

Derivatives High/Low Report

High/Low for 22/06/2006

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
22/06/2006	GOVI 2006/08/03			jGovi	235.8610	234.5580	(0.552)	0.0000	0.0000	561
22/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	59,240.0000	46,995.0000	(20.670)	0	0	0
22/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	630.0000	1,415.0000	124.603	0	0	0
22/06/2006	GOVI 2006/11/02			jGovi	240.2920	238.9760	(0.548)	0.0000	0.0000	335
22/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	103,841.0000	91,294.0000	(12.083)	0	0	0
22/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	921.0000	1,534.0000	66.558	0	0	0
22/06/2006	GOVI 2007/02/01			jGovi	244.9690	243.6840	(0.525)	0.0000	0.0000	0
22/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	150,207.0000	137,645.0000	(8.363)	0	0	0
22/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	517.0000	805.0000	55.706	0	0	0
22/06/2006	J153 2010/08/31			jSwap	8.4670	8.7360	3.177	0.0000	0.0000	0
22/06/2006	J157 2015/09/15			jSwap	8.6190	8.8150	2.274	0.0000	0.0000	0
22/06/2006	J186 2026/12/21			jSwap	8.4930	8.4920	(0.012)	0.0000	0.0000	0
22/06/2006	J194 2008/02/28			jSwap	8.0500	8.3260	3.429	0.0000	0.0000	0
22/06/2006	J201 2014/12/22			jSwap	8.6800	8.8830	2.339	0.0000	0.0000	0
22/06/2006	J203 2017/09/15			jSwap	8.5940	8.7590	1.920	0.0000	0.0000	0
22/06/2006	J204 2018/12/21			jSwap	8.6110	8.7440	1.545	0.0000	0.0000	0

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22/06/2006	J207	2020/01/15			jSwap	8.5080	8.6060	1.152	0.0000	0.0000	0
22/06/2006	JBAR	2005/12/21			jBar	7.4300	7.4300	-	0.0000	0.0000	0
22/06/2006	JFRA	2006/08/03			jFra	7.5730	7.7170	1.901	0.0000	0.0000	0
22/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,471.0000	1,788.0000	21.550	0	0	0
22/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	68.0000	34.0000	(50.000)	0	0	0
22/06/2006	JFRA	2006/11/02			jFra	7.9470	8.2620	3.964	0.0000	0.0000	0
22/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	165.0000	79.0000	(52.121)	0	0	0
22/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,480.0000	3,161.0000	27.460	0	0	0
22/06/2006	JFRA	2007/02/01			jFra	8.2090	8.6590	5.482	0.0000	0.0000	115
22/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	476.0000	240.0000	(49.580)	0	0	0
22/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,209.0000	3,069.0000	38.932	0	0	0
22/06/2006	JFRA	2007/05/03			jFra	8.4370	8.8710	5.144	0.0000	0.0000	0
22/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	521.0000	300.0000	(42.418)	0	0	0
22/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,809.0000	3,644.0000	29.726	0	0	0
22/06/2006	JFRA	2007/08/02			jFra	8.6140	9.0370	4.911	0.0000	0.0000	0
22/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,279.0000	4,096.0000	24.916	0	0	0
22/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	560.0000	349.0000	(37.679)	0	0	0
22/06/2006	JFRA	2007/11/01			jFra	8.6580	8.9930	3.869	0.0000	0.0000	0
22/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	678.0000	483.0000	(28.761)	0	0	0
22/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,717.0000	4,397.0000	18.294	0	0	0
22/06/2006	JFRA	2008/02/07			jFra	8.7480	9.1080	4.115	0.0000	0.0000	0
22/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,008.0000	27,432.0000	1.570	0	0	0
22/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,943.0000	23,492.0000	(1.884)	0	0	0
22/06/2006	JN02	2006/08/03			jNote	8.3500	8.6960	4.144	0.0000	0.0000	0
22/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	21,202.0000	26,905.0000	26.898	0	0	0
22/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	971.0000	404.0000	(58.393)	0	0	0

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22/06/2006	JN02	2006/11/02			jNote	8.4960	8.8690	4.390	0.0000	0.0000	0
22/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	26,702.0000	32,088.0000	20.171	0	0	0
22/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	3,837.0000	2,500.0000	(34.845)	0	0	0
22/06/2006	JN05	2006/08/03			jNote	8.5860	8.8520	3.098	0.0000	0.0000	0
22/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	3.0000	0.0000	(100.000)	0	0	0
22/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	54,051.0000	64,340.0000	19.036	0	0	0
22/06/2006	JN05	2006/11/02			jNote	8.6550	8.9230	3.096	0.0000	0.0000	0
22/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	304.0000	108.0000	(64.474)	0	0	0
22/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	56,994.0000	67,101.0000	17.733	0	0	0
22/06/2006	JN10	2006/08/03			jNote	8.6010	8.8020	2.337	0.0000	0.0000	0
22/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
22/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	90,144.0000	102,462.0000	13.665	0	0	0
22/06/2006	JN10	2006/11/02			jNote	8.6350	8.8330	2.293	0.0000	0.0000	0
22/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6.0000	1.0000	(83.333)	0	0	0
22/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	92,179.0000	104,225.0000	13.068	0	0	0
22/06/2006	JROD	2006/06/30			jRod	6.8930	6.8920	(0.015)	0.0000	0.0000	0
22/06/2006	JROD	2006/07/31			jRod	7.0790	7.0750	(0.057)	0.0000	0.0000	0
22/06/2006	JROD	2006/08/31			jRod	7.3160	7.3120	(0.055)	0.0000	0.0000	0
22/06/2006	R153	2006/08/03			Bond Future	8.1345	8.2450	1.358	0.0000	0.0000	944
22/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,303.0000	5,017.0000	51.892	0	0	0
22/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	7,866.0000	10,779.0000	37.033	0	0	0
22/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	24,156.0000	28,247.0000	16.936	0	0	100
22/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	7,623.0000	5,204.0000	(31.733)	0	0	0
22/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	15,136.0000	18,923.0000	25.020	0	0	0
22/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	58.0000	17.0000	(70.690)	0	0	0
22/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	608.0000	261.0000	(57.072)	0	0	0
22/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	328.0000	598.0000	82.317	0	0	0

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22/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	2,809.0000	1,590.0000	(43.396)	0	0	0
22/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	33,767.0000	37,899.0000	12.237	0	0	0
22/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	43,533.0000	47,666.0000	9.494	0	0	0
22/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	23,115.0000	19,252.0000	(16.712)	0	0	0
22/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	14,733.0000	11,366.0000	(22.853)	0	0	0
22/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,133.0000	1,899.0000	67.608	0	0	0
22/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	31,963.0000	27,909.0000	(12.683)	0	0	0
22/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	82.0000	161.0000	96.341	0	0	0
22/06/2006	R153	2006/11/02			Bond Future	8.1420	8.2970	1.904	0.0000	0.0000	0
22/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	6,575.0000	4,540.0000	(30.951)	0	0	0
22/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	11,609.0000	15,038.0000	29.537	0	0	0
22/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	17,105.0000	21,375.0000	24.963	0	0	0
22/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	3,140.0000	1,947.0000	(37.994)	0	0	0
22/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	279.0000	122.0000	(56.272)	0	0	0
22/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	24,125.0000	29,057.0000	20.444	0	0	0
22/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	11,430.0000	8,542.0000	(25.267)	0	0	0
22/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,143.0000	612.0000	(46.457)	0	0	0
22/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	32,366.0000	37,673.0000	16.397	0	0	0
22/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,620.0000	10,195.0000	33.793	0	0	100
22/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	37.0000	12.0000	(67.568)	0	0	0
22/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	41,320.0000	46,758.0000	13.161	0	0	0
22/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,678.0000	6,496.0000	38.863	0	0	0
22/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	17,247.0000	13,602.0000	(21.134)	0	0	0
22/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,635.0000	2,412.0000	47.523	0	0	0
22/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	39,305.0000	34,327.0000	(12.665)	0	0	0
22/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	960.0000	1,446.0000	50.625	0	0	0
22/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,757.0000	3,965.0000	43.816	0	0	0
22/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	59,943.0000	65,407.0000	9.115	0	0	0
22/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	24,001.0000	19,746.0000	(17.728)	0	0	0
22/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	50,569.0000	56,031.0000	10.801	0	0	0
22/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	31,471.0000	26,784.0000	(14.893)	0	0	0

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22/06/2006	R153	2007/02/01			Bond Future	8.1690	8.3290	1.959	0.0000	0.0000	0
22/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,657.0000	6,576.0000	(24.038)	0	0	0
22/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	14,273.0000	17,477.0000	22.448	0	0	0
22/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,496.0000	13,084.0000	24.657	0	0	0
22/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	13,175.0000	10,478.0000	(20.471)	0	0	0
22/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	25,059.0000	29,464.0000	17.579	0	0	0
22/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,123.0000	3,671.0000	(28.343)	0	0	0
22/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,111.0000	22,944.0000	20.057	0	0	0
22/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,622.0000	1,742.0000	(33.562)	0	0	0
22/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	32,067.0000	36,913.0000	15.112	0	0	0
22/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	322.0000	168.0000	(47.826)	0	0	0
22/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,893.0000	45,023.0000	12.859	0	0	0
22/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,103.0000	664.0000	(39.801)	0	0	0
22/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	31,141.0000	27,046.0000	(13.150)	0	0	0
22/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,556.0000	7,122.0000	28.186	0	0	0
22/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	24,599.0000	20,881.0000	(15.114)	0	0	0
22/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,655.0000	9,689.0000	26.571	0	0	0
22/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	18,554.0000	15,303.0000	(17.522)	0	0	0
22/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,027.0000	5,217.0000	29.551	0	0	0
22/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	58.0000	25.0000	(56.897)	0	0	0
22/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,314.0000	53,566.0000	10.871	0	0	0
22/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	38,035.0000	33,646.0000	(11.539)	0	0	0
22/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,924.0000	3,820.0000	30.643	0	0	0
22/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,028.0000	62,309.0000	9.260	0	0	0
22/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
22/06/2006	R157	2006/08/03			Bond Future	8.3320	8.4280	1.152	0.0000	0.0000	118
22/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	81.0000	153.0000	88.889	0	0	0
22/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	1,694.0000	844.0000	(50.177)	0	0	0
22/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	86,052.0000	93,341.0000	8.470	0	0	0
22/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	27,328.0000	33,767.0000	23.562	0	0	0
22/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	67,612.0000	60,395.0000	(10.674)	0	0	0
22/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	65,522.0000	72,806.0000	11.117	0	0	0
22/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	184.0000	66.0000	(64.130)	0	0	0

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22/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
22/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	382.0000	679.0000	77.749	0	0	0
22/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	49,995.0000	43,003.0000	(13.985)	0	0	0
22/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,540.0000	2,524.0000	63.896	0	0	0
22/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	45,563.0000	52,734.0000	15.739	0	0	100
22/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	106,996.0000	114,285.0000	6.812	0	0	0
22/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	17,800.0000	13,005.0000	(26.938)	0	0	0
22/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	7,020.0000	4,389.0000	(37.479)	0	0	0
22/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	13,289.0000	17,948.0000	35.059	0	0	0
22/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	32,885.0000	26,580.0000	(19.173)	0	0	0
22/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,079.0000	7,573.0000	49.104	0	0	0
22/06/2006	R157	2006/11/02			Bond Future	8.3470	8.4630	1.390	0.0000	0.0000	0
22/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	36,922.0000	30,735.0000	(16.757)	0	0	0
22/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	67,092.0000	59,364.0000	(11.519)	0	0	0
22/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,734.0000	4,650.0000	(30.947)	0	0	0
22/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	85,260.0000	93,801.0000	10.018	0	0	0
22/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,385.0000	9,792.0000	32.593	0	0	0
22/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	51,504.0000	44,402.0000	(13.789)	0	0	0
22/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	32,904.0000	39,414.0000	19.785	0	0	0
22/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,092.0000	5,585.0000	36.486	0	0	0
22/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	97.0000	43.0000	(55.670)	0	0	0
22/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	21,142.0000	26,230.0000	24.066	0	0	0
22/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	83,247.0000	75,130.0000	(9.751)	0	0	0
22/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	12,806.0000	16,445.0000	28.416	0	0	117
22/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,141.0000	3,007.0000	40.448	0	0	0
22/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	13,897.0000	10,389.0000	(25.243)	0	0	0
22/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,461.0000	1,518.0000	(38.318)	0	0	0
22/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	614.0000	326.0000	(46.906)	0	0	0
22/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	65,733.0000	74,040.0000	12.637	0	0	0
22/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	47,918.0000	55,571.0000	15.971	0	0	158
22/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	24,126.0000	19,171.0000	(20.538)	0	0	0
22/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	105,604.0000	114,193.0000	8.133	0	0	0
22/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,083.0000	1,561.0000	44.137	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
22/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	126,427.0000	135,022.0000	6.798	0	0	0
22/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	99,502.0000	91,131.0000	(8.413)	0	0	0
22/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	446.0000	670.0000	50.224	0	0	0
22/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
22/06/2006	R157	2007/02/01			Bond Future	8.3700	8.4870	1.398	0.0000	0.0000	0
22/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	5,329.0000	3,859.0000	(27.585)	0	0	0
22/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	67,354.0000	75,097.0000	11.496	0	0	0
22/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	51,366.0000	58,347.0000	13.591	0	0	0
22/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	645.0000	390.0000	(39.535)	0	0	0
22/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	37,967.0000	43,944.0000	15.743	0	0	0
22/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	85,397.0000	93,593.0000	9.598	0	0	0
22/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,750.0000	8,276.0000	(23.014)	0	0	0
22/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,141.0000	1,433.0000	(33.069)	0	0	0
22/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,413.0000	14,840.0000	(19.405)	0	0	0
22/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	27,158.0000	32,037.0000	17.965	0	0	0
22/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	130.0000	69.0000	(46.923)	0	0	0
22/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,643.0000	7,099.0000	25.802	0	0	0
22/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,606.0000	4,601.0000	27.593	0	0	0
22/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	97,202.0000	89,373.0000	(8.054)	0	0	0
22/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,032.0000	2,654.0000	30.610	0	0	0
22/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	67,446.0000	60,451.0000	(10.371)	0	0	0
22/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,694.0000	10,770.0000	23.879	0	0	0
22/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	82,246.0000	74,789.0000	(9.067)	0	0	0
22/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,928.0000	15,782.0000	22.076	0	0	0
22/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	53,347.0000	46,971.0000	(11.952)	0	0	0
22/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	104,793.0000	113,183.0000	8.006	0	0	0
22/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	28,317.0000	23,670.0000	(16.411)	0	0	0
22/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	18,931.0000	22,736.0000	20.099	0	0	0
22/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	40,111.0000	34,513.0000	(13.956)	0	0	0
22/06/2006	R186	2006/08/03			Bond Future	8.0870	8.1880	1.249	0.0000	0.0000	37
22/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	25,435.0000	17,663.0000	(30.556)	0	0	0
22/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	19,501.0000	27,282.0000	39.901	0	0	0
22/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	9,256.0000	5,305.0000	(42.686)	0	0	0
22/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	172,860.0000	184,593.0000	6.788	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
22/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	48,343.0000	37,886.0000	(21.631)	0	0	0
22/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,585.0000	10,545.0000	60.137	0	0	0
22/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,429.0000	2,704.0000	89.223	0	0	0
22/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	194.0000	437.0000	125.258	0	0	0
22/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	74,183.0000	62,694.0000	(15.487)	0	0	0
22/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	42,340.0000	52,988.0000	25.149	0	0	0
22/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	125,339.0000	113,608.0000	(9.359)	0	0	0
22/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	100,134.0000	88,428.0000	(11.690)	0	0	0
22/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	180.0000	54.0000	(70.000)	0	0	0
22/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	16.0000	43.0000	168.750	0	0	0
22/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,923.0000	838.0000	(56.422)	0	0	0
22/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	71,894.0000	83,501.0000	16.145	0	0	0
22/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
22/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	137,882.0000	149,614.0000	8.509	0	0	0
22/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	104,190.0000	115,918.0000	11.256	0	0	0
22/06/2006	R186	2006/11/02			Bond Future	8.0990	8.2020	1.272	0.0000	0.0000	0
22/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,736.0000	5,303.0000	41.943	0	0	0
22/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	75,901.0000	65,599.0000	(13.573)	0	0	0
22/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,620.0000	11,589.0000	34.443	0	0	0
22/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	53,860.0000	44,960.0000	(16.524)	0	0	0
22/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	17,543.0000	22,420.0000	27.800	0	0	0
22/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	34,884.0000	27,892.0000	(20.044)	0	0	0
22/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	209,071.0000	220,940.0000	5.677	0	0	0
22/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	99,575.0000	88,419.0000	(11.204)	0	0	0
22/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	31,004.0000	38,060.0000	22.758	0	0	0
22/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	50,515.0000	59,658.0000	18.100	0	0	0
22/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,420.0000	2,134.0000	50.282	0	0	0
22/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	8,961.0000	6,235.0000	(30.421)	0	0	0
22/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	19,428.0000	14,615.0000	(24.774)	0	0	0
22/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	138,475.0000	150,271.0000	8.519	0	0	0
22/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	75,861.0000	86,541.0000	14.078	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
22/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,221.0000	2,032.0000	(36.914)	0	0	0
22/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	173,057.0000	184,918.0000	6.854	0	0	0
22/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
22/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	143.0000	69.0000	(51.748)	0	0	0
22/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	105,687.0000	117,199.0000	10.893	0	0	0
22/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	805.0000	447.0000	(44.472)	0	0	0
22/06/2006	R186	2007/02/01			Bond Future	8.1040	8.2080	1.283	0.0000	0.0000	0
22/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	44,358.0000	50,944.0000	14.847	0	0	0
22/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	29,836.0000	34,985.0000	17.258	0	0	0
22/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	32,280.0000	26,965.0000	(16.465)	0	0	0
22/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	63,491.0000	55,392.0000	(12.756)	0	0	0
22/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,775.0000	73,516.0000	(11.186)	0	0	0
22/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,615.0000	14,256.0000	22.738	0	0	0
22/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	46,493.0000	39,742.0000	(14.520)	0	0	0
22/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,697.0000	8,423.0000	25.773	0	0	0
22/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	169.0000	94.0000	(44.379)	0	0	0
22/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,705.0000	93,531.0000	(9.811)	0	0	0
22/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	138,866.0000	150,423.0000	8.322	0	0	0
22/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	208,133.0000	220,025.0000	5.714	0	0	0
22/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	19,102.0000	22,903.0000	19.898	0	0	0
22/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
22/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	60,806.0000	68,942.0000	13.380	0	0	0
22/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	924.0000	580.0000	(37.229)	0	0	0
22/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	172,551.0000	184,376.0000	6.853	0	0	0
22/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	9,329.0000	7,063.0000	(24.290)	0	0	0
22/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	82,061.0000	91,696.0000	11.741	0	0	0
22/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	18,947.0000	15,182.0000	(19.871)	0	0	0
22/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	108,295.0000	119,131.0000	10.006	0	0	0
22/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	3,552.0000	2,487.0000	(29.983)	0	0	0
22/06/2006	R194	2006/08/03			Bond Future	8.0610	8.2330	2.134	0.0000	0.0000	208
22/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	8,340.0000	10,823.0000	29.772	0	0	0
22/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	50.0000	9.0000	(82.000)	0	0	0
22/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	931.0000	1,874.0000	101.289	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
22/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	19,516.0000	22,040.0000	12.933	0	0	0
22/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	5,018.0000	7,246.0000	44.400	0	0	0
22/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	15,756.0000	18,279.0000	16.013	0	0	0
22/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	13,680.0000	11,173.0000	(18.326)	0	0	0
22/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	433.0000	138.0000	(68.129)	0	0	0
22/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	44.0000	143.0000	225.000	0	0	0
22/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	10,102.0000	7,677.0000	(24.005)	0	0	0
22/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	246.0000	621.0000	152.439	0	0	0
22/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	6,670.0000	4,522.0000	(32.204)	0	0	0
22/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	12,015.0000	14,537.0000	20.990	0	0	0
22/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	5.0000	22.0000	340.000	0	0	0
22/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	3,704.0000	2,123.0000	(42.684)	0	0	0
22/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	1,609.0000	738.0000	(54.133)	0	0	0
22/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	2,506.0000	4,158.0000	65.922	0	0	0
22/06/2006	R194	2006/11/02			Bond Future	8.1560	8.3600	2.501	0.0000	0.0000	0
22/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	17,692.0000	20,223.0000	14.306	0	0	0
22/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,457.0000	2,334.0000	60.192	0	0	0
22/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	5,721.0000	4,066.0000	(28.929)	0	0	0
22/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	11,455.0000	13,918.0000	21.502	0	0	0
22/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	409.0000	182.0000	(55.501)	0	0	0
22/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	24,087.0000	26,619.0000	10.512	0	0	0
22/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	20,883.0000	23,414.0000	12.120	0	0	0
22/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	8,611.0000	10,914.0000	26.745	0	0	0
22/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,085.0000	577.0000	(46.820)	0	0	0
22/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	16.0000	4.0000	(75.000)	0	0	0
22/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	27,306.0000	29,838.0000	9.273	0	0	0
22/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	4,214.0000	5,865.0000	39.179	0	0	0
22/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	103.0000	36.0000	(65.049)	0	0	0
22/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2,272.0000	1,391.0000	(38.776)	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
22/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,594.0000	3,857.0000	48.689	0	0	0
22/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	6,150.0000	8,173.0000	32.894	0	0	0
22/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	3,762.0000	2,494.0000	(33.705)	0	0	0
22/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	14,531.0000	17,050.0000	17.335	0	0	0
22/06/2006	R194	2007/02/01			Bond Future	8.2390	8.4690	2.792	0.0000	0.0000	0
22/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	23,009.0000	25,329.0000	10.083	0	0	0
22/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,852.0000	1,233.0000	(33.423)	0	0	0
22/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	6,812.0000	8,513.0000	24.971	0	0	0
22/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	42.0000	16.0000	(61.905)	0	0	0
22/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	15,258.0000	17,552.0000	15.035	0	0	0
22/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	8,513.0000	10,439.0000	22.624	0	0	0
22/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	10,536.0000	12,642.0000	19.989	0	0	0
22/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,003.0000	609.0000	(39.282)	0	0	0
22/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	467.0000	253.0000	(45.824)	0	0	0
22/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,965.0000	2,111.0000	(28.803)	0	0	0
22/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	191.0000	91.0000	(52.356)	0	0	0
22/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	12,828.0000	15,049.0000	17.314	0	0	0
22/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	5,384.0000	6,851.0000	27.247	0	0	0
22/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	20,401.0000	22,722.0000	11.377	0	0	0
22/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,111.0000	3,033.0000	(26.222)	0	0	0
22/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,000.0000	5,242.0000	31.050	0	0	0
22/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
22/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,983.0000	2,777.0000	40.040	0	0	0
22/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,870.0000	3,883.0000	35.296	0	0	0
22/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,128.0000	5,601.0000	(21.423)	0	0	0
22/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	17,809.0000	20,125.0000	13.005	0	0	0
22/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,502.0000	4,195.0000	(23.755)	0	0	0
22/06/2006	R201	2006/08/03			Bond Future	8.3210	8.4380	1.406	0.0000	0.0000	26
22/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,249.0000	14,741.0000	43.829	0	0	0
22/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	5,947.0000	3,401.0000	(42.812)	0	0	0
22/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	35,394.0000	42,335.0000	19.611	0	0	0
22/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	326.0000	647.0000	98.466	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
22/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	1,404.0000	600.0000	(57.265)	0	0	0
22/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	54,260.0000	47,289.0000	(12.847)	0	0	0
22/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	134.0000	37.0000	(72.388)	0	0	0
22/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	14,841.0000	10,256.0000	(30.894)	0	0	0
22/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,098.0000	6,552.0000	59.883	0	0	0
22/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	21,038.0000	27,272.0000	29.632	0	0	0
22/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,394.0000	2,444.0000	75.323	0	0	0
22/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	53.0000	120.0000	126.415	0	0	0
22/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
22/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	26,899.0000	20,911.0000	(22.261)	0	0	0
22/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	40,318.0000	33,601.0000	(16.660)	0	0	0
22/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	51,190.0000	58,225.0000	13.743	0	0	0
22/06/2006	R201	2006/11/02			Bond Future	8.3500	8.4710	1.449	0.0000	0.0000	0
22/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
22/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	52,361.0000	59,195.0000	13.052	0	0	0
22/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	100,250.0000	107,358.0000	7.090	0	0	0
22/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	591.0000	317.0000	(46.362)	0	0	0
22/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	21,051.0000	17,018.0000	(19.158)	0	0	0
22/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,874.0000	2,637.0000	40.715	0	0	0
22/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	18,505.0000	22,646.0000	22.378	0	0	0
22/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	107.0000	48.0000	(55.140)	0	0	0
22/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	27,292.0000	32,543.0000	19.240	0	0	0
22/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	30,382.0000	25,396.0000	(16.411)	0	0	0
22/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	67,736.0000	74,785.0000	10.407	0	0	0
22/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	6,369.0000	4,512.0000	(29.157)	0	0	0
22/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	12,249.0000	15,324.0000	25.104	0	0	0
22/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	38,668.0000	44,878.0000	16.060	0	0	0
22/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	53,257.0000	46,912.0000	(11.914)	0	0	0
22/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	12,582.0000	9,615.0000	(23.581)	0	0	0
22/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	41,266.0000	35,494.0000	(13.987)	0	0	0
22/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,466.0000	1,567.0000	(36.456)	0	0	0
22/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,816.0000	5,153.0000	35.037	0	0	0
22/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	83,794.0000	90,898.0000	8.478	0	0	0
22/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,124.0000	9,247.0000	29.801	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
22/06/2006	R201	2007/02/01			Bond Future	8.3700	8.4920	1.458	0.0000	0.0000	0
22/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	22,723.0000	26,725.0000	17.612	0	0	0
22/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,687.0000	28,097.0000	(14.042)	0	0	0
22/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	16,697.0000	19,865.0000	18.973	0	0	0
22/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,090.0000	13,499.0000	21.722	0	0	0
22/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	53,342.0000	47,519.0000	(10.916)	0	0	0
22/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,779.0000	12,783.0000	(18.987)	0	0	0
22/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,013.0000	8,745.0000	24.697	0	0	0
22/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,580.0000	7,443.0000	(22.307)	0	0	0
22/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	42,500.0000	37,234.0000	(12.391)	0	0	0
22/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	4,455.0000	3,207.0000	(28.013)	0	0	0
22/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,211.0000	5,386.0000	27.903	0	0	0
22/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	53,420.0000	59,838.0000	12.014	0	0	0
22/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,152.0000	20,322.0000	(15.858)	0	0	0
22/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,687.0000	1,107.0000	(34.381)	0	0	0
22/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	99,036.0000	106,029.0000	7.061	0	0	0
22/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
22/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	31,185.0000	36,045.0000	15.584	0	0	0
22/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	67,674.0000	74,479.0000	10.056	0	0	0
22/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	40,987.0000	46,738.0000	14.031	0	0	0
22/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	83,061.0000	90,017.0000	8.375	0	0	0
22/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	86.0000	43.0000	(50.000)	0	0	0
22/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	462.0000	269.0000	(41.775)	0	0	0
22/06/2006	R203	2006/08/03			Bond Future	8.3330	8.4440	1.332	0.0000	0.0000	111
22/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	46,344.0000	38,777.0000	(16.328)	0	0	0
22/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	292.0000	594.0000	103.425	0	0	0
22/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,465.0000	2,586.0000	76.519	0	0	0
22/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	5,167.0000	7,981.0000	54.461	0	0	0
22/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	30,598.0000	23,850.0000	(22.054)	0	0	0
22/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	16,974.0000	11,919.0000	(29.781)	0	0	0
22/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	43,241.0000	50,811.0000	17.507	0	0	0
22/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	513.0000	214.0000	(58.285)	0	0	0
22/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	61,871.0000	69,690.0000	12.638	0	0	0
22/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	74.0000	24.0000	(67.568)	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
22/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	2,342.0000	1,200.0000	(48.762)	0	0	0
22/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	26,455.0000	33,181.0000	25.424	0	0	0
22/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	13,313.0000	18,306.0000	37.505	0	0	0
22/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	101,347.0000	109,215.0000	7.763	0	0	0
22/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	81,339.0000	89,203.0000	9.668	0	0	0
22/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	7,374.0000	4,499.0000	(38.988)	0	0	0
22/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
22/06/2006	R203	2006/11/02			Bond Future	8.3580	8.4730	1.376	0.0000	0.0000	0
22/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	13,856.0000	10,562.0000	(23.773)	0	0	0
22/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	21,467.0000	26,192.0000	22.011	0	0	0
22/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	47,652.0000	54,475.0000	14.318	0	0	0
22/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	101,789.0000	109,717.0000	7.789	0	0	0
22/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	3,781.0000	2,584.0000	(31.658)	0	0	0
22/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	626.0000	376.0000	(39.936)	0	0	0
22/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	206.0000	115.0000	(44.175)	0	0	0
22/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	6,887.0000	9,142.0000	32.743	0	0	0
22/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	7,662.0000	5,546.0000	(27.617)	0	0	0
22/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	82,513.0000	90,282.0000	9.415	0	0	0
22/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	33,189.0000	39,093.0000	17.789	0	0	0
22/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	1,646.0000	1,057.0000	(35.784)	0	0	0
22/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	142,426.0000	150,438.0000	5.625	0	0	0
22/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	64,300.0000	71,730.0000	11.555	0	0	0
22/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	58.0000	30.0000	(48.276)	0	0	0
22/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
22/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	121,812.0000	129,803.0000	6.560	0	0	0
22/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	22,641.0000	18,064.0000	(20.216)	0	0	0
22/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	12,751.0000	16,194.0000	27.002	0	0	0
22/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	33,872.0000	28,108.0000	(17.017)	0	0	0
22/06/2006	R203	2007/02/01			Bond Future	8.3770	8.4920	1.373	0.0000	0.0000	0
22/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	27,394.0000	31,906.0000	16.471	0	0	0
22/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	18,582.0000	15,204.0000	(18.179)	0	0	0
22/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	1,078.0000	748.0000	(30.612)	0	0	0
22/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	121,612.0000	129,342.0000	6.356	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
22/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	102,379.0000	109,940.0000	7.385	0	0	0
22/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,355.0000	5,672.0000	(22.882)	0	0	0
22/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	484.0000	323.0000	(33.264)	0	0	0
22/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	84,142.0000	91,414.0000	8.643	0	0	0
22/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	49,023.0000	42,978.0000	(12.331)	0	0	0
22/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,258.0000	9,104.0000	25.434	0	0	0
22/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,934.0000	14,579.0000	22.164	0	0	0
22/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	51,880.0000	58,087.0000	11.964	0	0	0
22/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	141,625.0000	149,444.0000	5.521	0	0	0
22/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	38,531.0000	43,951.0000	14.067	0	0	0
22/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	37,225.0000	31,980.0000	(14.090)	0	0	0
22/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	12,070.0000	9,599.0000	(20.472)	0	0	0
22/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	18,559.0000	22,117.0000	19.171	0	0	0
22/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,208.0000	1,591.0000	(27.944)	0	0	0
22/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	199.0000	128.0000	(35.678)	0	0	0
22/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	26,995.0000	22,663.0000	(16.047)	0	0	0
22/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,183.0000	3,121.0000	(25.388)	0	0	0
22/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	67,194.0000	74,023.0000	10.163	0	0	0
22/06/2006	R204	2006/08/03			Bond Future	8.3170	8.4290	1.347	0.0000	0.0000	83
22/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	2,787.0000	1,454.0000	(47.829)	0	0	0
22/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	26,996.0000	34,027.0000	26.045	0	0	0
22/06/2006	R204	2006/11/02			Bond Future	8.3390	8.4530	1.367	0.0000	0.0000	0
22/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	106,718.0000	114,976.0000	7.738	0	0	0
22/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	337.0000	200.0000	(40.653)	0	0	0
22/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	4,875.0000	3,444.0000	(29.354)	0	0	0
22/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	2,268.0000	1,516.0000	(33.157)	0	0	0
22/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	67,188.0000	74,832.0000	11.377	0	0	0
22/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	86,314.0000	94,364.0000	9.326	0	0	0
22/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	934.0000	588.0000	(37.045)	0	0	0
22/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	51,258.0000	44,273.0000	(13.627)	0	0	0
22/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	49,858.0000	56,823.0000	13.970	0	0	0
22/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	106.0000	59.0000	(44.340)	0	0	0
22/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	150,094.0000	158,476.0000	5.585	0	0	0
22/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	3,912.0000	5,323.0000	36.069	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
22/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	128,043.0000	136,392.0000	6.520	0	0	0
22/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	16,225.0000	12,621.0000	(22.213)	0	0	0
22/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	29.0000	15.0000	(48.276)	0	0	0
22/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	22,848.0000	27,640.0000	20.973	0	0	0
22/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,842.0000	17,360.0000	25.415	0	0	0
22/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	9,361.0000	6,956.0000	(25.692)	0	0	0
22/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	7,703.0000	10,049.0000	30.456	0	0	0
22/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	25,671.0000	20,793.0000	(19.002)	0	0	0
22/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	34,917.0000	40,908.0000	17.158	0	0	0
22/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	37,517.0000	31,467.0000	(16.126)	0	0	0
22/06/2006	R204	2007/02/01			Bond Future	8.3540	8.4690	1.377	0.0000	0.0000	0
22/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,691.0000	17,003.0000	(17.824)	0	0	0
22/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	107,386.0000	115,355.0000	7.421	0	0	0
22/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	591.0000	398.0000	(32.657)	0	0	0
22/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	127,933.0000	136,097.0000	6.381	0	0	0
22/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,291.0000	904.0000	(29.977)	0	0	0
22/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	7,504.0000	9,400.0000	25.267	0	0	0
22/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	28,332.0000	33,001.0000	16.480	0	0	0
22/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	40,696.0000	35,060.0000	(13.849)	0	0	0
22/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	12,323.0000	15,044.0000	22.081	0	0	0
22/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	19,169.0000	22,839.0000	19.145	0	0	0
22/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	149,393.0000	157,662.0000	5.535	0	0	0
22/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	70,044.0000	77,196.0000	10.211	0	0	0
22/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	53,215.0000	46,755.0000	(12.139)	0	0	0
22/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	248.0000	161.0000	(35.081)	0	0	0
22/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,762.0000	25,075.0000	(15.748)	0	0	0
22/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	87,985.0000	95,629.0000	8.688	0	0	0
22/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,599.0000	1,887.0000	(27.395)	0	0	0
22/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	39,937.0000	45,567.0000	14.097	0	0	0
22/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,843.0000	3,639.0000	(24.861)	0	0	0
22/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,594.0000	10,868.0000	(20.053)	0	0	0
22/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	53,917.0000	60,393.0000	12.011	0	0	0
22/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,393.0000	6,512.0000	(22.412)	0	0	0
22/06/2006	R207	2006/08/03			Bond Future	8.2910	8.4010	1.327	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
22/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	3,247.0000	1,756.0000	(45.919)	0	0	0
22/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	25,584.0000	32,347.0000	26.434	0	0	0
22/06/2006	R207	2006/11/02			Bond Future	8.3090	8.4220	1.360	0.0000	0.0000	0
22/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	43,948.0000	51,870.0000	18.026	0	0	0
22/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	165.0000	67.0000	(59.394)	0	0	0
22/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	891.0000	429.0000	(51.852)	0	0	0
22/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	105,221.0000	113,603.0000	7.966	0	0	0
22/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	83,934.0000	92,304.0000	9.972	0	0	0
22/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	63,364.0000	71,650.0000	13.077	0	0	0
22/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	21.0000	7.0000	(66.667)	0	0	0
22/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	26,838.0000	33,753.0000	25.766	0	0	0
22/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	5,582.0000	8,535.0000	52.902	0	0	0
22/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	9,297.0000	6,013.0000	(35.323)	0	0	0
22/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	50,069.0000	42,081.0000	(15.954)	0	0	0
22/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	13,716.0000	18,816.0000	37.183	0	0	0
22/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	3,368.0000	1,900.0000	(43.587)	0	0	0
22/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	400.0000	797.0000	99.250	0	0	0
22/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	127,134.0000	135,518.0000	6.595	0	0	0
22/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	33,870.0000	26,760.0000	(20.992)	0	0	0
22/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,736.0000	3,010.0000	73.387	0	0	0
22/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	19,692.0000	14,262.0000	(27.575)	0	0	0
22/06/2006	R207	2007/02/01			Bond Future	8.3210	8.4340	1.358	0.0000	0.0000	0
22/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,399.0000	4,104.0000	(23.986)	0	0	0
22/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	68,819.0000	75,815.0000	10.166	0	0	0
22/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,487.0000	1,056.0000	(28.985)	0	0	0
22/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	106,440.0000	114,300.0000	7.384	0	0	0
22/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	86,842.0000	94,354.0000	8.650	0	0	0
22/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,943.0000	2,165.0000	(26.436)	0	0	0
22/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,487.0000	21,988.0000	18.938	0	0	0
22/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	31,573.0000	26,783.0000	(15.171)	0	0	0
22/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	11,841.0000	14,422.0000	21.797	0	0	0
22/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	55,508.0000	49,007.0000	(11.712)	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
22/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	42,782.0000	37,072.0000	(13.347)	0	0	0
22/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	127,293.0000	135,365.0000	6.341	0	0	0
22/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	52,722.0000	59,021.0000	11.948	0	0	0
22/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,190.0000	8,980.0000	24.896	0	0	0
22/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	693.0000	474.0000	(31.602)	0	0	0
22/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	14,745.0000	11,896.0000	(19.322)	0	0	0
22/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	296.0000	195.0000	(34.122)	0	0	0
22/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	38,863.0000	44,305.0000	14.003	0	0	0
22/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	9,223.0000	7,231.0000	(21.598)	0	0	0
22/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	149,156.0000	157,346.0000	5.491	0	0	0
22/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	22,180.0000	18,372.0000	(17.169)	0	0	0
22/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	27,441.0000	31,925.0000	16.341	0	0	0

Grand Total:

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