

# Derivatives High/Low Report

High/Low for 19/06/2006

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
19/06/2006	GOVI 2006/08/03			jGovi	237.4640	237.0130	(0.190)	0.0000	0.0000	561
19/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	74,936.0000	70,443.0000	(5.996)	0	0	0
19/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	296.0000	313.0000	5.743	0	0	0
19/06/2006	GOVI 2006/11/02			jGovi	242.5630	241.4900	(0.442)	0.0000	0.0000	335
19/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	126,027.0000	115,479.0000	(8.370)	0	0	0
19/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	397.0000	579.0000	45.844	0	0	0
19/06/2006	GOVI 2007/02/01			jGovi	246.6670	246.1680	(0.202)	0.0000	0.0000	0
19/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	303.0000	342.0000	12.871	0	0	0
19/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	166,973.0000	162,022.0000	(2.965)	0	0	0
19/06/2006	J153 2010/08/31			jSwap	8.3100	8.3600	0.602	0.0000	0.0000	0
19/06/2006	J157 2015/09/15			jSwap	8.4660	8.5470	0.957	0.0000	0.0000	0
19/06/2006	J186 2026/12/21			jSwap	8.2750	8.3980	1.486	0.0000	0.0000	0
19/06/2006	J194 2008/02/28			jSwap	7.9080	7.9310	0.291	0.0000	0.0000	0
19/06/2006	J201 2014/12/22			jSwap	8.4120	8.4890	0.915	0.0000	0.0000	0
19/06/2006	J203 2017/09/15			jSwap	8.4490	8.5320	0.982	0.0000	0.0000	0
19/06/2006	J204 2018/12/21			jSwap	8.3780	8.4670	1.062	0.0000	0.0000	0

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19/06/2006	J207	2020/01/15			jSwap	8.3620	8.4600	1.172	0.0000	0.0000	0
19/06/2006	JBAR	2005/12/21			jBar	7.4830	7.4340	(0.655)	0.0000	0.0000	0
19/06/2006	JFRA	2006/08/03			jFra	7.5860	7.5370	(0.646)	0.0000	0.0000	0
19/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	81.0000	85.0000	4.938	0	0	0
19/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,515.0000	1,400.0000	(7.591)	0	0	0
19/06/2006	JFRA	2006/11/02			jFra	7.8030	7.8150	0.154	0.0000	0.0000	0
19/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	236.0000	222.0000	(5.932)	0	0	0
19/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,200.0000	2,215.0000	0.682	0	0	0
19/06/2006	JFRA	2007/02/01			jFra	8.0560	8.0630	0.087	0.0000	0.0000	115
19/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	600.0000	586.0000	(2.333)	0	0	0
19/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,959.0000	1,962.0000	0.153	0	0	0
19/06/2006	JFRA	2007/05/03			jFra	8.1970	8.2620	0.793	0.0000	0.0000	0
19/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,400.0000	2,503.0000	4.292	0	0	0
19/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	697.0000	641.0000	(8.034)	0	0	0
19/06/2006	JFRA	2007/08/02			jFra	8.3670	8.4010	0.406	0.0000	0.0000	0
19/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,849.0000	2,901.0000	1.825	0	0	0
19/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	732.0000	701.0000	(4.235)	0	0	0
19/06/2006	JFRA	2007/11/01			jFra	8.4020	8.4640	0.738	0.0000	0.0000	0
19/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	873.0000	819.0000	(6.186)	0	0	0
19/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,241.0000	3,349.0000	3.332	0	0	0
19/06/2006	JFRA	2008/02/07			jFra	8.4720	8.5510	0.932	0.0000	0.0000	0
19/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,403.0000	24,222.0000	(0.742)	0	0	0
19/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,797.0000	26,809.0000	0.045	0	0	0
19/06/2006	JN02	2006/08/03			jNote	8.1620	8.1980	0.441	0.0000	0.0000	0
19/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	18,544.0000	18,902.0000	1.931	0	0	0
19/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1,743.0000	1,441.0000	(17.326)	0	0	0

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19/06/2006	JN02	2006/11/02			jNote	8.2830	8.3380	0.664	0.0000	0.0000	0
19/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	24,010.0000	24,603.0000	2.470	0	0	0
19/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5,012.0000	4,602.0000	(8.180)	0	0	0
19/06/2006	JN05	2006/08/03			jNote	8.4150	8.4780	0.749	0.0000	0.0000	0
19/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	23.0000	9.0000	(60.870)	0	0	0
19/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	47,349.0000	49,835.0000	5.250	0	0	0
19/06/2006	JN05	2006/11/02			jNote	8.4720	8.5460	0.873	0.0000	0.0000	0
19/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	637.0000	462.0000	(27.473)	0	0	0
19/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	50,172.0000	52,918.0000	5.473	0	0	0
19/06/2006	JN10	2006/08/03			jNote	8.4510	8.5300	0.935	0.0000	0.0000	0
19/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	80,699.0000	85,744.0000	6.252	0	0	0
19/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
19/06/2006	JN10	2006/11/02			jNote	8.4790	8.5630	0.991	0.0000	0.0000	0
19/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	82,425.0000	87,745.0000	6.454	0	0	0
19/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	24.0000	11.0000	(54.167)	0	0	0
19/06/2006	JROD	2006/06/30			jRod	6.8980	6.8940	(0.058)	0.0000	0.0000	0
19/06/2006	JROD	2006/07/31			jRod	7.1120	7.0840	(0.394)	0.0000	0.0000	0
19/06/2006	JROD	2006/08/31			jRod	7.3790	7.3250	(0.732)	0.0000	0.0000	0
19/06/2006	R153	2006/08/03			Bond Future	7.9920	8.0295	0.469	8.0300	8.0300	944
19/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	5,427.0000	4,516.0000	(16.786)	0	0	0
19/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,125.0000	5,627.0000	9.795	0	0	0
19/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	288.0000	172.0000	(40.278)	0	0	0
19/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	10,872.0000	11,834.0000	8.848	0	0	0
19/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	1,702.0000	1,251.0000	(26.498)	0	0	0
19/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	19,028.0000	20,325.0000	6.816	0	0	100
19/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	19.0000	8.0000	(57.895)	0	0	0
19/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	11,672.0000	10,431.0000	(10.632)	0	0	0

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19/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	28,427.0000	29,829.0000	4.932	0	0	0
19/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	38,176.0000	39,588.0000	3.699	0	0	0
19/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,995.0000	2,167.0000	8.622	0	0	0
19/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	19,616.0000	18,237.0000	(7.030)	0	0	0
19/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	28,335.0000	26,922.0000	(4.987)	0	0	0
19/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	191.0000	190.0000	(0.524)	0	0	0
19/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	37,288.0000	35,872.0000	(3.797)	0	0	0
19/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	50.0000	46.0000	(8.000)	0	0	0
19/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	658.0000	692.0000	5.167	0	0	0
19/06/2006	R153	2006/11/02			Bond Future	7.9830	8.0180	0.438	0.0000	0.0000	0
19/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,784.0000	9,272.0000	5.556	0	0	0
19/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	9,389.0000	8,632.0000	(8.063)	0	0	0
19/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	13,331.0000	14,040.0000	5.318	0	0	0
19/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	5,005.0000	4,470.0000	(10.689)	0	0	0
19/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	19,471.0000	20,409.0000	4.817	0	0	0
19/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	27,095.0000	28,213.0000	4.126	0	0	0
19/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	645.0000	520.0000	(19.380)	0	0	0
19/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	21,580.0000	20,517.0000	(4.926)	0	0	0
19/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2,127.0000	1,821.0000	(14.386)	0	0	0
19/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,372.0000	3,554.0000	5.397	0	0	0
19/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,637.0000	5,946.0000	5.482	0	0	100
19/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	35,762.0000	36,974.0000	3.389	0	0	0
19/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	118.0000	87.0000	(26.271)	0	0	0
19/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	15,086.0000	14,151.0000	(6.198)	0	0	0
19/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	28,829.0000	27,683.0000	(3.975)	0	0	0
19/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,946.0000	2,044.0000	5.036	0	0	0
19/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	36,618.0000	35,424.0000	(3.261)	0	0	0
19/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,144.0000	1,194.0000	4.371	0	0	0
19/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	669.0000	693.0000	3.587	0	0	0
19/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	54,305.0000	55,549.0000	2.291	0	0	0
19/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	44,652.0000	43,432.0000	(2.732)	0	0	0
19/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
19/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	44,938.0000	46,179.0000	2.762	0	0	0

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19/06/2006	R153	2007/02/01			Bond Future	8.0000	8.0390	0.487	0.0000	0.0000	0
19/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,418.0000	11,974.0000	4.870	0	0	0
19/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	11,418.0000	10,674.0000	(6.516)	0	0	0
19/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	27,212.0000	28,277.0000	3.914	0	0	0
19/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,985.0000	3,588.0000	(9.962)	0	0	0
19/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	20,806.0000	21,707.0000	4.330	0	0	0
19/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,864.0000	1,630.0000	(12.554)	0	0	0
19/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	15,555.0000	16,280.0000	4.661	0	0	0
19/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	7,184.0000	6,609.0000	(8.004)	0	0	0
19/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,975.0000	6,270.0000	4.937	0	0	0
19/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	22,489.0000	21,486.0000	(4.460)	0	0	0
19/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	34,592.0000	35,787.0000	3.455	0	0	0
19/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	42,783.0000	44,052.0000	2.966	0	0	0
19/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	16,573.0000	15,686.0000	(5.352)	0	0	0
19/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,278.0000	8,689.0000	4.965	0	0	0
19/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	143.0000	112.0000	(21.678)	0	0	0
19/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	51,423.0000	52,718.0000	2.518	0	0	0
19/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
19/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	638.0000	534.0000	(16.301)	0	0	0
19/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	28,963.0000	27,872.0000	(3.767)	0	0	0
19/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	35,835.0000	34,680.0000	(3.223)	0	0	0
19/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,304.0000	4,512.0000	4.833	0	0	0
19/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	42,976.0000	41,776.0000	(2.792)	0	0	0
19/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,248.0000	2,347.0000	4.404	0	0	0
19/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,104.0000	3,249.0000	4.671	0	0	0
19/06/2006	R157	2006/08/03			Bond Future	8.1810	8.2360	0.672	0.0000	0.0000	121
19/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	886.0000	482.0000	(45.598)	0	0	0
19/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	34,689.0000	38,517.0000	11.035	0	0	100
19/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	61,389.0000	57,180.0000	(6.856)	0	0	0
19/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	74,477.0000	78,708.0000	5.681	0	0	0
19/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	812.0000	946.0000	16.502	0	0	0
19/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	79,151.0000	74,921.0000	(5.344)	0	0	0
19/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
19/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	70.0000	26.0000	(62.857)	0	0	0

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19/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	54,009.0000	58,198.0000	7.756	0	0	0
19/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	44.0000	46.0000	4.545	0	0	0
19/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	200.0000	223.0000	11.500	0	0	0
19/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	43,734.0000	39,636.0000	(9.370)	0	0	0
19/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,823.0000	3,353.0000	18.774	0	0	0
19/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	27,120.0000	23,418.0000	(13.650)	0	0	0
19/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	95,419.0000	99,652.0000	4.436	0	0	0
19/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	18,690.0000	21,476.0000	14.906	0	0	0
19/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	4,632.0000	3,186.0000	(31.218)	0	0	0
19/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	8,104.0000	9,563.0000	18.003	0	0	0
19/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	13,411.0000	10,637.0000	(20.685)	0	0	0
19/06/2006	R157	2006/11/02			Bond Future	8.1890	8.2410	0.635	0.0000	0.0000	0
19/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	73,634.0000	77,443.0000	5.173	0	0	0
19/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	4,645.0000	3,734.0000	(19.612)	0	0	0
19/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	38,273.0000	41,271.0000	7.833	0	0	158
19/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	32,225.0000	29,311.0000	(9.043)	0	0	0
19/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	25,211.0000	27,498.0000	9.071	0	0	0
19/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	10,871.0000	9,249.0000	(14.920)	0	0	0
19/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,074.0000	10,070.0000	10.976	0	0	117
19/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,438.0000	1,067.0000	(25.800)	0	0	0
19/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	94,697.0000	90,865.0000	(4.047)	0	0	0
19/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	54,728.0000	58,266.0000	6.465	0	0	0
19/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	111,166.0000	107,287.0000	(3.489)	0	0	0
19/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	93,801.0000	97,695.0000	4.151	0	0	0
19/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	301.0000	201.0000	(33.223)	0	0	0
19/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	46,447.0000	43,116.0000	(7.172)	0	0	0
19/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	281.0000	311.0000	10.676	0	0	0
19/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	114,599.0000	118,507.0000	3.410	0	0	0
19/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,080.0000	5,658.0000	11.378	0	0	0
19/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	35.0000	20.0000	(42.857)	0	0	0
19/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,752.0000	3,067.0000	11.446	0	0	0
19/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	61,993.0000	58,399.0000	(5.797)	0	0	0
19/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,410.0000	1,570.0000	11.348	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
19/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	78,192.0000	74,443.0000	(4.795)	0	0	0
19/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	703.0000	780.0000	10.953	0	0	0
19/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	20,125.0000	17,798.0000	(11.563)	0	0	0
19/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,541.0000	17,123.0000	10.180	0	0	0
19/06/2006	R157	2007/02/01			Bond Future	8.2070	8.2610	0.658	0.0000	0.0000	0
19/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	9,799.0000	10,670.0000	8.889	0	0	0
19/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	48,879.0000	45,793.0000	(6.314)	0	0	0
19/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	63,050.0000	59,684.0000	(5.339)	0	0	0
19/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	42,385.0000	45,201.0000	6.644	0	0	0
19/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	35,880.0000	33,168.0000	(7.559)	0	0	0
19/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,597.0000	15,842.0000	8.529	0	0	0
19/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,245.0000	7,104.0000	(13.839)	0	0	0
19/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	6,500.0000	7,091.0000	9.092	0	0	0
19/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	93,162.0000	89,451.0000	(3.983)	0	0	0
19/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,157.0000	4,544.0000	9.310	0	0	0
19/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,260.0000	13,557.0000	(11.160)	0	0	0
19/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	93,084.0000	96,955.0000	4.159	0	0	0
19/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	77,858.0000	74,287.0000	(4.587)	0	0	0
19/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,445.0000	1,586.0000	9.758	0	0	0
19/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	30,580.0000	32,834.0000	7.371	0	0	0
19/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,625.0000	2,871.0000	9.371	0	0	0
19/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,709.0000	3,068.0000	(17.282)	0	0	0
19/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	108,512.0000	104,696.0000	(3.517)	0	0	0
19/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	57,024.0000	60,341.0000	5.817	0	0	0
19/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	318.0000	232.0000	(27.044)	0	0	0
19/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,295.0000	1,015.0000	(21.622)	0	0	0
19/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	74,150.0000	77,827.0000	4.959	0	0	0
19/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	24,524.0000	22,281.0000	(9.146)	0	0	0
19/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,371.0000	23,086.0000	8.025	0	0	0
19/06/2006	R186	2006/08/03			Bond Future	7.9350	7.9820	0.592	0.0000	0.0000	37
19/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	28,410.0000	32,179.0000	13.266	0	0	0
19/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	19,002.0000	15,257.0000	(19.708)	0	0	0
19/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	5,977.0000	4,142.0000	(30.701)	0	0	0
19/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,263.0000	13,121.0000	16.496	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
19/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	54,757.0000	59,897.0000	9.387	0	0	0
19/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	1,028.0000	564.0000	(45.136)	0	0	0
19/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	92,051.0000	86,455.0000	(6.079)	0	0	0
19/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	72.0000	28.0000	(61.111)	0	0	0
19/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	86,272.0000	91,831.0000	6.444	0	0	0
19/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	629.0000	725.0000	15.262	0	0	0
19/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,317.0000	3,887.0000	17.184	0	0	0
19/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	40,152.0000	35,118.0000	(12.537)	0	0	0
19/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	77.0000	85.0000	10.390	0	0	0
19/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	65,527.0000	60,020.0000	(8.404)	0	0	0
19/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	118,108.0000	112,505.0000	(4.744)	0	0	0
19/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
19/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	143,323.0000	137,719.0000	(3.910)	0	0	0
19/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	154,876.0000	160,479.0000	3.618	0	0	0
19/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
19/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	119,899.0000	125,501.0000	4.672	0	0	0
19/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R186	2006/11/02			Bond Future	7.9410	7.9900	0.617	0.0000	0.0000	0
19/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	22,182.0000	24,511.0000	10.500	0	0	0
19/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	29,159.0000	25,689.0000	(11.900)	0	0	0
19/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
19/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	11,917.0000	13,307.0000	11.664	0	0	0
19/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	190,522.0000	196,319.0000	3.043	0	0	0
19/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	47,811.0000	43,402.0000	(9.222)	0	0	0
19/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,487.0000	6,205.0000	13.085	0	0	0
19/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	69,281.0000	64,199.0000	(7.335)	0	0	0
19/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	795.0000	916.0000	15.220	0	0	0
19/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	92,947.0000	87,465.0000	(5.898)	0	0	0
19/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	117,503.0000	111,824.0000	(4.833)	0	0	0
19/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	88,296.0000	93,587.0000	5.992	0	0	0
19/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	2,229.0000	2,546.0000	14.222	0	0	0
19/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	60,467.0000	64,991.0000	7.482	0	0	0
19/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,967.0000	1,459.0000	(25.826)	0	0	0
19/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,380.0000	5,105.0000	(19.984)	0	0	0



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19/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	15,173.0000	12,829.0000	(15.448)	0	0	0
19/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	38,173.0000	41,629.0000	9.054	0	0	0
19/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	120,225.0000	125,880.0000	4.704	0	0	0
19/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	446.0000	302.0000	(32.287)	0	0	0
19/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	154,551.0000	160,326.0000	3.737	0	0	0
19/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	61.0000	37.0000	(39.344)	0	0	0
19/06/2006	R186	2007/02/01			Bond Future	7.9430	7.9930	0.629	0.0000	0.0000	0
19/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	58,653.0000	54,535.0000	(7.021)	0	0	0
19/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,433.0000	23,761.0000	(10.109)	0	0	0
19/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	23,221.0000	24,980.0000	7.575	0	0	0
19/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	49,517.0000	52,723.0000	6.475	0	0	0
19/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	77,588.0000	72,910.0000	(6.029)	0	0	0
19/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,505.0000	9,272.0000	9.018	0	0	0
19/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	42,246.0000	38,790.0000	(8.181)	0	0	0
19/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	98,439.0000	93,329.0000	(5.191)	0	0	0
19/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,424.0000	15,624.0000	8.319	0	0	0
19/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	189,399.0000	195,256.0000	3.092	0	0	0
19/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	4,754.0000	5,214.0000	9.676	0	0	0
19/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	57.0000	38.0000	(33.333)	0	0	0
19/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	35,549.0000	37,971.0000	6.813	0	0	0
19/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	120,538.0000	115,120.0000	(4.495)	0	0	0
19/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	92,089.0000	96,968.0000	5.298	0	0	0
19/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,894.0000	1,493.0000	(21.172)	0	0	0
19/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,121.0000	5,123.0000	(16.305)	0	0	0
19/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	121,061.0000	126,537.0000	4.523	0	0	0
19/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	14,214.0000	12,405.0000	(12.727)	0	0	0
19/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	68,171.0000	72,239.0000	5.967	0	0	0
19/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	427.0000	313.0000	(26.698)	0	0	0
19/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	154,034.0000	159,797.0000	3.741	0	0	0
19/06/2006	R194	2006/08/03			Bond Future	7.9090	7.9370	0.354	0.0000	0.0000	55
19/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	12,317.0000	11,902.0000	(3.369)	0	0	0
19/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	219.0000	152.0000	(30.594)	0	0	0
19/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	21.0000	19.0000	(9.524)	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
19/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	520.0000	535.0000	2.885	0	0	0
19/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	9,791.0000	10,197.0000	4.147	0	0	0
19/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	8,787.0000	8,372.0000	(4.723)	0	0	0
19/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
19/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	125.0000	123.0000	(1.600)	0	0	0
19/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	15,915.0000	15,501.0000	(2.601)	0	0	0
19/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	5,529.0000	5,132.0000	(7.180)	0	0	0
19/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	6,272.0000	6,617.0000	5.501	0	0	0
19/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	17,279.0000	17,691.0000	2.384	0	0	0
19/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	13,519.0000	13,931.0000	3.048	0	0	0
19/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	3,427.0000	3,639.0000	6.186	0	0	0
19/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	2,901.0000	2,571.0000	(11.375)	0	0	0
19/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,560.0000	1,643.0000	5.321	0	0	0
19/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1,080.0000	879.0000	(18.611)	0	0	0
19/06/2006	R194	2006/11/02			Bond Future	7.9550	7.9990	0.553	0.0000	0.0000	0
19/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	9,127.0000	9,615.0000	5.347	0	0	0
19/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	858.0000	719.0000	(16.200)	0	0	0
19/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	6,556.0000	6,966.0000	6.254	0	0	0
19/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	4,473.0000	4,786.0000	6.998	0	0	0
19/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,911.0000	1,676.0000	(12.297)	0	0	0
19/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
19/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	279.0000	219.0000	(21.505)	0	0	0
19/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	15,194.0000	15,740.0000	3.594	0	0	0
19/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,949.0000	3,169.0000	7.460	0	0	0
19/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	61.0000	43.0000	(29.508)	0	0	0
19/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	3,510.0000	3,181.0000	(9.373)	0	0	0
19/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	12,072.0000	12,604.0000	4.407	0	0	0
19/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	901.0000	982.0000	8.990	0	0	0
19/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	21,584.0000	22,133.0000	2.544	0	0	0
19/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	24,803.0000	25,352.0000	2.213	0	0	0
19/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	5,380.0000	4,973.0000	(7.565)	0	0	0
19/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	18,380.0000	18,928.0000	2.982	0	0	0
19/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	7,668.0000	7,200.0000	(6.103)	0	0	0
19/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,710.0000	1,851.0000	8.246	0	0	0
19/06/2006	R194	2007/02/01			Bond Future	7.9980	8.0520	0.675	0.0000	0.0000	0
19/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	5,276.0000	5,579.0000	5.743	0	0	0
19/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	8,484.0000	8,916.0000	5.092	0	0	0
19/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	113.0000	88.0000	(22.124)	0	0	0
19/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,637.0000	1,458.0000	(10.935)	0	0	0
19/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	12,888.0000	13,412.0000	4.066	0	0	0
19/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	856.0000	740.0000	(13.551)	0	0	0
19/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
19/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	6,706.0000	7,075.0000	5.503	0	0	0
19/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	15,385.0000	15,926.0000	3.516	0	0	0
19/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	17,963.0000	18,510.0000	3.045	0	0	0
19/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,757.0000	2,511.0000	(8.923)	0	0	0
19/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	5,515.0000	5,157.0000	(6.491)	0	0	0
19/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,379.0000	1,481.0000	7.397	0	0	0
19/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	398.0000	333.0000	(16.332)	0	0	0
19/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	7,134.0000	6,728.0000	(5.691)	0	0	0
19/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	10,596.0000	11,078.0000	4.549	0	0	0
19/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,109.0000	4,351.0000	5.890	0	0	0
19/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	8,964.0000	8,518.0000	(4.975)	0	0	0
19/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,061.0000	2,204.0000	6.938	0	0	0
19/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,964.0000	3,154.0000	6.410	0	0	0
19/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	20,569.0000	21,116.0000	2.659	0	0	0
19/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	4,129.0000	3,824.0000	(7.387)	0	0	0
19/06/2006	R201	2006/08/03			Bond Future	8.1690	8.2160	0.575	0.0000	0.0000	26
19/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	3,834.0000	2,767.0000	(27.830)	0	0	0
19/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	14,231.0000	16,031.0000	12.648	0	0	0
19/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	680.0000	390.0000	(42.647)	0	0	0
19/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	11,179.0000	9,195.0000	(17.748)	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
19/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,244.0000	7,127.0000	14.142	0	0	0
19/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	26,703.0000	29,280.0000	9.651	0	0	0
19/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	44.0000	17.0000	(61.364)	0	0	0
19/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	41,993.0000	44,834.0000	6.765	0	0	0
19/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,330.0000	2,633.0000	13.004	0	0	0
19/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	773.0000	846.0000	9.444	0	0	0
19/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	35,516.0000	32,720.0000	(7.873)	0	0	0
19/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	22,310.0000	19,745.0000	(11.497)	0	0	0
19/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	49,404.0000	46,544.0000	(5.789)	0	0	0
19/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	175.0000	183.0000	4.571	0	0	0
19/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	63,473.0000	60,604.0000	(4.520)	0	0	0
19/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
19/06/2006	R201	2006/11/02			Bond Future	8.1870	8.2390	0.635	0.0000	0.0000	0
19/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,968.0000	15,200.0000	8.820	0	0	0
19/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	21,173.0000	22,921.0000	8.256	0	0	0
19/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	17,722.0000	15,854.0000	(10.541)	0	0	0
19/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	43,443.0000	46,211.0000	6.372	0	0	0
19/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	4,455.0000	3,654.0000	(17.980)	0	0	0
19/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,349.0000	1,018.0000	(24.537)	0	0	0
19/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	9,927.0000	8,575.0000	(13.619)	0	0	0
19/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,070.0000	9,886.0000	8.997	0	0	0
19/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	62,295.0000	59,329.0000	(4.761)	0	0	0
19/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,235.0000	1,369.0000	10.850	0	0	0
19/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	30,981.0000	33,280.0000	7.421	0	0	0
19/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	90,575.0000	93,674.0000	3.421	0	0	0
19/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	27,549.0000	25,265.0000	(8.291)	0	0	0
19/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,613.0000	2,885.0000	10.409	0	0	0
19/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	38,007.0000	35,403.0000	(6.851)	0	0	0
19/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	49,740.0000	46,912.0000	(5.686)	0	0	0
19/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,072.0000	5,569.0000	9.799	0	0	0
19/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	316.0000	217.0000	(31.329)	0	0	0
19/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	58,268.0000	61,269.0000	5.150	0	0	0
19/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	33.0000	19.0000	(42.424)	0	0	0
19/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	74,143.0000	77,230.0000	4.164	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
19/06/2006	R201	2007/02/01			Bond Future	8.2020	8.2550	0.646	0.0000	0.0000	0
19/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,972.0000	2,466.0000	(17.026)	0	0	0
19/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	39,806.0000	37,408.0000	(6.024)	0	0	0
19/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	44,967.0000	47,546.0000	5.735	0	0	0
19/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	30,300.0000	28,188.0000	(6.970)	0	0	0
19/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,107.0000	14,080.0000	7.424	0	0	0
19/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,471.0000	9,158.0000	8.110	0	0	0
19/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	50,434.0000	47,806.0000	(5.211)	0	0	0
19/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,822.0000	19,051.0000	(8.505)	0	0	0
19/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,209.0000	5,665.0000	8.754	0	0	0
19/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	18,028.0000	19,342.0000	7.289	0	0	0
19/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,040.0000	3,325.0000	9.375	0	0	0
19/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,902.0000	5,984.0000	(13.300)	0	0	0
19/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	89,319.0000	92,394.0000	3.443	0	0	0
19/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	33,696.0000	35,863.0000	6.431	0	0	0
19/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	61,910.0000	59,110.0000	(4.523)	0	0	0
19/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	29.0000	19.0000	(34.483)	0	0	0
19/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	25,259.0000	26,967.0000	6.762	0	0	0
19/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,393.0000	12,016.0000	(10.281)	0	0	0
19/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	73,461.0000	76,484.0000	4.115	0	0	0
19/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	224.0000	162.0000	(27.679)	0	0	0
19/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	966.0000	755.0000	(21.843)	0	0	0
19/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	58,440.0000	61,314.0000	4.918	0	0	0
19/06/2006	R203	2006/08/03			Bond Future	8.1910	8.2380	0.574	0.0000	0.0000	111
19/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	50.0000	22.0000	(56.000)	0	0	0
19/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	40,141.0000	36,843.0000	(8.216)	0	0	0
19/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,116.0000	3,517.0000	12.869	0	0	0
19/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	71,194.0000	74,554.0000	4.719	0	0	0
19/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	25,110.0000	22,124.0000	(11.892)	0	0	0
19/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	820.0000	910.0000	10.976	0	0	0
19/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	91,163.0000	94,547.0000	3.712	0	0	0
19/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
19/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	156.0000	166.0000	6.410	0	0	0
19/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	56,396.0000	53,019.0000	(5.988)	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
19/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	19,242.0000	21,286.0000	10.623	0	0	0
19/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	5,318.0000	3,974.0000	(25.273)	0	0	0
19/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	1,606.0000	1,048.0000	(34.745)	0	0	0
19/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	34,146.0000	36,975.0000	8.285	0	0	0
19/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	343.0000	188.0000	(45.190)	0	0	0
19/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	51,953.0000	55,185.0000	6.221	0	0	0
19/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	8,806.0000	9,906.0000	12.491	0	0	0
19/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	13,056.0000	10,769.0000	(17.517)	0	0	0
19/06/2006	R203	2006/11/02			Bond Future	8.2080	8.2580	0.609	0.0000	0.0000	0
19/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1,255.0000	970.0000	(22.709)	0	0	0
19/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	72,550.0000	75,812.0000	4.496	0	0	0
19/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	91,456.0000	94,880.0000	3.744	0	0	0
19/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	464.0000	341.0000	(26.509)	0	0	0
19/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	55,029.0000	58,006.0000	5.410	0	0	0
19/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2,966.0000	2,396.0000	(19.218)	0	0	0
19/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	9,331.0000	10,261.0000	9.967	0	0	0
19/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	4,815.0000	5,344.0000	10.987	0	0	0
19/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	39,474.0000	42,027.0000	6.468	0	0	0
19/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	41.0000	27.0000	(34.146)	0	0	0
19/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	131,862.0000	135,395.0000	2.679	0	0	0
19/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	149.0000	104.0000	(30.201)	0	0	0
19/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	11,541.0000	10,012.0000	(13.248)	0	0	0
19/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	111,311.0000	114,813.0000	3.146	0	0	0
19/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	26,477.0000	28,495.0000	7.622	0	0	0
19/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	6,194.0000	5,200.0000	(16.048)	0	0	0
19/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	42,391.0000	39,373.0000	(7.119)	0	0	0
19/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	29,813.0000	27,195.0000	(8.781)	0	0	0
19/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	16,425.0000	17,873.0000	8.816	0	0	0
19/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	19,406.0000	17,306.0000	(10.821)	0	0	0
19/06/2006	R203	2007/02/01			Bond Future	8.2230	8.2750	0.632	0.0000	0.0000	0
19/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	74,695.0000	77,805.0000	4.164	0	0	0
19/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	3,460.0000	2,941.0000	(15.000)	0	0	0
19/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	1,790.0000	1,486.0000	(16.983)	0	0	0
19/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	111,286.0000	114,752.0000	3.114	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
19/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	92,394.0000	95,719.0000	3.599	0	0	0
19/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	9,144.0000	9,938.0000	8.683	0	0	0
19/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	14,635.0000	15,789.0000	7.885	0	0	0
19/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	58,521.0000	61,334.0000	4.807	0	0	0
19/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	33,769.0000	31,294.0000	(7.329)	0	0	0
19/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	6,208.0000	5,391.0000	(13.160)	0	0	0
19/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	856.0000	692.0000	(19.159)	0	0	0
19/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	45,133.0000	42,299.0000	(6.279)	0	0	0
19/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	131,104.0000	134,653.0000	2.707	0	0	0
19/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	32,058.0000	34,071.0000	6.279	0	0	0
19/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	57,863.0000	54,745.0000	(5.389)	0	0	0
19/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,388.0000	9,197.0000	(11.465)	0	0	0
19/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	377.0000	296.0000	(21.485)	0	0	0
19/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	44,214.0000	46,653.0000	5.516	0	0	0
19/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,400.0000	5,911.0000	9.463	0	0	0
19/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,295.0000	14,679.0000	(9.917)	0	0	0
19/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	22,206.0000	23,778.0000	7.079	0	0	0
19/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	24,093.0000	22,035.0000	(8.542)	0	0	0
19/06/2006	R204	2006/08/03			Bond Future	8.1700	8.2220	0.636	0.0000	0.0000	83
19/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	19,347.0000	21,678.0000	12.048	0	0	0
19/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	6,265.0000	4,640.0000	(25.938)	0	0	0
19/06/2006	R204	2006/11/02			Bond Future	8.1850	8.2400	0.672	0.0000	0.0000	0
19/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	41,263.0000	44,140.0000	6.972	0	0	0
19/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	7,779.0000	6,528.0000	(16.082)	0	0	0
19/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	3,948.0000	3,194.0000	(19.098)	0	0	0
19/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	57,369.0000	60,743.0000	5.881	0	0	0
19/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	22,431.0000	19,948.0000	(11.070)	0	0	0
19/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	17,555.0000	19,200.0000	9.371	0	0	0
19/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	27,890.0000	30,164.0000	8.153	0	0	0
19/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1,791.0000	1,390.0000	(22.390)	0	0	0
19/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	13,833.0000	11,979.0000	(13.403)	0	0	0
19/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	75,672.0000	79,399.0000	4.925	0	0	0
19/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	720.0000	533.0000	(25.972)	0	0	0
19/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	95,602.0000	99,543.0000	4.122	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
19/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	79.0000	52.0000	(34.177)	0	0	0
19/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	61,499.0000	57,705.0000	(6.169)	0	0	0
19/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,654.0000	2,987.0000	12.547	0	0	0
19/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	255.0000	179.0000	(29.804)	0	0	0
19/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	116,693.0000	120,745.0000	3.472	0	0	0
19/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	138,645.0000	142,746.0000	2.958	0	0	0
19/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	10,209.0000	11,286.0000	10.550	0	0	0
19/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,448.0000	6,082.0000	11.637	0	0	0
19/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	33,536.0000	30,486.0000	(9.095)	0	0	0
19/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	46,761.0000	43,267.0000	(7.472)	0	0	0
19/06/2006	R204	2007/02/01			Bond Future	8.1950	8.2520	0.696	0.0000	0.0000	0
19/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	60,684.0000	63,912.0000	5.319	0	0	0
19/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	33,013.0000	35,310.0000	6.958	0	0	0
19/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	22,806.0000	24,595.0000	7.844	0	0	0
19/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	26,879.0000	24,448.0000	(9.044)	0	0	0
19/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,199.0000	6,205.0000	(13.807)	0	0	0
19/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	45,682.0000	48,472.0000	6.107	0	0	0
19/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,078.0000	3,437.0000	(15.718)	0	0	0
19/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,873.0000	10,441.0000	(12.061)	0	0	0
19/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	96,527.0000	100,367.0000	3.978	0	0	0
19/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	18,386.0000	16,461.0000	(10.470)	0	0	0
19/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	77,748.0000	81,329.0000	4.606	0	0	0
19/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,147.0000	1,766.0000	(17.746)	0	0	0
19/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,047.0000	838.0000	(19.962)	0	0	0
19/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	116,674.0000	120,687.0000	3.439	0	0	0
19/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	37,310.0000	34,402.0000	(7.794)	0	0	0
19/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	15,002.0000	16,316.0000	8.759	0	0	0
19/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	49,454.0000	46,138.0000	(6.705)	0	0	0
19/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	137,899.0000	142,016.0000	2.986	0	0	0
19/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	5,535.0000	6,119.0000	10.551	0	0	0
19/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	9,366.0000	10,272.0000	9.673	0	0	0
19/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	470.0000	366.0000	(22.128)	0	0	0
19/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	62,962.0000	59,324.0000	(5.778)	0	0	0
19/06/2006	R207	2006/08/03			Bond Future	8.1420	8.1980	0.688	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
19/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	7,111.0000	5,252.0000	(26.143)	0	0	0
19/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	18,102.0000	20,529.0000	13.407	0	0	0
19/06/2006	R207	2006/11/02			Bond Future	8.1530	8.2120	0.724	0.0000	0.0000	0
19/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	44,674.0000	40,463.0000	(9.426)	0	0	0
19/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	61,573.0000	57,166.0000	(7.157)	0	0	0
19/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	157.0000	216.0000	37.580	0	0	0
19/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	115,387.0000	119,853.0000	3.870	0	0	0
19/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	2,964.0000	3,747.0000	26.417	0	0	0
19/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	792.0000	1,049.0000	32.449	0	0	0
19/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	28,822.0000	25,137.0000	(12.785)	0	0	0
19/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	93.0000	51.0000	(45.161)	0	0	0
19/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	93,482.0000	97,943.0000	4.772	0	0	0
19/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
19/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	72,258.0000	76,684.0000	6.125	0	0	0
19/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	52,000.0000	56,262.0000	8.196	0	0	0
19/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	2,278.0000	1,595.0000	(29.982)	0	0	0
19/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	33,587.0000	37,371.0000	11.266	0	0	0
19/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	549.0000	344.0000	(37.341)	0	0	0
19/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	8,394.0000	10,125.0000	20.622	0	0	0
19/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	15,722.0000	12,986.0000	(17.402)	0	0	0
19/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	6,865.0000	5,271.0000	(23.219)	0	0	0
19/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	18,586.0000	21,460.0000	15.463	0	0	0
19/06/2006	R207	2007/02/01			Bond Future	8.1610	8.2220	0.747	0.0000	0.0000	0
19/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	14,426.0000	15,799.0000	9.518	0	0	0
19/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	39,428.0000	36,233.0000	(8.103)	0	0	0
19/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	8,975.0000	9,919.0000	10.518	0	0	0
19/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	65,524.0000	61,565.0000	(6.042)	0	0	0
19/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	51,832.0000	48,208.0000	(6.992)	0	0	0
19/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,291.0000	5,898.0000	11.472	0	0	0
19/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	115,898.0000	120,218.0000	3.727	0	0	0
19/06/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	1,213.0000	966.0000	(20.363)	0	0	0
19/06/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	555.0000	429.0000	(22.703)	0	0	0
19/06/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	137,499.0000	141,940.0000	3.230	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
19/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	76,561.0000	80,389.0000	5.000	0	0	0
19/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	2,449.0000	2,002.0000	(18.252)	0	0	0
19/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	4,577.0000	3,838.0000	(16.146)	0	0	0
19/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	95,486.0000	99,607.0000	4.316	0	0	0
19/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	44,544.0000	47,498.0000	6.632	0	0	0
19/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	59,469.0000	62,903.0000	5.774	0	0	0
19/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	7,964.0000	6,832.0000	(14.214)	0	0	0
19/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	12,961.0000	11,348.0000	(12.445)	0	0	0
19/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	28,677.0000	25,987.0000	(9.380)	0	0	0
19/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	19,829.0000	17,681.0000	(10.833)	0	0	0
19/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	32,031.0000	34,451.0000	7.555	0	0	0
19/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	22,023.0000	23,901.0000	8.527	0	0	0

**Grand Total:**

**2,963**