14/06/2006	R194	2006/11/02			Bond Future	7.9440	7.8900	(0.680)	0.0000	0.0000	0
14/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	7,794.0000	8,336.0000	6.954	0	0	0
14/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	890.0000	758.0000	(14.831)	0	0	0
14/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	15,057.0000	14,386.0000	(4.456)	0	0	0
14/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,686.0000	1,472.0000	(12.693)	0	0	0
14/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,908.0000	2,595.0000	(10.763)	0	0	0
14/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	18,243.0000	17,569.0000	(3.695)	0	0	0
14/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	6,463.0000	5,939.0000	(8.108)	0	0	0
14/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	24,666.0000	23,992.0000	(2.733)	0	0	0
14/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	11,941.0000	11,287.0000	(5.477)	0	0	0
14/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	21,447.0000	20,773.0000	(3.143)	0	0	0
14/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	5,494.0000	5,954.0000	8.373	0	0	0
14/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	299.0000	366.0000	22.408	0	0	0
14/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	903.0000	1,053.0000	16.611	0	0	0
14/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	9,010.0000	8,403.0000	(6.737)	0	0	0
14/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,982.0000	2,237.0000	12.866	0	0	0
14/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	4,407.0000	3,988.0000	(9.508)	0	0	0
14/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	3,606.0000	3,967.0000	10.011	0	0	0
14/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	67.0000	87.0000	29.851	0	0	0
14/06/2006	R194	2007/02/01			Bond Future	7.9840	7.9220	(0.777)	0.0000	0.0000	0
14/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,830.0000	3,085.0000	9.011	0	0	0
14/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	420.0000	489.0000	16.429	0	0	0
14/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	5,208.0000	4,834.0000	(7.181)	0	0	0
14/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	8,379.0000	7,871.0000	(6.063)	0	0	0
14/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	12,755.0000	12,152.0000	(4.728)	0	0	0
14/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	6,619.0000	6,177.0000	(6.678)	0	0	0
14/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	892.0000	1,014.0000	13.677	0	0	0
14/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
14/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	121.0000	148.0000	22.314	0	0	0
14/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	10,475.0000	9,915.0000	(5.346)	0	0	0
14/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,056.0000	3,746.0000	(7.643)	0	0	0
14/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,692.0000	1,879.0000	11.052	0	0	0
14/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	4,219.0000	4,537.0000	7.537	0	0	0
14/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	20,427.0000	19,798.0000	(3.079)	0	0	0
14/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	17,822.0000	17,194.0000	(3.524)	0	0	0
14/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,361.0000	1,218.0000	(10.507)	0	0	0
14/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	9,087.0000	9,573.0000	5.348	0	0	0
14/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	7,248.0000	7,684.0000	6.015	0	0	0
14/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,033.0000	1,840.0000	(9.493)	0	0	0
14/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	5,617.0000	5,997.0000	6.765	0	0	0
14/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,924.0000	2,674.0000	(8.550)	0	0	0
14/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	24.0000	31.0000	29.167	0	0	0
14/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	15,245.0000	14,623.0000	(4.080)	0	0	0
14/06/2006	R201	2006/08/03			Bond Future	8.1850	8.1280	(0.696)	0.0000	0.0000	26
14/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,816.0000	5,367.0000	(21.259)	0	0	0
14/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	48,472.0000	51,880.0000	7.031	0	0	0
14/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	221.0000	142.0000	(35.747)	0	0	0
14/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	62,506.0000	65,977.0000	5.553	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
14/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	38.0000	22.0000	(42.105)	0	0	0
14/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	10,774.0000	12,813.0000	18.925	0	0	0
14/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	917.0000	640.0000	(30.207)	0	0	0
14/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	34,682.0000	37,893.0000	9.258	0	0	0
14/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	21,647.0000	24,447.0000	12.935	0	0	0
14/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,645.0000	1,957.0000	(26.011)	0	0	0
14/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	27,657.0000	24,460.0000	(11.559)	0	0	0
14/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	44.0000	74.0000	68.182	0	0	0
14/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	15,056.0000	12,617.0000	(16.200)	0	0	0
14/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	42,970.0000	39,513.0000	(8.045)	0	0	0
14/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	3,682.0000	4,731.0000	28.490	0	0	0
14/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	657.0000	948.0000	44.292	0	0	0
14/06/2006	R201	2006/11/02			Bond Future	8.2040	8.1450	(0.719)	0.0000	0.0000	0
14/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,343.0000	1,097.0000	(18.317)	0	0	0
14/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	61,389.0000	64,669.0000	5.343	0	0	0
14/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	91,589.0000	88,063.0000	(3.850)	0	0	0
14/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	26,974.0000	29,330.0000	8.734	0	0	0
14/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	31.0000	46.0000	48.387	0	0	0
14/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,547.0000	12,913.0000	(11.233)	0	0	0
14/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,510.0000	8,339.0000	(12.313)	0	0	0
14/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	44,400.0000	41,205.0000	(7.196)	0	0	0
14/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
14/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	75,156.0000	71,644.0000	(4.673)	0	0	0
14/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	17,286.0000	19,179.0000	10.951	0	0	0
14/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,376.0000	4,611.0000	(14.230)	0	0	0
14/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,292.0000	1,624.0000	25.697	0	0	0
14/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,803.0000	2,348.0000	(16.233)	0	0	0
14/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	37,295.0000	40,058.0000	7.408	0	0	0
14/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	9,639.0000	10,987.0000	13.985	0	0	0
14/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	48,915.0000	51,987.0000	6.280	0	0	0
14/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	59,268.0000	55,842.0000	(5.781)	0	0	0
14/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	301.0000	402.0000	33.555	0	0	0
14/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	31,842.0000	29,108.0000	(8.586)	0	0	0
14/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	21,900.0000	19,721.0000	(9.950)	0	0	0
14/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	4,301.0000	5,094.0000	18.438	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
14/06/2006	R201	2007/02/01			Bond Future	8.2190	8.1590	(0.730)	0.0000	0.0000	0
14/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	39,152.0000	41,714.0000	6.544	0	0	0
14/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,552.0000	12,267.0000	(9.482)	0	0	0
14/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	29,754.0000	31,971.0000	7.451	0	0	0
14/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,808.0000	7,868.0000	(10.672)	0	0	0
14/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,203.0000	2,779.0000	(13.238)	0	0	0
14/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,450.0000	4,800.0000	(11.927)	0	0	0
14/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	49,685.0000	52,537.0000	5.740	0	0	0
14/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	90,308.0000	86,817.0000	(3.866)	0	0	0
14/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	61,082.0000	64,160.0000	5.039	0	0	0
14/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	28.0000	39.0000	39.286	0	0	0
14/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,383.0000	22,226.0000	9.042	0	0	0
14/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	18,579.0000	16,920.0000	(8.929)	0	0	0
14/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,696.0000	7,642.0000	14.128	0	0	0
14/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,070.0000	14,486.0000	10.834	0	0	0
14/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	74,440.0000	71,004.0000	(4.616)	0	0	0
14/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	924.0000	1,145.0000	23.918	0	0	0
14/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,865.0000	3,388.0000	18.255	0	0	0
14/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	59,389.0000	56,108.0000	(5.525)	0	0	0
14/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	213.0000	279.0000	30.986	0	0	0
14/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	45,850.0000	42,872.0000	(6.495)	0	0	0
14/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	34,481.0000	31,924.0000	(7.416)	0	0	0
14/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	25,927.0000	23,841.0000	(8.046)	0	0	0
14/06/2006	R203	2006/08/03			Bond Future	8.1970	8.1460	(0.622)	0.0000	0.0000	111
14/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
14/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	1,664.0000	2,107.0000	26.623	0	0	0
14/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	91,597.0000	87,909.0000	(4.026)	0	0	0
14/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	34,637.0000	31,389.0000	(9.377)	0	0	0
14/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	9,211.0000	7,580.0000	(17.707)	0	0	0
14/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	19,735.0000	17,166.0000	(13.017)	0	0	0
14/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	52,412.0000	48,842.0000	(6.811)	0	0	0
14/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	71,635.0000	67,966.0000	(5.122)	0	0	0
14/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	5,377.0000	6,499.0000	20.867	0	0	0
14/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	57.0000	79.0000	38.596	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
14/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	370.0000	490.0000	32.432	0	0	0
14/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	925.0000	653.0000	(29.405)	0	0	0
14/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	13,028.0000	15,087.0000	15.804	0	0	0
14/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	39,813.0000	43,232.0000	8.588	0	0	0
14/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,362.0000	2,580.0000	(23.260)	0	0	0
14/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	24,923.0000	27,832.0000	11.672	0	0	0
14/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	187.0000	120.0000	(35.829)	0	0	0
14/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	55,994.0000	59,618.0000	6.472	0	0	0
14/06/2006	R203	2006/11/02			Bond Future	8.2140	8.1610	(0.645)	0.0000	0.0000	0
14/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	39,898.0000	37,019.0000	(7.216)	0	0	0
14/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	6,192.0000	7,089.0000	14.486	0	0	0
14/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	55,467.0000	52,192.0000	(5.904)	0	0	0
14/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2,978.0000	3,479.0000	16.823	0	0	0
14/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1,267.0000	1,512.0000	19.337	0	0	0
14/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	473.0000	576.0000	21.776	0	0	0
14/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	72,989.0000	69,458.0000	(4.838)	0	0	0
14/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	16,751.0000	14,981.0000	(10.567)	0	0	0
14/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	26,864.0000	24,507.0000	(8.774)	0	0	0
14/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	19,305.0000	21,311.0000	10.391	0	0	0
14/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	11,502.0000	12,921.0000	12.337	0	0	0
14/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	91,891.0000	88,218.0000	(3.997)	0	0	0
14/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	153.0000	191.0000	24.837	0	0	0
14/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	132,290.0000	128,526.0000	(2.845)	0	0	0
14/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	111,742.0000	108,004.0000	(3.345)	0	0	0
14/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	43.0000	55.0000	27.907	0	0	0
14/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	29,635.0000	32,207.0000	8.679	0	0	0
14/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	9,580.0000	8,377.0000	(12.557)	0	0	0
14/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	42,134.0000	45,176.0000	7.220	0	0	0
14/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	4,984.0000	4,250.0000	(14.727)	0	0	0
14/06/2006	R203	2007/02/01			Bond Future	8.2290	8.1750	(0.656)	0.0000	0.0000	0
14/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	58,928.0000	55,884.0000	(5.166)	0	0	0
14/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	44,598.0000	41,913.0000	(6.020)	0	0	0
14/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	3,460.0000	3,923.0000	13.382	0	0	0
14/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,352.0000	11,452.0000	10.626	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
14/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	75,114.0000	71,793.0000	(4.421)	0	0	0
14/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	32,406.0000	30,142.0000	(6.986)	0	0	0
14/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	6,195.0000	6,937.0000	11.977	0	0	0
14/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	22,506.0000	20,693.0000	(8.056)	0	0	0
14/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,223.0000	17,744.0000	9.376	0	0	0
14/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	23,973.0000	25,946.0000	8.230	0	0	0
14/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	1,794.0000	2,062.0000	14.939	0	0	0
14/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	14,880.0000	13,508.0000	(9.220)	0	0	0
14/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	92,818.0000	89,300.0000	(3.790)	0	0	0
14/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	9,332.0000	8,356.0000	(10.459)	0	0	0
14/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	57,579.0000	60,712.0000	5.441	0	0	0
14/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	44,902.0000	47,711.0000	6.256	0	0	0
14/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	111,711.0000	108,067.0000	(3.262)	0	0	0
14/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,536.0000	4,884.0000	(11.777)	0	0	0
14/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	861.0000	1,002.0000	16.376	0	0	0
14/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	33,594.0000	36,008.0000	7.186	0	0	0
14/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	380.0000	449.0000	18.158	0	0	0
14/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	131,527.0000	127,811.0000	(2.825)	0	0	0
14/06/2006	R204	2006/08/03			Bond Future	8.1860	8.1250	(0.745)	0.0000	0.0000	83
14/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	6,078.0000	7,596.0000	24.975	0	0	0
14/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	20,380.0000	17,238.0000	(15.417)	0	0	0
14/06/2006	R204	2006/11/02			Bond Future	8.2010	8.1380	(0.768)	0.0000	0.0000	0
14/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	60,497.0000	64,715.0000	6.972	0	0	0
14/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	250.0000	319.0000	27.600	0	0	0
14/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	139,847.0000	135,122.0000	(3.379)	0	0	0
14/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,855.0000	2,324.0000	(18.599)	0	0	0
14/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	117,891.0000	113,211.0000	(3.970)	0	0	0
14/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	78.0000	101.0000	29.487	0	0	0
14/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	10,713.0000	9,215.0000	(13.983)	0	0	0
14/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,783.0000	4,844.0000	(16.237)	0	0	0
14/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	32,838.0000	36,088.0000	9.897	0	0	0
14/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	45,893.0000	49,703.0000	8.302	0	0	0
14/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	13,494.0000	15,368.0000	13.888	0	0	0
14/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	28,754.0000	25,879.0000	(9.999)	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
14/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	96,790.0000	92,213.0000	(4.729)	0	0	0
14/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	42,269.0000	38,752.0000	(8.321)	0	0	0
14/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	7,582.0000	8,814.0000	16.249	0	0	0
14/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	21,917.0000	24,496.0000	11.767	0	0	0
14/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1,748.0000	2,125.0000	21.568	0	0	0
14/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	3,848.0000	4,573.0000	18.841	0	0	0
14/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	58,472.0000	54,447.0000	(6.884)	0	0	0
14/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	76,833.0000	72,461.0000	(5.690)	0	0	0
14/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	705.0000	877.0000	24.397	0	0	0
14/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	18,245.0000	16,074.0000	(11.899)	0	0	0
14/06/2006	R204	2007/02/01			Bond Future	8.2120	8.1480	(0.779)	0.0000	0.0000	0
14/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,018.0000	1,217.0000	19.548	0	0	0
14/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	36,590.0000	39,679.0000	8.442	0	0	0
14/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	5,812.0000	5,019.0000	(13.644)	0	0	0
14/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	48,592.0000	52,165.0000	7.353	0	0	0
14/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	9,766.0000	8,578.0000	(12.165)	0	0	0
14/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	15,544.0000	13,872.0000	(10.757)	0	0	0
14/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	139,148.0000	134,486.0000	(3.350)	0	0	0
14/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	61,977.0000	65,945.0000	6.402	0	0	0
14/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	457.0000	556.0000	21.663	0	0	0
14/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	117,906.0000	113,345.0000	(3.868)	0	0	0
14/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	23,500.0000	21,283.0000	(9.434)	0	0	0
14/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	26,312.0000	28,856.0000	9.669	0	0	0
14/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	97,730.0000	93,337.0000	(4.495)	0	0	0
14/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,014.0000	8,004.0000	14.115	0	0	0
14/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,583.0000	13,033.0000	12.518	0	0	0
14/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,089.0000	2,457.0000	17.616	0	0	0
14/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	78,901.0000	74,769.0000	(5.237)	0	0	0
14/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	46,654.0000	43,343.0000	(7.097)	0	0	0
14/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	33,854.0000	31,075.0000	(8.209)	0	0	0
14/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	17,965.0000	19,947.0000	11.033	0	0	0
14/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	61,761.0000	57,991.0000	(6.104)	0	0	0
14/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,969.0000	4,597.0000	15.823	0	0	0
14/06/2006	R207	2006/08/03			Bond Future	8.1620	8.0970	(0.796)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	19,315.0000	16,082.0000	(16.738)	0	0	0
14/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	6,790.0000	8,555.0000	25.994	0	0	0
14/06/2006	R207	2006/11/02			Bond Future	8.1740	8.1060	(0.832)	0.0000	0.0000	0
14/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	83.0000	136.0000	63.855	0	0	0
14/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	95,074.0000	89,909.0000	(5.433)	0	0	0
14/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	34,995.0000	30,629.0000	(12.476)	0	0	0
14/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	73,843.0000	68,722.0000	(6.935)	0	0	0
14/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	2,093.0000	2,900.0000	38.557	0	0	0
14/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	14,857.0000	18,008.0000	21.209	0	0	0
14/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	53,543.0000	48,619.0000	(9.196)	0	0	0
14/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	9,122.0000	7,100.0000	(22.166)	0	0	0
14/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	499.0000	748.0000	49.900	0	0	0
14/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	19,711.0000	16,389.0000	(16.854)	0	0	0
14/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	6,396.0000	8,247.0000	28.940	0	0	0
14/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	10.0000	17.0000	70.000	0	0	0
14/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	3,324.0000	2,391.0000	(28.069)	0	0	0
14/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	60,014.0000	65,110.0000	8.491	0	0	0
14/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	191.0000	114.0000	(40.314)	0	0	0
14/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	116,980.0000	111,808.0000	(4.421)	0	0	0
14/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	43,212.0000	48,069.0000	11.240	0	0	0
14/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	924.0000	608.0000	(34.199)	0	0	0
14/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	27,589.0000	31,829.0000	15.368	0	0	0
14/06/2006	R207	2007/02/01			Bond Future	8.1820	8.1130	(0.843)	0.0000	0.0000	0
14/06/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,554.0000	14,221.0000	13.279	0	0	0
14/06/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	45,713.0000	42,189.0000	(7.709)	0	0	0
14/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,697.0000	8,851.0000	14.993	0	0	0
14/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	60,777.0000	56,740.0000	(6.642)	0	0	0
14/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	4,415.0000	5,158.0000	16.829	0	0	0
14/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	19,254.0000	21,506.0000	11.696	0	0	0
14/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	96,971.0000	92,222.0000	(4.897)	0	0	0
14/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	77,974.0000	73,526.0000	(5.704)	0	0	0
14/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	2,357.0000	2,801.0000	18.838	0	0	0
14/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	33,032.0000	30,093.0000	(8.897)	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
14/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	15,057.0000	13,310.0000	(11.603)	0	0	0
14/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	38,483.0000	41,928.0000	8.952	0	0	0
14/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	9,436.0000	8,201.0000	(13.088)	0	0	0
14/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	64,264.0000	68,635.0000	6.802	0	0	0
14/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	50,716.0000	54,673.0000	7.802	0	0	0
14/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	117,427.0000	112,479.0000	(4.214)	0	0	0
14/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	5,606.0000	4,786.0000	(14.627)	0	0	0
14/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	1,167.0000	1,410.0000	20.823	0	0	0
14/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	533.0000	656.0000	23.077	0	0	0
14/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	22,840.0000	20,510.0000	(10.201)	0	0	0
14/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	27,918.0000	30,779.0000	10.248	0	0	0
14/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	139,053.0000	133,984.0000	(3.645)	0	0	0

Grand Total:

2,716