

# Derivatives High/Low Report

High/Low for 19/05/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	GOVI 2006/08/03			jGovi	242.4570	242.3960	(0.025)	0.0000	0.0000	561
19/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	124,626.0000	124,015.0000	(0.490)	0	0	0
19/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	56.0000	55.0000	(1.786)	0	0	0
19/05/2006	GOVI 2006/11/02			jGovi	246.8650	246.7880	(0.031)	0.0000	0.0000	301
19/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	117.0000	118.0000	0.855	0	0	0
19/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	168,767.0000	167,998.0000	(0.456)	0	0	0
19/05/2006	GOVI 2007/02/01			jGovi	251.3870	251.2980	(0.035)	0.0000	0.0000	0
19/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	213,950.0000	213,061.0000	(0.416)	0	0	0
19/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	80.0000	81.0000	1.250	0	0	0
19/05/2006	J153 2010/08/31			jSwap	7.4740	7.4790	0.067	0.0000	0.0000	0
19/05/2006	J157 2015/09/15			jSwap	7.7080	7.7110	0.039	0.0000	0.0000	0
19/05/2006	J186 2026/12/21			jSwap	7.4420	7.4470	0.067	0.0000	0.0000	0
19/05/2006	J194 2008/02/28			jSwap	7.3650	7.3650	-	0.0000	0.0000	0
19/05/2006	J201 2014/12/22			jSwap	7.6610	7.6700	0.117	0.0000	0.0000	0
19/05/2006	J203 2017/09/15			jSwap	7.7030	7.7070	0.052	0.0000	0.0000	0
19/05/2006	J204 2018/12/21			jSwap	7.6880	7.6920	0.052	0.0000	0.0000	0

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19/05/2006	J207	2020/01/15			jSwap	7.6760	7.6790	0.039	0.0000	0.0000	0
19/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
19/05/2006	JFRA	2006/08/03			jFra	7.2890	7.2720	(0.233)	0.0000	0.0000	0
19/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,048.0000	1,016.0000	(3.053)	0	0	0
19/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	340.0000	350.0000	2.941	0	0	0
19/05/2006	JFRA	2006/11/02			jFra	7.5020	7.4920	(0.133)	0.0000	0.0000	0
19/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	487.0000	492.0000	1.027	0	0	0
19/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,716.0000	1,697.0000	(1.107)	0	0	0
19/05/2006	JFRA	2007/02/01			jFra	7.6190	7.6170	(0.026)	0.0000	0.0000	35
19/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,374.0000	1,369.0000	(0.364)	0	0	0
19/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,083.0000	1,083.0000	-	0	0	0
19/05/2006	JFRA	2007/05/03			jFra	7.7330	7.7400	0.091	0.0000	0.0000	0
19/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,748.0000	1,755.0000	0.400	0	0	0
19/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,178.0000	1,168.0000	(0.849)	0	0	0
19/05/2006	JFRA	2007/08/02			jFra	7.7670	7.7590	(0.103)	0.0000	0.0000	0
19/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,316.0000	1,323.0000	0.532	0	0	0
19/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,969.0000	1,957.0000	(0.609)	0	0	0
19/05/2006	JFRA	2007/11/01			jFra	7.8600	7.8470	(0.165)	0.0000	0.0000	0
19/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,379.0000	2,358.0000	(0.883)	0	0	0
19/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,433.0000	1,445.0000	0.837	0	0	0
19/05/2006	JFRA	2008/02/07			jFra	7.8880	7.8880	-	0.0000	0.0000	0
19/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,708.0000	25,689.0000	(0.074)	0	0	0
19/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,675.0000	26,653.0000	(0.082)	0	0	0
19/05/2006	JN02	2006/08/03			jNote	7.6950	7.6840	(0.143)	0.0000	0.0000	0
19/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,826.0000	13,642.0000	(1.331)	0	0	0
19/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,592.0000	5,610.0000	0.322	0	0	0

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19/05/2006	JN02	2006/11/02			jNote	7.7840	7.7680	(0.206)	0.0000	0.0000	0
19/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,102.0000	9,179.0000	0.846	0	0	0
19/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,972.0000	18,754.0000	(1.149)	0	0	0
19/05/2006	JN05	2006/08/03			jNote	7.8660	7.8490	(0.216)	0.0000	0.0000	0
19/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,503.0000	1,566.0000	4.192	0	0	0
19/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	26,835.0000	26,209.0000	(2.333)	0	0	0
19/05/2006	JN05	2006/11/02			jNote	7.9060	7.8900	(0.202)	0.0000	0.0000	0
19/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,987.0000	4,099.0000	2.809	0	0	0
19/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	30,923.0000	30,389.0000	(1.727)	0	0	0
19/05/2006	JN10	2006/08/03			jNote	7.9030	7.8890	(0.177)	0.0000	0.0000	0
19/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	190.0000	204.0000	7.368	0	0	0
19/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	45,123.0000	44,200.0000	(2.046)	0	0	0
19/05/2006	JN10	2006/11/02			jNote	7.9230	7.9080	(0.189)	0.0000	0.0000	0
19/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,226.0000	1,298.0000	5.873	0	0	0
19/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	47,465.0000	46,531.0000	(1.968)	0	0	0
19/05/2006	JROD	2006/05/31			jRod	6.7930	6.7910	(0.029)	0.0000	0.0000	0
19/05/2006	JROD	2006/06/30			jRod	6.8550	6.8490	(0.088)	0.0000	0.0000	0
19/05/2006	JROD	2006/07/31			jRod	6.9800	6.9690	(0.158)	0.0000	0.0000	0
19/05/2006	JROD	2006/08/31			jRod	6.9740	6.9680	(0.086)	0.0000	0.0000	0
19/05/2006	R153	2006/08/03			Bond Future	7.5500	7.5700	0.265	7.5400	7.5400	749
19/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,211.0000	13,801.0000	4.466	0	0	0
19/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,977.0000	7,368.0000	5.604	0	0	100
19/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,621.0000	1,444.0000	(10.919)	0	0	0
19/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,056.0000	4,679.0000	(7.456)	0	0	0
19/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	62.0000	66.0000	6.452	0	0	0
19/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	21.0000	22.0000	4.762	0	0	0

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19/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	45,025.0000	44,261.0000	(1.697)	0	0	0
19/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,955.0000	35,200.0000	(2.100)	0	0	0
19/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	18,443.0000	17,769.0000	(3.655)	0	0	0
19/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	179.0000	192.0000	7.263	0	0	0
19/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,323.0000	1,416.0000	7.029	0	0	0
19/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	500.0000	537.0000	7.400	0	0	0
19/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,996.0000	26,264.0000	(2.712)	0	0	0
19/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,218.0000	3,427.0000	6.495	0	0	0
19/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,866.0000	10,307.0000	(5.144)	0	0	0
19/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,077.0000	53,311.0000	(1.416)	0	0	0
19/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,633.0000	22,356.0000	3.342	0	0	0
19/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	276.0000	231.0000	(16.304)	0	0	0
19/05/2006	R153	2006/11/02			Bond Future	7.5290	7.5360	0.093	0.0000	0.0000	0
19/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,327.0000	9,432.0000	1.126	0	0	0
19/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,276.0000	8,128.0000	(1.788)	0	0	0
19/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,234.0000	14,387.0000	1.075	0	0	0
19/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,078.0000	3,977.0000	(2.477)	0	0	0
19/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	28,992.0000	29,228.0000	0.814	0	0	0
19/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	356.0000	339.0000	(4.775)	0	0	0
19/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,871.0000	35,629.0000	(0.675)	0	0	0
19/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,859.0000	21,060.0000	0.964	0	0	0
19/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,364.0000	2,386.0000	0.931	0	0	100
19/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	28,106.0000	27,874.0000	(0.825)	0	0	0
19/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,371.0000	1,382.0000	0.802	0	0	0
19/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,508.0000	1,456.0000	(3.448)	0	0	0
19/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,923.0000	13,736.0000	(1.343)	0	0	0
19/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,234.0000	51,983.0000	(0.481)	0	0	0
19/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,559.0000	60,306.0000	(0.418)	0	0	0
19/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	283.0000	283.0000	-	0	0	0
19/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	779.0000	785.0000	0.770	0	0	0
19/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,955.0000	43,707.0000	(0.564)	0	0	0
19/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	467.0000	470.0000	0.642	0	0	0
19/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	41.0000	38.0000	(7.317)	0	0	0
19/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,956.0000	6,022.0000	1.108	0	0	0
19/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,053.0000	38,303.0000	0.657	0	0	0

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19/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,653.0000	20,439.0000	(1.036)	0	0	0
19/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,756.0000	3,795.0000	1.038	0	0	0
19/05/2006	R153	2007/02/01			Bond Future	7.5440	7.5540	0.133	0.0000	0.0000	0
19/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,981.0000	2,893.0000	(2.952)	0	0	0
19/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,716.0000	11,871.0000	1.323	0	0	0
19/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,607.0000	21,858.0000	1.162	0	0	0
19/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,223.0000	10,039.0000	(1.800)	0	0	0
19/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,084.0000	5,947.0000	(2.252)	0	0	0
19/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,104.0000	16,306.0000	1.254	0	0	0
19/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,353.0000	36,677.0000	0.891	0	0	0
19/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	274.0000	259.0000	(5.474)	0	0	0
19/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,115.0000	1,071.0000	(3.946)	0	0	0
19/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,427.0000	28,722.0000	1.038	0	0	0
19/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,425.0000	8,540.0000	1.365	0	0	0
19/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,663.0000	49,343.0000	(0.644)	0	0	0
19/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,207.0000	2,235.0000	1.269	0	0	0
19/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,604.0000	1,623.0000	1.185	0	0	0
19/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,177.0000	1,190.0000	1.105	0	0	0
19/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,233.0000	56,907.0000	(0.570)	0	0	0
19/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,381.0000	15,157.0000	(1.456)	0	0	0
19/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	42,195.0000	41,884.0000	(0.737)	0	0	0
19/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,906.0000	34,607.0000	(0.857)	0	0	0
19/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,335.0000	21,079.0000	(1.200)	0	0	0
19/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,063.0000	3,103.0000	1.306	0	0	0
19/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,007.0000	6,090.0000	1.382	0	0	0
19/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,276.0000	4,334.0000	1.356	0	0	0
19/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,899.0000	27,618.0000	(1.007)	0	0	0
19/05/2006	R157	2006/08/03			Bond Future	7.7400	7.7650	0.323	7.7300	7.7300	122
19/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	113,726.0000	111,734.0000	(1.752)	0	0	0
19/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
19/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	59,545.0000	57,622.0000	(3.229)	0	0	0
19/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	203.0000	225.0000	10.837	0	0	0
19/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	60,914.0000	62,884.0000	3.234	0	0	0
19/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	96.0000	72.0000	(25.000)	0	0	0

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19/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	95,851.0000	93,864.0000	(2.073)	0	0	0
19/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	60.0000	67.0000	11.667	0	0	0
19/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	648.0000	717.0000	10.648	0	0	0
19/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	77,726.0000	75,754.0000	(2.537)	0	0	0
19/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,132.0000	5,596.0000	9.041	0	0	0
19/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,923.0000	2,118.0000	10.140	0	0	0
19/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	25,676.0000	24,147.0000	(5.955)	0	0	0
19/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	41,831.0000	40,032.0000	(4.301)	0	0	0
19/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	12,630.0000	11,551.0000	(8.543)	0	0	0
19/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,832.0000	12,746.0000	7.725	0	0	100
19/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,377.0000	3,832.0000	(12.451)	0	0	0
19/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	931.0000	766.0000	(17.723)	0	0	0
19/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	40,805.0000	42,634.0000	4.482	0	0	0
19/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	23,716.0000	25,164.0000	6.106	0	0	0
19/05/2006	R157	2006/11/02			Bond Future	7.7390	7.7450	0.078	0.0000	0.0000	0
19/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	60,953.0000	60,513.0000	(0.722)	0	0	0
19/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,318.0000	3,345.0000	0.814	0	0	117
19/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,012.0000	969.0000	(4.249)	0	0	0
19/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,567.0000	10,670.0000	0.975	0	0	0
19/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	30,713.0000	30,348.0000	(1.188)	0	0	0
19/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,013.0000	6,069.0000	0.931	0	0	0
19/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,002.0000	28,269.0000	0.954	0	0	0
19/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	60,292.0000	60,718.0000	0.707	0	0	0
19/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	80,276.0000	80,734.0000	0.571	0	0	0
19/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,198.0000	8,997.0000	(2.185)	0	0	0
19/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,634.0000	3,524.0000	(3.027)	0	0	0
19/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,482.0000	42,839.0000	0.840	0	0	0
19/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	164.0000	155.0000	(5.488)	0	0	0
19/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	97.0000	97.0000	-	0	0	0
19/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	77,652.0000	77,196.0000	(0.587)	0	0	0
19/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,547.0000	17,721.0000	0.992	0	0	158
19/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	45,083.0000	44,670.0000	(0.916)	0	0	0
19/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	18,404.0000	18,111.0000	(1.592)	0	0	0
19/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	94,692.0000	94,229.0000	(0.489)	0	0	0
19/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	145,467.0000	144,999.0000	(0.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,799.0000	1,811.0000	0.667	0	0	0
19/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	128,728.0000	128,261.0000	(0.363)	0	0	0
19/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	249.0000	249.0000	-	0	0	0
19/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	111,760.0000	111,293.0000	(0.418)	0	0	0
19/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	965.0000	970.0000	0.518	0	0	0
19/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	493.0000	494.0000	0.203	0	0	0
19/05/2006	R157	2007/02/01			Bond Future	7.7560	7.7640	0.103	0.0000	0.0000	0
19/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,863.0000	6,944.0000	1.180	0	0	0
19/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	61,830.0000	61,304.0000	(0.851)	0	0	0
19/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,607.0000	15,789.0000	1.166	0	0	0
19/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	47,246.0000	46,762.0000	(1.024)	0	0	0
19/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	77,261.0000	76,705.0000	(0.720)	0	0	0
19/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,410.0000	10,534.0000	1.191	0	0	0
19/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,497.0000	4,548.0000	1.134	0	0	0
19/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,157.0000	1,169.0000	1.037	0	0	0
19/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,941.0000	2,973.0000	1.088	0	0	0
19/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	612.0000	618.0000	0.980	0	0	0
19/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	141,363.0000	140,761.0000	(0.426)	0	0	0
19/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	93,175.0000	92,599.0000	(0.618)	0	0	0
19/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	33,971.0000	33,546.0000	(1.251)	0	0	0
19/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,850.0000	1,869.0000	1.027	0	0	0
19/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	109,234.0000	108,646.0000	(0.538)	0	0	0
19/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	125,378.0000	124,782.0000	(0.475)	0	0	0
19/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	61,628.0000	62,151.0000	0.849	0	0	0
19/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,547.0000	2,462.0000	(3.337)	0	0	0
19/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,797.0000	23,055.0000	1.132	0	0	0
19/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,687.0000	33,036.0000	1.068	0	0	0
19/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	22,341.0000	21,992.0000	(1.562)	0	0	0
19/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,056.0000	12,797.0000	(1.984)	0	0	0
19/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	45,644.0000	46,086.0000	0.968	0	0	0
19/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,473.0000	6,308.0000	(2.549)	0	0	0
19/05/2006	R186	2006/08/03			Bond Future	7.4920	7.4970	0.067	0.0000	0.0000	34
19/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	66,448.0000	67,006.0000	0.840	0	0	0
19/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,301.0000	1,221.0000	(6.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,700.0000	17,892.0000	1.085	0	0	0
19/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	18,721.0000	18,275.0000	(2.382)	0	0	0
19/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	37,688.0000	38,083.0000	1.048	0	0	0
19/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	100,260.0000	100,886.0000	0.624	0	0	0
19/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	6,237.0000	5,995.0000	(3.880)	0	0	0
19/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	135.0000	122.0000	(9.630)	0	0	0
19/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	92,135.0000	91,494.0000	(0.696)	0	0	0
19/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	172,853.0000	172,215.0000	(0.369)	0	0	0
19/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
19/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	97.0000	95.0000	(2.062)	0	0	0
19/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	119,745.0000	119,106.0000	(0.534)	0	0	0
19/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	550.0000	547.0000	(0.545)	0	0	0
19/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	198,073.0000	197,435.0000	(0.322)	0	0	0
19/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	146,737.0000	146,098.0000	(0.435)	0	0	0
19/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,098.0000	2,105.0000	0.334	0	0	0
19/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	39,048.0000	38,467.0000	(1.488)	0	0	0
19/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	64,588.0000	63,956.0000	(0.979)	0	0	0
19/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,731.0000	6,788.0000	0.847	0	0	0
19/05/2006	R186	2006/11/02			Bond Future	7.4950	7.5010	0.080	0.0000	0.0000	0
19/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	13,730.0000	13,413.0000	(2.309)	0	0	0
19/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,339.0000	45,782.0000	0.977	0	0	0
19/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	70,613.0000	71,201.0000	0.833	0	0	0
19/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,554.0000	5,382.0000	(3.097)	0	0	0
19/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,067.0000	27,357.0000	1.071	0	0	0
19/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	94,366.0000	93,644.0000	(0.765)	0	0	0
19/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	27,700.0000	27,230.0000	(1.697)	0	0	0
19/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,694.0000	7,778.0000	1.092	0	0	0
19/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,752.0000	3,790.0000	1.013	0	0	0
19/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,643.0000	1,574.0000	(4.200)	0	0	0
19/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	69,392.0000	68,716.0000	(0.974)	0	0	0
19/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	101,413.0000	102,104.0000	0.681	0	0	0
19/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	46,642.0000	46,049.0000	(1.271)	0	0	0
19/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,923.0000	15,089.0000	1.112	0	0	0



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19/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	136,125.0000	136,867.0000	0.545	0	0	0
19/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	120,029.0000	119,283.0000	(0.622)	0	0	0
19/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	145,985.0000	145,230.0000	(0.517)	0	0	0
19/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	328.0000	310.0000	(5.488)	0	0	0
19/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	177.0000	178.0000	0.565	0	0	0
19/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	171,604.0000	170,845.0000	(0.442)	0	0	0
19/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	547.0000	551.0000	0.731	0	0	0
19/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,516.0000	1,530.0000	0.923	0	0	0
19/05/2006	R186	2007/02/01			Bond Future	7.4970	7.5030	0.080	0.0000	0.0000	0
19/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,321.0000	18,455.0000	0.731	0	0	0
19/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	26,136.0000	26,337.0000	0.769	0	0	0
19/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	10,040.0000	9,826.0000	(2.131)	0	0	0
19/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	100,934.0000	100,263.0000	(0.665)	0	0	0
19/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	79,352.0000	78,731.0000	(0.783)	0	0	0
19/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,168.0000	11,252.0000	0.752	0	0	0
19/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,744.0000	3,638.0000	(2.831)	0	0	0
19/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	57,385.0000	56,832.0000	(0.964)	0	0	0
19/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	21,595.0000	21,252.0000	(1.588)	0	0	0
19/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,482.0000	6,530.0000	0.741	0	0	0
19/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,881.0000	1,894.0000	0.691	0	0	0
19/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	123,980.0000	123,274.0000	(0.569)	0	0	0
19/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	53,229.0000	53,640.0000	0.772	0	0	0
19/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	171,998.0000	171,257.0000	(0.431)	0	0	0
19/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	74,873.0000	75,414.0000	0.723	0	0	0
19/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	147,849.0000	147,120.0000	(0.493)	0	0	0
19/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	103,017.0000	103,665.0000	0.629	0	0	0
19/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,580.0000	3,606.0000	0.726	0	0	0
19/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,359.0000	37,653.0000	0.787	0	0	0
19/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	135,990.0000	136,707.0000	0.527	0	0	0
19/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	983.0000	946.0000	(3.764)	0	0	0
19/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	37,736.0000	37,276.0000	(1.219)	0	0	0
19/05/2006	R194	2006/08/03			Bond Future	7.4060	7.4060	-	0.0000	0.0000	55
19/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	90.0000	87.0000	(3.333)	0	0	0
19/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,133.0000	16,132.0000	(0.006)	0	0	0

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19/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
19/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,750.0000	19,750.0000	-	0	0	0
19/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,363.0000	23,363.0000	-	0	0	0
19/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,551.0000	12,548.0000	(0.024)	0	0	0
19/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,854.0000	9,853.0000	(0.010)	0	0	0
19/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	26.0000	25.0000	(3.846)	0	0	0
19/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,888.0000	5,876.0000	(0.204)	0	0	0
19/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	319.0000	311.0000	(2.508)	0	0	0
19/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,110.0000	9,102.0000	(0.088)	0	0	0
19/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	785.0000	773.0000	(1.529)	0	0	0
19/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,159.0000	1,146.0000	(1.122)	0	0	0
19/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,723.0000	1,708.0000	(0.871)	0	0	0
19/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,337.0000	6,331.0000	(0.095)	0	0	0
19/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	269.0000	263.0000	(2.230)	0	0	0
19/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,121.0000	3,106.0000	(0.481)	0	0	0
19/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,485.0000	3,472.0000	(0.373)	0	0	0
19/05/2006	R194	2006/11/02			Bond Future	7.4200	7.4260	0.081	0.0000	0.0000	0
19/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,718.0000	13,644.0000	(0.539)	0	0	0
19/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,648.0000	2,673.0000	0.944	0	0	0
19/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	246.0000	248.0000	0.813	0	0	0
19/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,654.0000	3,604.0000	(1.368)	0	0	0
19/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,881.0000	14,957.0000	0.511	0	0	0
19/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	37.0000	35.0000	(5.405)	0	0	0
19/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,098.0000	18,174.0000	0.420	0	0	0
19/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	842.0000	820.0000	(2.613)	0	0	0
19/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,712.0000	11,786.0000	0.632	0	0	0
19/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,149.0000	6,202.0000	0.862	0	0	0
19/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,651.0000	1,666.0000	0.909	0	0	0
19/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,794.0000	5,733.0000	(1.053)	0	0	0
19/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,956.0000	1,919.0000	(1.892)	0	0	0
19/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,903.0000	10,831.0000	(0.660)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	528.0000	532.0000	0.758	0	0	0
19/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	225.0000	217.0000	(3.556)	0	0	0
19/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,298.0000	8,231.0000	(0.807)	0	0	0
19/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,709.0000	8,776.0000	0.769	0	0	0
19/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,032.0000	1,040.0000	0.775	0	0	0
19/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,099.0000	4,137.0000	0.927	0	0	0
19/05/2006	R194	2007/02/01			Bond Future	7.4370	7.4480	0.148	0.0000	0.0000	0
19/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,919.0000	5,842.0000	(1.301)	0	0	0
19/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,914.0000	10,015.0000	1.019	0	0	0
19/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,312.0000	12,421.0000	0.885	0	0	0
19/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,725.0000	2,760.0000	1.284	0	0	0
19/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	264.0000	253.0000	(4.167)	0	0	0
19/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,825.0000	7,739.0000	(1.099)	0	0	0
19/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	591.0000	600.0000	1.523	0	0	0
19/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,689.0000	9,595.0000	(0.970)	0	0	0
19/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	65.0000	61.0000	(6.154)	0	0	0
19/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,889.0000	13,785.0000	(0.749)	0	0	0
19/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	935.0000	948.0000	1.390	0	0	0
19/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,721.0000	11,622.0000	(0.845)	0	0	0
19/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,424.0000	1,443.0000	1.334	0	0	0
19/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,091.0000	2,118.0000	1.291	0	0	0
19/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,863.0000	14,975.0000	0.754	0	0	0
19/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,531.0000	3,577.0000	1.303	0	0	0
19/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,175.0000	4,109.0000	(1.581)	0	0	0
19/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
19/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,121.0000	6,194.0000	1.193	0	0	0
19/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,721.0000	2,667.0000	(1.985)	0	0	0
19/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,636.0000	4,695.0000	1.273	0	0	0
19/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,807.0000	7,896.0000	1.140	0	0	0
19/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,637.0000	1,597.0000	(2.443)	0	0	0
19/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	745.0000	721.0000	(3.221)	0	0	0
19/05/2006	R201	2006/08/03			Bond Future	7.7140	7.7240	0.130	0.0000	0.0000	26
19/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,322.0000	8,553.0000	2.776	0	0	0
19/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,588.0000	3,373.0000	(5.992)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	10,596.0000	10,195.0000	(3.784)	0	0	0
19/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,240.0000	17,658.0000	2.425	0	0	0
19/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	77,579.0000	76,946.0000	(0.816)	0	0	0
19/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	208.0000	210.0000	0.962	0	0	0
19/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	91,752.0000	91,120.0000	(0.689)	0	0	0
19/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
19/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	63,248.0000	62,617.0000	(0.998)	0	0	0
19/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	52.0000	53.0000	1.923	0	0	0
19/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	48,824.0000	48,201.0000	(1.276)	0	0	0
19/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	21,502.0000	20,970.0000	(2.474)	0	0	0
19/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,602.0000	3,701.0000	2.748	0	0	0
19/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	34,658.0000	34,061.0000	(1.723)	0	0	0
19/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,425.0000	1,460.0000	2.456	0	0	0
19/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	546.0000	557.0000	2.015	0	0	0
19/05/2006	R201	2006/11/02			Bond Future	7.7280	7.7400	0.155	0.0000	0.0000	0
19/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	89,382.0000	88,651.0000	(0.818)	0	0	0
19/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	16,074.0000	15,645.0000	(2.669)	0	0	0
19/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	978.0000	1,000.0000	2.249	0	0	0
19/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	438.0000	448.0000	2.283	0	0	0
19/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,373.0000	3,209.0000	(4.862)	0	0	0
19/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	33,441.0000	34,018.0000	1.725	0	0	0
19/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	75,989.0000	75,270.0000	(0.946)	0	0	0
19/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,715.0000	15,027.0000	2.120	0	0	0
19/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,024.0000	2,069.0000	2.223	0	0	0
19/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,891.0000	3,972.0000	2.082	0	0	0
19/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	125.0000	113.0000	(9.600)	0	0	0
19/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,241.0000	22,688.0000	2.010	0	0	0
19/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	62,814.0000	63,543.0000	1.161	0	0	0
19/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,032.0000	7,738.0000	(3.660)	0	0	0
19/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	26,147.0000	25,612.0000	(2.046)	0	0	0
19/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,508.0000	9,715.0000	2.177	0	0	0
19/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	37,687.0000	37,077.0000	(1.619)	0	0	0
19/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	62,843.0000	62,146.0000	(1.109)	0	0	0
19/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	50,254.0000	49,594.0000	(1.313)	0	0	0
19/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,049.0000	6,180.0000	2.166	0	0	0

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19/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	47,132.0000	47,812.0000	1.443	0	0	0
19/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	906.0000	845.0000	(6.733)	0	0	0
19/05/2006	R201	2007/02/01			Bond Future	7.7420	7.7550	0.168	0.0000	0.0000	0
19/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	28,730.0000	28,202.0000	(1.838)	0	0	0
19/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,126.0000	4,926.0000	(3.902)	0	0	0
19/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	62,537.0000	63,286.0000	1.198	0	0	0
19/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	524.0000	489.0000	(6.679)	0	0	0
19/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	35,324.0000	35,907.0000	1.650	0	0	0
19/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,320.0000	13,575.0000	1.914	0	0	0
19/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	39,204.0000	38,603.0000	(1.533)	0	0	0
19/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,655.0000	10,335.0000	(3.003)	0	0	0
19/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,374.0000	25,837.0000	1.825	0	0	0
19/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,053.0000	18,402.0000	1.933	0	0	0
19/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	18,535.0000	18,100.0000	(2.347)	0	0	0
19/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,133.0000	9,315.0000	1.993	0	0	0
19/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	47,930.0000	48,614.0000	1.427	0	0	0
19/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,970.0000	1,870.0000	(5.076)	0	0	0
19/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	51,072.0000	50,418.0000	(1.281)	0	0	0
19/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,290.0000	1,320.0000	2.326	0	0	0
19/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,335.0000	2,387.0000	2.227	0	0	0
19/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	74,837.0000	74,105.0000	(0.978)	0	0	0
19/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	87,436.0000	86,683.0000	(0.861)	0	0	0
19/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,602.0000	6,732.0000	1.969	0	0	0
19/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,022.0000	4,106.0000	2.089	0	0	0
19/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	62,633.0000	61,934.0000	(1.116)	0	0	0
19/05/2006	R203	2006/08/03			Bond Future	7.7350	7.7400	0.065	0.0000	0.0000	0
19/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,180.0000	6,209.0000	0.469	0	0	0
19/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	25,927.0000	25,579.0000	(1.342)	0	0	0
19/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	847.0000	800.0000	(5.549)	0	0	0
19/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	39.0000	38.0000	(2.564)	0	0	0
19/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,367.0000	2,368.0000	0.042	0	0	0
19/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	40,288.0000	39,912.0000	(0.933)	0	0	0
19/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	40,180.0000	40,448.0000	0.667	0	0	0
19/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,707.0000	2,598.0000	(4.027)	0	0	0

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19/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	58,334.0000	58,664.0000	0.566	0	0	0
19/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	743.0000	738.0000	(0.673)	0	0	0
19/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	56,409.0000	56,027.0000	(0.677)	0	0	0
19/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,570.0000	14,284.0000	(1.963)	0	0	0
19/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	189.0000	186.0000	(1.587)	0	0	0
19/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,439.0000	13,530.0000	0.677	0	0	0
19/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	89,950.0000	89,572.0000	(0.420)	0	0	0
19/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	24,866.0000	25,046.0000	0.724	0	0	0
19/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	73,181.0000	72,801.0000	(0.519)	0	0	0
19/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,928.0000	6,731.0000	(2.844)	0	0	0
19/05/2006	R203	2006/11/02			Bond Future	7.7480	7.7540	0.077	0.0000	0.0000	0
19/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	61,116.0000	61,466.0000	0.573	0	0	0
19/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,553.0000	3,458.0000	(2.674)	0	0	0
19/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,091.0000	31,316.0000	0.724	0	0	0
19/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,181.0000	20,339.0000	0.783	0	0	0
19/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	44,853.0000	45,146.0000	0.653	0	0	0
19/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	79,360.0000	79,752.0000	0.494	0	0	0
19/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,330.0000	20,042.0000	(1.417)	0	0	0
19/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	30,664.0000	30,318.0000	(1.128)	0	0	0
19/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,456.0000	12,237.0000	(1.758)	0	0	0
19/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,626.0000	1,573.0000	(3.260)	0	0	0
19/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	99,056.0000	99,476.0000	0.424	0	0	0
19/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,986.0000	6,833.0000	(2.190)	0	0	0
19/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	12,172.0000	12,271.0000	0.813	0	0	0
19/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	664.0000	638.0000	(3.916)	0	0	0
19/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,775.0000	6,830.0000	0.812	0	0	0
19/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	43,184.0000	42,794.0000	(0.903)	0	0	0
19/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	72,621.0000	72,187.0000	(0.598)	0	0	0
19/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,616.0000	1,627.0000	0.681	0	0	0
19/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	57,371.0000	56,953.0000	(0.729)	0	0	0
19/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,461.0000	3,488.0000	0.780	0	0	0
19/05/2006	R203	2007/02/01			Bond Future	7.7620	7.7690	0.090	0.0000	0.0000	0
19/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,436.0000	17,584.0000	0.849	0	0	0
19/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,372.0000	64,749.0000	0.586	0	0	0

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19/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	46,088.0000	45,679.0000	(0.887)	0	0	0
19/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	34,622.0000	34,260.0000	(1.046)	0	0	0
19/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,252.0000	11,353.0000	0.898	0	0	0
19/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,017.0000	4,055.0000	0.946	0	0	0
19/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,903.0000	6,967.0000	0.927	0	0	0
19/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,214.0000	2,235.0000	0.949	0	0	0
19/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	49,297.0000	49,621.0000	0.657	0	0	0
19/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	58,986.0000	58,540.0000	(0.756)	0	0	0
19/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	87,626.0000	87,136.0000	(0.559)	0	0	0
19/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,012.0000	10,824.0000	(1.707)	0	0	0
19/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,754.0000	25,958.0000	0.792	0	0	0
19/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	72,956.0000	72,484.0000	(0.647)	0	0	0
19/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,325.0000	81,748.0000	0.520	0	0	0
19/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,845.0000	3,756.0000	(2.315)	0	0	0
19/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,877.0000	24,570.0000	(1.234)	0	0	0
19/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,718.0000	6,585.0000	(1.980)	0	0	0
19/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,056.0000	2,001.0000	(2.675)	0	0	0
19/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	17,009.0000	16,762.0000	(1.452)	0	0	0
19/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	99,833.0000	100,290.0000	0.458	0	0	0
19/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,373.0000	36,637.0000	0.726	0	0	0
19/05/2006	R204	2006/08/03			Bond Future	7.7350	7.7400	0.065	0.0000	0.0000	83
19/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	27,564.0000	27,194.0000	(1.342)	0	0	0
19/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,699.0000	6,729.0000	0.448	0	0	0
19/05/2006	R204	2006/11/02			Bond Future	7.7460	7.7520	0.077	0.0000	0.0000	0
19/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	65,496.0000	65,857.0000	0.551	0	0	0
19/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,413.0000	4,302.0000	(2.515)	0	0	0
19/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,307.0000	8,135.0000	(2.071)	0	0	0
19/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,307.0000	14,066.0000	(1.684)	0	0	0
19/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	61,390.0000	60,947.0000	(0.722)	0	0	0
19/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	48,389.0000	48,690.0000	0.622	0	0	0
19/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	93,599.0000	93,132.0000	(0.499)	0	0	0
19/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	22,730.0000	22,421.0000	(1.359)	0	0	0
19/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	84,768.0000	85,175.0000	0.480	0	0	0
19/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,415.0000	22,579.0000	0.732	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	33,607.0000	33,239.0000	(1.095)	0	0	0
19/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	33,928.0000	34,160.0000	0.684	0	0	0
19/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,129.0000	2,064.0000	(3.053)	0	0	0
19/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	956.0000	960.0000	0.418	0	0	0
19/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	105,693.0000	106,132.0000	0.415	0	0	0
19/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,864.0000	13,969.0000	0.757	0	0	0
19/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	926.0000	892.0000	(3.672)	0	0	0
19/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,985.0000	8,044.0000	0.739	0	0	0
19/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,102.0000	2,115.0000	0.618	0	0	0
19/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	77,215.0000	76,755.0000	(0.596)	0	0	0
19/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	46,660.0000	46,247.0000	(0.885)	0	0	0
19/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,263.0000	4,293.0000	0.704	0	0	0
19/05/2006	R204	2007/02/01			Bond Future	7.7570	7.7640	0.090	0.0000	0.0000	0
19/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,285.0000	4,188.0000	(2.264)	0	0	0
19/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,635.0000	18,791.0000	0.837	0	0	0
19/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	37,273.0000	36,886.0000	(1.038)	0	0	0
19/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	49,407.0000	48,971.0000	(0.882)	0	0	0
19/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	86,647.0000	87,093.0000	0.515	0	0	0
19/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,068.0000	12,175.0000	0.887	0	0	0
19/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	77,711.0000	77,209.0000	(0.646)	0	0	0
19/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	12,069.0000	11,866.0000	(1.682)	0	0	0
19/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,440.0000	7,508.0000	0.914	0	0	0
19/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,478.0000	106,961.0000	0.454	0	0	0
19/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	63,013.0000	62,538.0000	(0.754)	0	0	0
19/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	52,474.0000	52,815.0000	0.650	0	0	0
19/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,421.0000	2,444.0000	0.950	0	0	0
19/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,461.0000	27,675.0000	0.779	0	0	0
19/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,358.0000	4,399.0000	0.941	0	0	0
19/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,421.0000	7,276.0000	(1.954)	0	0	0
19/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	93,113.0000	92,593.0000	(0.558)	0	0	0
19/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	68,535.0000	68,933.0000	0.581	0	0	0
19/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	38,734.0000	39,012.0000	0.718	0	0	0
19/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,314.0000	2,253.0000	(2.636)	0	0	0
19/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	18,514.0000	18,248.0000	(1.437)	0	0	0
19/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	26,917.0000	26,588.0000	(1.222)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R207	2006/08/03			Bond Future	7.7200	7.7240	0.052	0.0000	0.0000	0
19/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	28,684.0000	28,367.0000	(1.105)	0	0	0
19/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,488.0000	6,493.0000	0.077	0	0	0
19/05/2006	R207	2006/11/02			Bond Future	7.7290	7.7330	0.052	0.0000	0.0000	0
19/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,477.0000	12,588.0000	0.890	0	0	0
19/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	14,147.0000	13,940.0000	(1.463)	0	0	0
19/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	24,639.0000	24,829.0000	0.771	0	0	0
19/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,104.0000	2,043.0000	(2.899)	0	0	0
19/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	41,290.0000	41,548.0000	0.625	0	0	0
19/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,168.0000	6,039.0000	(2.091)	0	0	0
19/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	59,277.0000	58,962.0000	(0.531)	0	0	0
19/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	94,409.0000	94,090.0000	(0.338)	0	0	0
19/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	82,509.0000	82,822.0000	0.379	0	0	0
19/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	103.0000	97.0000	(5.825)	0	0	0
19/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	26,433.0000	26,163.0000	(1.021)	0	0	0
19/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
19/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,175.0000	5,224.0000	0.947	0	0	0
19/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,709.0000	1,724.0000	0.878	0	0	0
19/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	87.0000	88.0000	1.149	0	0	0
19/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	76,948.0000	76,630.0000	(0.413)	0	0	0
19/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	440.0000	443.0000	0.682	0	0	0
19/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	42,017.0000	41,714.0000	(0.721)	0	0	0
19/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	542.0000	521.0000	(3.875)	0	0	0
19/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	61,034.0000	61,331.0000	0.487	0	0	0
19/05/2006	R207	2007/02/01			Bond Future	7.7370	7.7420	0.065	0.0000	0.0000	0
19/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,924.0000	11,986.0000	0.520	0	0	0
19/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	38,833.0000	38,534.0000	(0.770)	0	0	0
19/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	19,557.0000	19,345.0000	(1.084)	0	0	0
19/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	51,183.0000	50,852.0000	(0.647)	0	0	0
19/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,430.0000	18,525.0000	0.515	0	0	0
19/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,351.0000	7,388.0000	0.503	0	0	0
19/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	52,231.0000	52,459.0000	0.437	0	0	0
19/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	79,772.0000	79,399.0000	(0.468)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,400.0000	2,410.0000	0.417	0	0	0
19/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	38,456.0000	38,637.0000	0.471	0	0	0
19/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	64,958.0000	64,602.0000	(0.548)	0	0	0
19/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	12,853.0000	12,688.0000	(1.284)	0	0	0
19/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	86,728.0000	87,039.0000	0.359	0	0	0
19/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,310.0000	4,331.0000	0.487	0	0	0
19/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	95,239.0000	94,856.0000	(0.402)	0	0	0
19/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,649.0000	4,567.0000	(1.764)	0	0	0
19/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,537.0000	2,484.0000	(2.089)	0	0	0
19/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	106,875.0000	107,216.0000	0.319	0	0	0
19/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	27,204.0000	27,339.0000	0.496	0	0	0
19/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	28,226.0000	27,968.0000	(0.914)	0	0	0
19/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	68,406.0000	68,679.0000	0.399	0	0	0
19/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	7,974.0000	7,854.0000	(1.505)	0	0	0

**Grand Total:**

**2,541**