



Derivatives High/Low Report

High/Low for 30/06/2006

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
30/06/2006	GOVI 2006/08/03			jGovi	231.5810	231.9020	0.139	0.0000	0.0000	571
30/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	21,782.0000	23,935.0000	9.884	0	0	0
30/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	5,972.0000	4,915.0000	(17.699)	0	0	0
30/06/2006	GOVI 2006/11/02			jGovi	235.8160	236.1660	0.148	0.0000	0.0000	350
30/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	4,369.0000	3,829.0000	(12.360)	0	0	0
30/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	62,529.0000	65,489.0000	4.734	0	0	0
30/06/2006	GOVI 2007/02/01			jGovi	240.9920	241.2170	0.093	0.0000	0.0000	0
30/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	111,737.0000	113,842.0000	1.884	0	0	0
30/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,817.0000	1,672.0000	(7.980)	0	0	0
30/06/2006	J153 2010/08/31			jSwap	8.9760	8.9530	(0.256)	0.0000	0.0000	0
30/06/2006	J157 2015/09/15			jSwap	9.0300	8.9980	(0.354)	0.0000	0.0000	0
30/06/2006	J186 2026/12/21			jSwap	8.9030	8.8480	(0.618)	0.0000	0.0000	0
30/06/2006	J194 2008/02/28			jSwap	8.4950	8.4670	(0.330)	0.0000	0.0000	0
30/06/2006	J201 2014/12/22			jSwap	9.1260	9.0910	(0.384)	0.0000	0.0000	0
30/06/2006	J203 2017/09/15			jSwap	8.9850	8.9620	(0.256)	0.0000	0.0000	0
30/06/2006	J204 2018/12/21			jSwap	9.0180	8.9860	(0.355)	0.0000	0.0000	0

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30/06/2006	J207	2020/01/15			jSwap	8.8950	8.8570	(0.427)	0.0000	0.0000	0
30/06/2006	JBAR	2005/12/21			jBar	7.5740	7.5410	(0.436)	0.0000	0.0000	0
30/06/2006	JFRA	2006/08/03			jFra	7.7200	7.7000	(0.259)	0.0000	0.0000	0
30/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,783.0000	1,735.0000	(2.692)	0	0	0
30/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	22.0000	23.0000	4.545	0	0	0
30/06/2006	JFRA	2006/11/02			jFra	8.4700	8.4390	(0.366)	0.0000	0.0000	0
30/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,629.0000	3,557.0000	(1.984)	0	0	0
30/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	40.0000	43.0000	7.500	0	0	0
30/06/2006	JFRA	2007/02/01			jFra	8.8690	8.8400	(0.327)	9.0500	9.0400	175
30/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	160.0000	167.0000	4.375	0	0	0
30/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,499.0000	3,436.0000	(1.801)	0	0	0
30/06/2006	JFRA	2007/05/03			jFra	9.1440	9.0830	(0.667)	9.4400	9.4400	30
30/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	198.0000	215.0000	8.586	0	0	0
30/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,205.0000	4,074.0000	(3.115)	0	0	0
30/06/2006	JFRA	2007/08/02			jFra	9.3130	9.2750	(0.408)	0.0000	0.0000	0
30/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	242.0000	253.0000	4.545	0	0	0
30/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,660.0000	4,579.0000	(1.738)	0	0	0
30/06/2006	JFRA	2007/11/01			jFra	9.3330	9.2880	(0.482)	0.0000	0.0000	0
30/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	326.0000	342.0000	4.908	0	0	0
30/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,127.0000	5,026.0000	(1.970)	0	0	0
30/06/2006	JFRA	2008/02/07			jFra	9.4120	9.3790	(0.351)	0.0000	0.0000	0
30/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,662.0000	27,600.0000	(0.224)	0	0	0
30/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,984.0000	23,000.0000	0.070	0	0	0
30/06/2006	JN02	2006/08/03			jNote	8.9340	8.8980	(0.403)	0.0000	0.0000	0
30/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	123.0000	126.0000	2.439	0	0	0
30/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	30,919.0000	30,275.0000	(2.083)	0	0	0

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30/06/2006	JN02	2006/11/02			jNote	9.1460	9.1070	(0.426)	0.0000	0.0000	0
30/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,183.0000	35,547.0000	(1.758)	0	0	0
30/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,629.0000	1,691.0000	3.806	0	0	0
30/06/2006	JN05	2006/08/03			jNote	9.1260	9.0980	(0.307)	0.0000	0.0000	0
30/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	74,881.0000	73,823.0000	(1.413)	0	0	0
30/06/2006	JN05	2006/11/02			jNote	9.2130	9.1870	(0.282)	0.0000	0.0000	0
30/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	24.0000	26.0000	8.333	0	0	0
30/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	78,093.0000	77,124.0000	(1.241)	0	0	0
30/06/2006	JN10	2006/08/03			jNote	9.0160	8.9910	(0.277)	0.0000	0.0000	0
30/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	115,418.0000	113,919.0000	(1.299)	0	0	0
30/06/2006	JN10	2006/11/02			jNote	9.0580	9.0340	(0.265)	0.0000	0.0000	0
30/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	117,778.0000	116,353.0000	(1.210)	0	0	0
30/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/06/2006	JROD	2006/06/30			jRod	6.8920	6.8916	(0.006)	0.0000	0.0000	0
30/06/2006	JROD	2006/07/31			jRod	7.0810	7.0760	(0.071)	0.0000	0.0000	0
30/06/2006	JROD	2006/08/31			jRod	7.3590	7.3410	(0.245)	0.0000	0.0000	0
30/06/2006	R153	2006/08/03			Bond Future	8.6420	8.5990	(0.498)	0.0000	0.0000	944
30/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
30/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	5,002.0000	4,296.0000	(14.114)	0	0	0
30/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,270.0000	4,804.0000	12.506	0	0	0
30/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	8,959.0000	9,834.0000	9.767	0	0	0
30/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	9,499.0000	8,453.0000	(11.012)	0	0	0
30/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,932.0000	41,352.0000	(3.680)	0	0	100
30/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	16,059.0000	14,723.0000	(8.319)	0	0	0
30/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,549.0000	1,793.0000	15.752	0	0	0

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30/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	24,268.0000	22,762.0000	(6.206)	0	0	0
30/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	383.0000	457.0000	19.321	0	0	0
30/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	58.0000	71.0000	22.414	0	0	0
30/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	33,416.0000	31,849.0000	(4.689)	0	0	0
30/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,344.0000	1,935.0000	(17.449)	0	0	0
30/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	15,395.0000	16,566.0000	7.606	0	0	0
30/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	62,363.0000	60,783.0000	(2.534)	0	0	0
30/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	52,596.0000	51,015.0000	(3.006)	0	0	0
30/06/2006	R153	2006/11/02			Bond Future	8.7570	8.7200	(0.423)	0.0000	0.0000	0
30/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	17,243.0000	16,428.0000	(4.727)	0	0	0
30/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,327.0000	8,789.0000	5.548	0	0	0
30/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	12,838.0000	12,161.0000	(5.273)	0	0	0
30/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	12,596.0000	13,198.0000	4.779	0	0	0
30/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,054.0000	5,381.0000	6.470	0	0	0
30/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	22,729.0000	21,778.0000	(4.184)	0	0	100
30/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,728.0000	2,935.0000	7.588	0	0	0
30/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	499.0000	551.0000	10.421	0	0	0
30/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,734.0000	35,570.0000	(3.169)	0	0	0
30/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,284.0000	1,399.0000	8.956	0	0	0
30/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	44,966.0000	43,741.0000	(2.724)	0	0	0
30/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	29,247.0000	28,176.0000	(3.662)	0	0	0
30/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	81.0000	91.0000	12.346	0	0	0
30/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	62,849.0000	61,581.0000	(2.018)	0	0	0
30/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	211.0000	235.0000	11.374	0	0	0
30/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	53,784.0000	52,530.0000	(2.332)	0	0	0
30/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
30/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	28.0000	32.0000	14.286	0	0	0
30/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,081.0000	70,806.0000	(1.769)	0	0	0
30/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	81,438.0000	80,161.0000	(1.568)	0	0	0
30/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,725.0000	18,458.0000	4.135	0	0	0
30/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	9,375.0000	8,830.0000	(5.813)	0	0	0
30/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,630.0000	24,480.0000	3.597	0	0	0
30/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	6,771.0000	6,343.0000	(6.321)	0	0	0

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30/06/2006	R153	2007/02/01			Bond Future	8.7040	8.6810	(0.264)	0.0000	0.0000	0
30/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	17,056.0000	16,659.0000	(2.328)	0	0	0
30/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	25,113.0000	24,607.0000	(2.015)	0	0	0
30/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,549.0000	18,900.0000	1.892	0	0	0
30/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,527.0000	23,929.0000	1.709	0	0	0
30/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	20,725.0000	20,274.0000	(2.176)	0	0	0
30/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	13,963.0000	13,617.0000	(2.478)	0	0	0
30/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,242.0000	10,483.0000	2.353	0	0	0
30/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,074.0000	14,370.0000	2.103	0	0	0
30/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,540.0000	4,675.0000	2.974	0	0	0
30/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,035.0000	7,221.0000	2.644	0	0	0
30/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	30,202.0000	29,640.0000	(1.861)	0	0	0
30/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	36,078.0000	35,466.0000	(1.696)	0	0	0
30/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,680.0000	2,771.0000	3.396	0	0	0
30/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,668.0000	42,011.0000	(1.540)	0	0	0
30/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,214.0000	49,528.0000	(1.366)	0	0	0
30/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,157.0000	57,449.0000	(1.217)	0	0	0
30/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,036.0000	1,075.0000	3.764	0	0	0
30/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,700.0000	1,760.0000	3.529	0	0	0
30/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	11,440.0000	11,141.0000	(2.614)	0	0	0
30/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,001.0000	29,449.0000	1.545	0	0	0
30/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	607.0000	631.0000	3.954	0	0	0
30/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,413.0000	65,690.0000	(1.089)	0	0	0
30/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	74,914.0000	74,180.0000	(0.980)	0	0	0
30/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	340.0000	354.0000	4.118	0	0	0
30/06/2006	R157	2006/08/03			Bond Future	8.7080	8.6660	(0.482)	0.0000	0.0000	121
30/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
30/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	114,294.0000	111,180.0000	(2.725)	0	0	0
30/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,154.0000	2,511.0000	16.574	0	0	0
30/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
30/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	36,665.0000	33,909.0000	(7.517)	0	0	0
30/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	41,643.0000	44,283.0000	6.340	0	0	0
30/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	54,341.0000	51,321.0000	(5.557)	0	0	0
30/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	135,237.0000	132,124.0000	(2.302)	0	0	0

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30/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	466.0000	559.0000	19.957	0	0	0
30/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	26,945.0000	29,134.0000	8.124	0	0	0
30/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,573.0000	4,648.0000	(16.598)	0	0	0
30/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	2,354.0000	1,880.0000	(20.136)	0	0	0
30/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	93,764.0000	90,651.0000	(3.320)	0	0	0
30/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	6,614.0000	7,493.0000	13.290	0	0	0
30/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	11,835.0000	10,277.0000	(13.164)	0	0	0
30/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	22,135.0000	19,900.0000	(10.097)	0	0	0
30/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	14,939.0000	16,495.0000	10.416	0	0	0
30/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	73,679.0000	70,579.0000	(4.207)	0	0	100
30/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	58.0000	71.0000	22.414	0	0	0
30/06/2006	R157	2006/11/02			Bond Future	8.7560	8.7200	(0.411)	0.0000	0.0000	0
30/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	10,044.0000	10,703.0000	6.561	0	0	0
30/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,490.0000	2,713.0000	8.956	0	0	0
30/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	510.0000	564.0000	10.588	0	0	0
30/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	5,366.0000	5,778.0000	7.678	0	0	0
30/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	9,139.0000	8,503.0000	(6.959)	0	0	0
30/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	61,506.0000	59,316.0000	(3.561)	0	0	0
30/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	6,307.0000	5,835.0000	(7.484)	0	0	0
30/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	115,643.0000	113,096.0000	(2.202)	0	0	0
30/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,392.0000	77,521.0000	2.824	0	0	0
30/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	156,468.0000	153,876.0000	(1.657)	0	0	0
30/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	47,260.0000	45,319.0000	(4.107)	0	0	0
30/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	61,332.0000	63,297.0000	3.204	0	0	0
30/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	77,918.0000	75,540.0000	(3.052)	0	0	158
30/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	200.0000	223.0000	11.500	0	0	0
30/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	16,744.0000	17,689.0000	5.644	0	0	0
30/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	135,766.0000	133,188.0000	(1.899)	0	0	0
30/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	35,394.0000	33,738.0000	(4.679)	0	0	117
30/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,180.0000	1,295.0000	9.746	0	0	0
30/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	71.0000	80.0000	12.676	0	0	0
30/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	96,270.0000	93,784.0000	(2.582)	0	0	0
30/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	13,116.0000	12,275.0000	(6.412)	0	0	0
30/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	48,097.0000	49,857.0000	3.659	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
30/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	25,531.0000	26,768.0000	4.845	0	0	0
30/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	25,964.0000	24,600.0000	(5.253)	0	0	0
30/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	36,025.0000	37,540.0000	4.205	0	0	0
30/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	18,583.0000	17,498.0000	(5.839)	0	0	0
30/06/2006	R157	2007/02/01			Bond Future	8.7550	8.7280	(0.308)	0.0000	0.0000	0
30/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	23,267.0000	22,533.0000	(3.155)	0	0	0
30/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,832.0000	8,146.0000	4.009	0	0	0
30/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,053.0000	5,270.0000	4.294	0	0	0
30/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	134,049.0000	132,233.0000	(1.355)	0	0	0
30/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,851.0000	1,940.0000	4.808	0	0	0
30/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,404.0000	79,813.0000	(1.954)	0	0	0
30/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	57,534.0000	58,706.0000	2.037	0	0	0
30/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,126.0000	3,269.0000	4.575	0	0	0
30/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	115,414.0000	113,651.0000	(1.528)	0	0	0
30/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	14,826.0000	14,308.0000	(3.494)	0	0	0
30/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,666.0000	13,115.0000	3.545	0	0	0
30/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	82,460.0000	83,847.0000	1.682	0	0	0
30/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	67,419.0000	65,962.0000	(2.161)	0	0	0
30/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	97,801.0000	96,112.0000	(1.727)	0	0	0
30/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	18,561.0000	17,943.0000	(3.330)	0	0	0
30/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	69,666.0000	70,953.0000	1.847	0	0	0
30/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,957.0000	19,554.0000	3.149	0	0	0
30/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	55,238.0000	53,929.0000	(2.370)	0	0	0
30/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	46,177.0000	47,219.0000	2.257	0	0	0
30/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	29,059.0000	28,196.0000	(2.970)	0	0	0
30/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,711.0000	27,461.0000	2.808	0	0	0
30/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	35,110.0000	34,106.0000	(2.860)	0	0	0
30/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	44,861.0000	43,705.0000	(2.577)	0	0	0
30/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	34,757.0000	35,659.0000	2.595	0	0	0
30/06/2006	R186	2006/08/03			Bond Future	8.3700	8.3700	-	0.0000	0.0000	63
30/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	27,976.0000	27,702.0000	(0.979)	0	0	0
30/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	13,509.0000	13,235.0000	(2.028)	0	0	0
30/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	93,749.0000	93,684.0000	(0.069)	0	0	0
30/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,367.0000	2,240.0000	(5.365)	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
30/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	170,329.0000	170,329.0000	-	0	0	0
30/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	70,038.0000	69,911.0000	(0.181)	0	0	0
30/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	13,647.0000	13,374.0000	(2.000)	0	0	0
30/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	27,243.0000	26,970.0000	(1.002)	0	0	0
30/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	47,513.0000	47,304.0000	(0.440)	0	0	0
30/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	205,307.0000	205,307.0000	-	0	0	0
30/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5,970.0000	5,761.0000	(3.501)	0	0	0
30/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	74,044.0000	73,966.0000	(0.105)	0	0	0
30/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,180.0000	1,102.0000	(6.610)	0	0	0
30/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	4,845.0000	4,663.0000	(3.756)	0	0	0
30/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	857.0000	793.0000	(7.468)	0	0	0
30/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	170.0000	152.0000	(10.588)	0	0	0
30/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	104,331.0000	104,313.0000	(0.017)	0	0	0
30/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	47,537.0000	47,355.0000	(0.383)	0	0	0
30/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	136,644.0000	136,642.0000	(0.001)	0	0	0
30/06/2006	R186	2006/11/02			Bond Future	8.3800	8.3720	(0.095)	0.0000	0.0000	0
30/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,031.0000	45,395.0000	(1.382)	0	0	0
30/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	31,399.0000	31,656.0000	0.818	0	0	0
30/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	875.0000	879.0000	0.457	0	0	0
30/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	45,939.0000	46,296.0000	0.777	0	0	0
30/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	171,181.0000	170,292.0000	(0.519)	0	0	0
30/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	32,671.0000	32,135.0000	(1.641)	0	0	0
30/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	241,146.0000	240,253.0000	(0.370)	0	0	0
30/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	103.0000	102.0000	(0.971)	0	0	0
30/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	81,962.0000	82,508.0000	0.666	0	0	0
30/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	22,847.0000	22,410.0000	(1.913)	0	0	0
30/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	63,038.0000	63,494.0000	0.723	0	0	0
30/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	205,336.0000	204,444.0000	(0.434)	0	0	0
30/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	15,781.0000	15,434.0000	(2.199)	0	0	0
30/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	320.0000	320.0000	-	0	0	0
30/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	10,856.0000	10,949.0000	0.857	0	0	0
30/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	109,874.0000	109,025.0000	(0.773)	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
30/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	84,383.0000	83,584.0000	(0.947)	0	0	0
30/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,261.0000	5,304.0000	0.817	0	0	0
30/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,124.0000	2,140.0000	0.753	0	0	0
30/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	138,980.0000	138,102.0000	(0.632)	0	0	0
30/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	19,462.0000	19,628.0000	0.853	0	0	0
30/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	63,010.0000	62,284.0000	(1.152)	0	0	0
30/06/2006	R186	2007/02/01			Bond Future	8.3810	8.3740	(0.084)	0.0000	0.0000	0
30/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	79,191.0000	78,603.0000	(0.743)	0	0	0
30/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	63,848.0000	64,152.0000	0.476	0	0	0
30/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,801.0000	35,990.0000	0.528	0	0	0
30/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	50,770.0000	50,298.0000	(0.930)	0	0	0
30/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,916.0000	1,923.0000	0.365	0	0	0
30/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	48,936.0000	49,182.0000	0.503	0	0	0
30/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	97,820.0000	98,235.0000	0.424	0	0	0
30/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	40,432.0000	40,017.0000	(1.026)	0	0	0
30/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	63,590.0000	63,060.0000	(0.833)	0	0	0
30/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	241,343.0000	240,574.0000	(0.319)	0	0	0
30/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	80,281.0000	80,642.0000	0.450	0	0	0
30/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	32,122.0000	31,761.0000	(1.124)	0	0	0
30/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,449.0000	3,465.0000	0.464	0	0	0
30/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	207,142.0000	206,381.0000	(0.367)	0	0	0
30/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,793.0000	24,929.0000	0.549	0	0	0
30/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	175,131.0000	174,385.0000	(0.426)	0	0	0
30/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	97,964.0000	97,324.0000	(0.653)	0	0	0
30/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,037.0000	16,128.0000	0.567	0	0	0
30/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,878.0000	5,908.0000	0.510	0	0	0
30/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	145,570.0000	144,848.0000	(0.496)	0	0	0
30/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,516.0000	9,571.0000	0.578	0	0	0
30/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	120,080.0000	119,395.0000	(0.570)	0	0	0
30/06/2006	R194	2006/08/03			Bond Future	8.6360	8.5800	(0.648)	0.0000	0.0000	208
30/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	24,159.0000	23,345.0000	(3.369)	0	0	0
30/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	27,920.0000	27,105.0000	(2.919)	0	0	0
30/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
30/06/2006	R194	2006/08/03	6.75	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
30/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	16,696.0000	15,883.0000	(4.869)	0	0	0
30/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,017.0000	12,212.0000	(6.184)	0	0	0
30/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	20,418.0000	19,603.0000	(3.992)	0	0	0
30/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	29.0000	38.0000	31.034	0	0	0
30/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	9,468.0000	8,699.0000	(8.122)	0	0	0
30/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	167.0000	213.0000	27.545	0	0	0
30/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	641.0000	781.0000	21.841	0	0	0
30/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,164.0000	6,784.0000	10.058	0	0	0
30/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,272.0000	5,598.0000	(10.746)	0	0	0
30/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	892.0000	698.0000	(21.749)	0	0	0
30/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	3,586.0000	4,056.0000	13.107	0	0	0
30/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,757.0000	2,052.0000	16.790	0	0	0
30/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,931.0000	1,587.0000	(17.815)	0	0	0
30/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	3,737.0000	3,216.0000	(13.942)	0	0	0
30/06/2006	R194	2006/11/02			Bond Future	8.7830	8.7370	(0.524)	0.0000	0.0000	0
30/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,459.0000	24,895.0000	(2.215)	0	0	0
30/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
30/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	487.0000	541.0000	11.088	0	0	0
30/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,305.0000	12,792.0000	(3.856)	0	0	0
30/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,159.0000	15,620.0000	(3.336)	0	0	0
30/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	38.0000	43.0000	13.158	0	0	0
30/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,305.0000	21,745.0000	(2.511)	0	0	0
30/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	206.0000	232.0000	12.621	0	0	0
30/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	92.0000	105.0000	14.130	0	0	0
30/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,196.0000	18,642.0000	(2.886)	0	0	0
30/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,687.0000	10,214.0000	(4.426)	0	0	0
30/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	992.0000	1,085.0000	9.375	0	0	0
30/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,640.0000	28,075.0000	(1.973)	0	0	0
30/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,958.0000	3,161.0000	6.863	0	0	0
30/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,842.0000	31,276.0000	(1.778)	0	0	0
30/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,447.0000	6,084.0000	(5.631)	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
30/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,059.0000	34,493.0000	(1.614)	0	0	0
30/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,786.0000	1,931.0000	8.119	0	0	0
30/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
30/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,372.0000	7,950.0000	(5.041)	0	0	0
30/06/2006	R194	2007/02/01			Bond Future	8.9060	8.8700	(0.404)	0.0000	0.0000	0
30/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,204.0000	1,262.0000	4.817	0	0	0
30/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,871.0000	12,569.0000	(2.346)	0	0	0
30/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	296.0000	314.0000	6.081	0	0	0
30/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	474.0000	502.0000	5.907	0	0	0
30/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	179.0000	190.0000	6.145	0	0	0
30/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,641.0000	19,299.0000	(1.741)	0	0	0
30/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,102.0000	21,753.0000	(1.579)	0	0	0
30/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	734.0000	774.0000	5.450	0	0	0
30/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,951.0000	14,630.0000	(2.147)	0	0	0
30/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	32.0000	34.0000	6.250	0	0	0
30/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,747.0000	29,389.0000	(1.203)	0	0	0
30/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,250.0000	16,917.0000	(1.930)	0	0	0
30/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	58.0000	63.0000	8.621	0	0	0
30/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,846.0000	1,926.0000	4.334	0	0	0
30/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	104.0000	111.0000	6.731	0	0	0
30/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,973.0000	10,693.0000	(2.552)	0	0	0
30/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,167.0000	26,811.0000	(1.310)	0	0	0
30/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,300.0000	9,043.0000	(2.763)	0	0	0
30/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,615.0000	24,262.0000	(1.434)	0	0	0
30/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,726.0000	3,855.0000	3.462	0	0	0
30/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,704.0000	2,808.0000	3.846	0	0	0
30/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,800.0000	7,569.0000	(2.962)	0	0	0
30/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,529.0000	6,323.0000	(3.155)	0	0	0
30/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,966.0000	5,121.0000	3.121	0	0	0
30/06/2006	R201	2006/08/03			Bond Future	8.7210	8.6800	(0.470)	0.0000	0.0000	26
30/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	9,738.0000	8,501.0000	(12.703)	0	0	0
30/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	11,436.0000	12,607.0000	10.240	0	0	0
30/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	59,112.0000	56,715.0000	(4.055)	0	0	0
30/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,940.0000	1,559.0000	(19.639)	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
30/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	32,341.0000	34,367.0000	6.264	0	0	0
30/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,028.0000	5,680.0000	12.967	0	0	0
30/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	45.0000	55.0000	22.222	0	0	0
30/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,603.0000	3,862.0000	(16.098)	0	0	0
30/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	20,788.0000	22,454.0000	8.014	0	0	0
30/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	18,092.0000	16,337.0000	(9.700)	0	0	0
30/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	43,794.0000	41,456.0000	(5.339)	0	0	0
30/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	354.0000	422.0000	19.209	0	0	0
30/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	29,742.0000	27,597.0000	(7.212)	0	0	0
30/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,634.0000	1,896.0000	16.034	0	0	0
30/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	74,998.0000	72,592.0000	(3.208)	0	0	0
30/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/06/2006	R201	2006/11/02			Bond Future	8.7480	8.7130	(0.400)	0.0000	0.0000	0
30/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,518.0000	21,478.0000	4.679	0	0	0
30/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	10,219.0000	9,575.0000	(6.302)	0	0	0
30/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	27,837.0000	26,563.0000	(4.577)	0	0	0
30/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	38,459.0000	39,823.0000	3.547	0	0	0
30/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	13,496.0000	14,230.0000	5.439	0	0	0
30/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	62.0000	69.0000	11.290	0	0	0
30/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	14,541.0000	13,708.0000	(5.729)	0	0	0
30/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,065.0000	2,241.0000	8.523	0	0	0
30/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	123,456.0000	121,455.0000	(1.621)	0	0	0
30/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	28,847.0000	30,022.0000	4.073	0	0	0
30/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	20,403.0000	19,355.0000	(5.136)	0	0	0
30/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,411.0000	59,579.0000	(2.983)	0	0	0
30/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,400.0000	4,723.0000	7.341	0	0	0
30/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	37,215.0000	35,721.0000	(4.015)	0	0	0
30/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,149.0000	8,663.0000	6.308	0	0	0
30/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	433.0000	476.0000	9.931	0	0	0
30/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	988.0000	1,081.0000	9.413	0	0	0
30/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	48,465.0000	46,781.0000	(3.475)	0	0	0
30/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	75,901.0000	73,986.0000	(2.523)	0	0	0
30/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,205.0000	89,241.0000	(2.153)	0	0	0
30/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	172.0000	191.0000	11.047	0	0	0
30/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	107,103.0000	105,113.0000	(1.858)	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
30/06/2006	R201	2007/02/01			Bond Future	8.7650	8.7320	(0.376)	0.0000	0.0000	0
30/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,042.0000	1,106.0000	6.142	0	0	0
30/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	19,487.0000	18,779.0000	(3.633)	0	0	0
30/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	36,936.0000	35,829.0000	(2.997)	0	0	0
30/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	122,507.0000	120,721.0000	(1.458)	0	0	0
30/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	46,181.0000	47,323.0000	2.473	0	0	0
30/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,953.0000	22,696.0000	3.385	0	0	0
30/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,141.0000	30,026.0000	3.037	0	0	0
30/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	65,816.0000	64,294.0000	(2.313)	0	0	0
30/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	37,283.0000	38,302.0000	2.733	0	0	0
30/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	29,982.0000	29,016.0000	(3.222)	0	0	0
30/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,846.0000	7,174.0000	4.791	0	0	0
30/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	24,233.0000	23,402.0000	(3.429)	0	0	0
30/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,805.0000	16,403.0000	3.784	0	0	0
30/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,702.0000	77,085.0000	(2.055)	0	0	0
30/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,532.0000	4,764.0000	5.119	0	0	0
30/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	54,787.0000	53,394.0000	(2.543)	0	0	0
30/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,745.0000	11,203.0000	4.262	0	0	0
30/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	45,186.0000	43,934.0000	(2.771)	0	0	0
30/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	107,184.0000	105,436.0000	(1.631)	0	0	0
30/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	92,539.0000	90,847.0000	(1.828)	0	0	0
30/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,889.0000	3,047.0000	5.469	0	0	0
30/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,771.0000	1,874.0000	5.816	0	0	0
30/06/2006	R203	2006/08/03			Bond Future	8.7000	8.6640	(0.414)	0.0000	0.0000	111
30/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
30/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	127,047.0000	124,565.0000	(1.954)	0	0	0
30/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	32,449.0000	30,137.0000	(7.125)	0	0	0
30/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	811.0000	979.0000	20.715	0	0	0
30/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	68,438.0000	65,959.0000	(3.622)	0	0	0
30/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
30/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	49,925.0000	47,471.0000	(4.915)	0	0	0
30/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	87,499.0000	85,017.0000	(2.837)	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
30/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	112.0000	139.0000	24.107	0	0	0
30/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	107,033.0000	104,552.0000	(2.318)	0	0	0
30/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	17,511.0000	15,635.0000	(10.713)	0	0	0
30/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	7,204.0000	6,059.0000	(15.894)	0	0	0
30/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	3,617.0000	4,222.0000	16.727	0	0	0
30/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	10,636.0000	11,972.0000	12.561	0	0	0
30/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	2,085.0000	1,616.0000	(22.494)	0	0	0
30/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	22,437.0000	24,449.0000	8.967	0	0	0
30/06/2006	R203	2006/11/02			Bond Future	8.7290	8.6940	(0.401)	0.0000	0.0000	0
30/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,066.0000	5,557.0000	9.692	0	0	0
30/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	38,241.0000	36,358.0000	(4.924)	0	0	0
30/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	107,543.0000	105,183.0000	(2.194)	0	0	0
30/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	91.0000	106.0000	16.484	0	0	0
30/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	70,347.0000	68,088.0000	(3.211)	0	0	0
30/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	911.0000	1,026.0000	12.623	0	0	0
30/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	127,170.0000	124,800.0000	(1.864)	0	0	0
30/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	312.0000	356.0000	14.103	0	0	0
30/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	23.0000	27.0000	17.391	0	0	0
30/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	53,392.0000	51,275.0000	(3.965)	0	0	0
30/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	88,530.0000	86,200.0000	(2.632)	0	0	0
30/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	25,517.0000	23,962.0000	(6.094)	0	0	0
30/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,300.0000	2,557.0000	11.174	0	0	0
30/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	17,087.0000	18,289.0000	7.035	0	0	0
30/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,843.0000	10,661.0000	8.310	0	0	0
30/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	15,666.0000	14,494.0000	(7.481)	0	0	0
30/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	147,323.0000	144,950.0000	(1.611)	0	0	0
30/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,977.0000	165,603.0000	(1.413)	0	0	0
30/06/2006	R203	2007/02/01			Bond Future	8.7440	8.7110	(0.377)	0.0000	0.0000	0
30/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,376.0000	5,762.0000	7.180	0	0	0
30/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	107,511.0000	105,373.0000	(1.989)	0	0	0
30/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	686.0000	752.0000	9.621	0	0	0
30/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	72,347.0000	70,377.0000	(2.723)	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
30/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	89,381.0000	87,307.0000	(2.320)	0	0	0
30/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,931.0000	3,165.0000	7.984	0	0	0
30/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,478.0000	1,608.0000	8.796	0	0	0
30/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	56,729.0000	54,911.0000	(3.205)	0	0	0
30/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	42,868.0000	41,253.0000	(3.767)	0	0	0
30/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,165.0000	9,754.0000	6.427	0	0	0
30/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,972.0000	32,338.0000	4.410	0	0	0
30/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	14,099.0000	13,261.0000	(5.944)	0	0	0
30/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,603.0000	15,436.0000	5.704	0	0	0
30/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	31,058.0000	29,687.0000	(4.414)	0	0	0
30/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,870.0000	22,970.0000	5.030	0	0	0
30/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	21,470.0000	20,366.0000	(5.142)	0	0	0
30/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	146,133.0000	143,942.0000	(1.499)	0	0	0
30/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	126,485.0000	124,312.0000	(1.718)	0	0	0
30/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	292.0000	323.0000	10.616	0	0	0
30/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	166,357.0000	164,158.0000	(1.322)	0	0	0
30/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	114.0000	126.0000	10.526	0	0	0
30/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	40.0000	45.0000	12.500	0	0	0
30/06/2006	R204	2006/08/03			Bond Future	8.6790	8.6490	(0.346)	0.0000	0.0000	83
30/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	51,438.0000	49,328.0000	(4.102)	0	0	0
30/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	545.0000	608.0000	11.560	0	0	0
30/06/2006	R204	2006/11/02			Bond Future	8.7040	8.6740	(0.345)	0.0000	0.0000	0
30/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,916.0000	18,730.0000	4.543	0	0	0
30/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	32,626.0000	31,297.0000	(4.073)	0	0	0
30/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	16,707.0000	15,849.0000	(5.136)	0	0	0
30/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	82.0000	90.0000	9.756	0	0	0
30/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	37,513.0000	38,800.0000	3.431	0	0	0
30/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	154,558.0000	152,422.0000	(1.382)	0	0	0
30/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	26.0000	29.0000	11.538	0	0	0
30/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	176,631.0000	174,489.0000	(1.213)	0	0	0
30/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	23,570.0000	22,484.0000	(4.608)	0	0	0
30/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	58,043.0000	56,262.0000	(3.068)	0	0	0
30/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	74,341.0000	72,396.0000	(2.616)	0	0	0
30/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	26,845.0000	27,903.0000	3.941	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
30/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,819.0000	3,018.0000	7.059	0	0	0
30/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	587.0000	636.0000	8.348	0	0	0
30/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	231.0000	252.0000	9.091	0	0	0
30/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	92,808.0000	90,767.0000	(2.199)	0	0	0
30/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,948.0000	6,311.0000	6.103	0	0	0
30/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,349.0000	1,452.0000	7.635	0	0	0
30/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	133,151.0000	131,028.0000	(1.594)	0	0	0
30/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	10,924.0000	11,499.0000	5.264	0	0	0
30/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	112,507.0000	110,411.0000	(1.863)	0	0	0
30/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	44,086.0000	42,517.0000	(3.559)	0	0	0
30/06/2006	R204	2007/02/01			Bond Future	8.7150	8.6870	(0.321)	0.0000	0.0000	0
30/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,844.0000	29,661.0000	2.832	0	0	0
30/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	175,812.0000	173,877.0000	(1.101)	0	0	0
30/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	38,074.0000	39,045.0000	2.550	0	0	0
30/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	44,161.0000	43,003.0000	(2.622)	0	0	0
30/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,613.0000	152,706.0000	(1.233)	0	0	0
30/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	35,612.0000	34,607.0000	(2.822)	0	0	0
30/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	758.0000	798.0000	5.277	0	0	0
30/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,361.0000	1,430.0000	5.070	0	0	0
30/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	28,585.0000	27,722.0000	(3.019)	0	0	0
30/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	66,529.0000	65,059.0000	(2.210)	0	0	0
30/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	48,386.0000	49,500.0000	2.302	0	0	0
30/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	54,420.0000	53,105.0000	(2.416)	0	0	0
30/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,335.0000	2,447.0000	4.797	0	0	0
30/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,868.0000	21,529.0000	3.168	0	0	0
30/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	134,340.0000	132,476.0000	(1.388)	0	0	0
30/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	14,276.0000	14,783.0000	3.551	0	0	0
30/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	80,555.0000	78,943.0000	(2.001)	0	0	0
30/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,121.0000	9,485.0000	3.991	0	0	0
30/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,833.0000	4,007.0000	4.540	0	0	0
30/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	97,143.0000	95,424.0000	(1.770)	0	0	0
30/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	115,129.0000	113,327.0000	(1.565)	0	0	0
30/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,032.0000	6,289.0000	4.261	0	0	0
30/06/2006	R207	2006/08/03			Bond Future	8.6430	8.6190	(0.278)	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
30/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	48,618.0000	46,899.0000	(3.536)	0	0	0
30/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	222.0000	247.0000	11.261	0	0	0
30/06/2006	R207	2006/11/02			Bond Future	8.6640	8.6410	(0.265)	0.0000	0.0000	0
30/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	109,904.0000	108,251.0000	(1.504)	0	0	0
30/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	131,209.0000	129,556.0000	(1.260)	0	0	0
30/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	89,195.0000	87,543.0000	(1.852)	0	0	0
30/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
30/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	17,731.0000	16,611.0000	(6.317)	0	0	0
30/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,851.0000	6,384.0000	9.110	0	0	0
30/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	14,012.0000	14,977.0000	6.887	0	0	0
30/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,867.0000	7,180.0000	(8.733)	0	0	0
30/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	32,221.0000	30,779.0000	(4.475)	0	0	0
30/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	69,105.0000	67,462.0000	(2.378)	0	0	0
30/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	59.0000	69.0000	16.949	0	0	0
30/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	49,855.0000	48,259.0000	(3.201)	0	0	0
30/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	396.0000	453.0000	14.394	0	0	0
30/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,812.0000	2,023.0000	11.645	0	0	0
30/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	26,361.0000	27,701.0000	5.083	0	0	0
30/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	153,123.0000	151,470.0000	(1.080)	0	0	0
30/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,682.0000	2,369.0000	(11.670)	0	0	0
30/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2006	R207	2007/02/01			Bond Future	8.6720	8.6510	(0.242)	0.0000	0.0000	0
30/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,017.0000	1,070.0000	5.211	0	0	0
30/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	110,338.0000	108,897.0000	(1.306)	0	0	0
30/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	453.0000	478.0000	5.519	0	0	0
30/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,098.0000	2,200.0000	4.862	0	0	0
30/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	30,379.0000	29,483.0000	(2.949)	0	0	0
30/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	90,940.0000	89,548.0000	(1.531)	0	0	0
30/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	130,828.0000	129,360.0000	(1.122)	0	0	0
30/06/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,998.0000	4,176.0000	4.452	0	0	0
30/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	18,043.0000	18,640.0000	3.309	0	0	0
30/06/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	72,919.0000	71,604.0000	(1.803)	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
30/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	26,330.0000	27,106.0000	2.947	0	0	0
30/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	56,610.0000	55,405.0000	(2.129)	0	0	0
30/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	20,812.0000	20,094.0000	(3.450)	0	0	0
30/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	42,347.0000	41,283.0000	(2.513)	0	0	0
30/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	11,663.0000	12,093.0000	3.687	0	0	0
30/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	7,070.0000	7,358.0000	4.074	0	0	0
30/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	152,208.0000	150,725.0000	(0.974)	0	0	0
30/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	13,563.0000	13,020.0000	(4.004)	0	0	0
30/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	36,458.0000	37,409.0000	2.608	0	0	0
30/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	185.0000	196.0000	5.946	0	0	0
30/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	69.0000	73.0000	5.797	0	0	0
30/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	174,351.0000	172,861.0000	(0.855)	0	0	0

Grand Total: **3,257**