

Derivatives High/Low Report

High/Low for 22/05/2006

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
22/05/2006	GOVI 2006/08/03			jGovi	242.3960	242.3020	(0.039)	0.0000	0.0000	561
22/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	124,015.0000	123,068.0000	(0.764)	0	0	0
22/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	55.0000	48.0000	(12.727)	0	0	0
22/05/2006	GOVI 2006/11/02			jGovi	246.7880	246.7050	(0.034)	0.0000	0.0000	301
22/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	118.0000	113.0000	(4.237)	0	0	0
22/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	167,998.0000	167,163.0000	(0.497)	0	0	0
22/05/2006	GOVI 2007/02/01			jGovi	251.2980	251.2280	(0.028)	0.0000	0.0000	0
22/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	81.0000	79.0000	(2.469)	0	0	0
22/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	213,061.0000	212,359.0000	(0.329)	0	0	0
22/05/2006	J153 2010/08/31			jSwap	7.4790	7.4830	0.053	0.0000	0.0000	0
22/05/2006	J157 2015/09/15			jSwap	7.7110	7.7220	0.143	0.0000	0.0000	0
22/05/2006	J186 2026/12/21			jSwap	7.4470	7.4560	0.121	0.0000	0.0000	0
22/05/2006	J194 2008/02/28			jSwap	7.3650	7.3730	0.109	0.0000	0.0000	0
22/05/2006	J201 2014/12/22			jSwap	7.6700	7.6740	0.052	0.0000	0.0000	0
22/05/2006	J203 2017/09/15			jSwap	7.7070	7.7170	0.130	0.0000	0.0000	0
22/05/2006	J204 2018/12/21			jSwap	7.6920	7.7020	0.130	0.0000	0.0000	0

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22/05/2006	J207	2020/01/15			jSwap	7.6790	7.6900	0.143	0.0000	0.0000	0
22/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
22/05/2006	JFRA	2006/08/03			jFra	7.2720	7.3020	0.413	0.0000	0.0000	0
22/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,016.0000	1,054.0000	3.740	0	0	0
22/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	350.0000	315.0000	(10.000)	0	0	0
22/05/2006	JFRA	2006/11/02			jFra	7.4920	7.5300	0.507	0.0000	0.0000	0
22/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,697.0000	1,753.0000	3.300	0	0	0
22/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	492.0000	456.0000	(7.317)	0	0	0
22/05/2006	JFRA	2007/02/01			jFra	7.6170	7.6480	0.407	0.0000	0.0000	35
22/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,083.0000	1,041.0000	(3.878)	0	0	0
22/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,369.0000	1,403.0000	2.484	0	0	0
22/05/2006	JFRA	2007/05/03			jFra	7.7400	7.7980	0.749	0.0000	0.0000	0
22/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,755.0000	1,830.0000	4.274	0	0	0
22/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,168.0000	1,102.0000	(5.651)	0	0	0
22/05/2006	JFRA	2007/08/02			jFra	7.7590	7.7960	0.477	0.0000	0.0000	0
22/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,323.0000	1,278.0000	(3.401)	0	0	0
22/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,957.0000	2,002.0000	2.299	0	0	0
22/05/2006	JFRA	2007/11/01			jFra	7.8470	7.9040	0.726	0.0000	0.0000	0
22/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,358.0000	2,440.0000	3.478	0	0	0
22/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,445.0000	1,378.0000	(4.637)	0	0	0
22/05/2006	JFRA	2008/02/07			jFra	7.8880	7.9340	0.583	0.0000	0.0000	0
22/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,689.0000	25,570.0000	(0.463)	0	0	0
22/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,653.0000	26,645.0000	(0.030)	0	0	0
22/05/2006	JN02	2006/08/03			jNote	7.6840	7.7260	0.547	0.0000	0.0000	0
22/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,642.0000	13,970.0000	2.404	0	0	0
22/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,610.0000	5,164.0000	(7.950)	0	0	0

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22/05/2006	JN02	2006/11/02			jNote	7.7680	7.8120	0.566	0.0000	0.0000	0
22/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,179.0000	8,749.0000	(4.685)	0	0	0
22/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,754.0000	19,132.0000	2.016	0	0	0
22/05/2006	JN05	2006/08/03			jNote	7.8490	7.8900	0.522	0.0000	0.0000	0
22/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	26,209.0000	27,562.0000	5.162	0	0	0
22/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,566.0000	1,258.0000	(19.668)	0	0	0
22/05/2006	JN05	2006/11/02			jNote	7.8900	7.9300	0.507	0.0000	0.0000	0
22/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	4,099.0000	3,670.0000	(10.466)	0	0	0
22/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	30,389.0000	31,575.0000	3.903	0	0	0
22/05/2006	JN10	2006/08/03			jNote	7.8890	7.9360	0.596	0.0000	0.0000	0
22/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	44,200.0000	47,263.0000	6.930	0	0	0
22/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	204.0000	120.0000	(41.176)	0	0	0
22/05/2006	JN10	2006/11/02			jNote	7.9080	7.9560	0.607	0.0000	0.0000	0
22/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,298.0000	999.0000	(23.035)	0	0	0
22/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	46,531.0000	49,439.0000	6.250	0	0	0
22/05/2006	JROD	2006/05/31			jRod	6.7910	6.7900	(0.015)	0.0000	0.0000	0
22/05/2006	JROD	2006/06/30			jRod	6.8490	6.8430	(0.088)	0.0000	0.0000	0
22/05/2006	JROD	2006/07/31			jRod	6.9690	6.9610	(0.115)	0.0000	0.0000	0
22/05/2006	JROD	2006/08/31			jRod	6.9680	6.9620	(0.086)	0.0000	0.0000	0
22/05/2006	R153	2006/08/03			Bond Future	7.5700	7.5675	(0.033)	7.5700	7.5700	754
22/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,368.0000	7,197.0000	(2.321)	0	0	100
22/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,679.0000	4,604.0000	(1.603)	0	0	0
22/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
22/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,427.0000	3,282.0000	(4.231)	0	0	0
22/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,307.0000	10,258.0000	(0.475)	0	0	0
22/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,769.0000	17,769.0000	-	0	0	0

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22/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	22,356.0000	22,241.0000	(0.514)	0	0	0
22/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	231.0000	212.0000	(8.225)	0	0	0
22/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	53,311.0000	53,403.0000	0.173	0	0	0
22/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,416.0000	1,321.0000	(6.709)	0	0	0
22/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,264.0000	26,309.0000	0.171	0	0	0
22/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	192.0000	167.0000	(13.021)	0	0	0
22/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,200.0000	35,272.0000	0.205	0	0	0
22/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,444.0000	1,387.0000	(3.947)	0	0	0
22/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,801.0000	13,648.0000	(1.109)	0	0	0
22/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	537.0000	485.0000	(9.683)	0	0	0
22/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,261.0000	44,346.0000	0.192	0	0	0
22/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	66.0000	55.0000	(16.667)	0	0	0
22/05/2006	R153	2006/11/02			Bond Future	7.5360	7.5410	0.066	0.0000	0.0000	0
22/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,432.0000	9,447.0000	0.159	0	0	0
22/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,128.0000	7,963.0000	(2.030)	0	0	0
22/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,386.0000	2,356.0000	(1.257)	0	0	100
22/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,874.0000	27,663.0000	(0.757)	0	0	0
22/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,629.0000	35,422.0000	(0.581)	0	0	0
22/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,060.0000	21,175.0000	0.546	0	0	0
22/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,456.0000	1,390.0000	(4.533)	0	0	0
22/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,382.0000	1,355.0000	(1.954)	0	0	0
22/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,977.0000	3,858.0000	(2.992)	0	0	0
22/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,387.0000	14,448.0000	0.424	0	0	0
22/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,736.0000	13,541.0000	(1.420)	0	0	0
22/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,306.0000	60,113.0000	(0.320)	0	0	0
22/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	470.0000	454.0000	(3.404)	0	0	0
22/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	785.0000	764.0000	(2.675)	0	0	0
22/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	51,983.0000	51,787.0000	(0.377)	0	0	0
22/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	283.0000	272.0000	(3.887)	0	0	0
22/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,707.0000	43,505.0000	(0.462)	0	0	0
22/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,228.0000	29,385.0000	0.537	0	0	0
22/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,022.0000	6,009.0000	(0.216)	0	0	0
22/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,795.0000	3,768.0000	(0.711)	0	0	0
22/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,439.0000	20,231.0000	(1.018)	0	0	0
22/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	339.0000	315.0000	(7.080)	0	0	0

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22/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	0
22/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,303.0000	38,480.0000	0.462	0	0	0
22/05/2006	R153	2007/02/01			Bond Future	7.5540	7.5570	0.040	0.0000	0.0000	0
22/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,947.0000	5,856.0000	(1.530)	0	0	0
22/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,039.0000	9,927.0000	(1.116)	0	0	0
22/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,871.0000	11,860.0000	(0.093)	0	0	0
22/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,306.0000	16,317.0000	0.067	0	0	0
22/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,893.0000	2,831.0000	(2.143)	0	0	0
22/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,858.0000	21,898.0000	0.183	0	0	0
22/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,157.0000	15,031.0000	(0.831)	0	0	0
22/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,722.0000	28,791.0000	0.240	0	0	0
22/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,540.0000	8,515.0000	(0.293)	0	0	0
22/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,090.0000	6,058.0000	(0.525)	0	0	0
22/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,079.0000	20,946.0000	(0.631)	0	0	0
22/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,618.0000	27,483.0000	(0.489)	0	0	0
22/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,071.0000	1,038.0000	(3.081)	0	0	0
22/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	259.0000	247.0000	(4.633)	0	0	0
22/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,677.0000	36,767.0000	0.245	0	0	0
22/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,334.0000	4,300.0000	(0.784)	0	0	0
22/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,103.0000	3,071.0000	(1.031)	0	0	0
22/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,607.0000	34,473.0000	(0.387)	0	0	0
22/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	56,907.0000	56,783.0000	(0.218)	0	0	0
22/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,884.0000	41,753.0000	(0.313)	0	0	0
22/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,190.0000	1,168.0000	(1.849)	0	0	0
22/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,235.0000	2,206.0000	(1.298)	0	0	0
22/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,623.0000	1,597.0000	(1.602)	0	0	0
22/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,343.0000	49,215.0000	(0.259)	0	0	0
22/05/2006	R157	2006/08/03			Bond Future	7.7650	7.7575	(0.097)	7.7900	7.7700	122
22/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,118.0000	1,910.0000	(9.821)	0	0	0
22/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	42,634.0000	42,006.0000	(1.473)	0	0	0
22/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	766.0000	736.0000	(3.916)	0	0	0
22/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	24,147.0000	24,368.0000	0.915	0	0	0
22/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	40,032.0000	40,422.0000	0.974	0	0	0
22/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,596.0000	5,220.0000	(6.719)	0	0	0

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22/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,164.0000	24,532.0000	(2.512)	0	0	0
22/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3,832.0000	3,797.0000	(0.913)	0	0	0
22/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	11,551.0000	11,603.0000	0.450	0	0	0
22/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,746.0000	12,201.0000	(4.276)	0	0	100
22/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	72.0000	65.0000	(9.722)	0	0	0
22/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	93,864.0000	94,447.0000	0.621	0	0	0
22/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	62,884.0000	62,280.0000	(0.960)	0	0	0
22/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	67.0000	53.0000	(20.896)	0	0	0
22/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	225.0000	187.0000	(16.889)	0	0	0
22/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	111,734.0000	112,327.0000	0.531	0	0	0
22/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	717.0000	622.0000	(13.250)	0	0	0
22/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	57,622.0000	58,124.0000	0.871	0	0	0
22/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	19.0000	15.0000	(21.053)	0	0	0
22/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	75,754.0000	76,314.0000	0.739	0	0	0
22/05/2006	R157	2006/11/02			Bond Future	7.7450	7.7560	0.142	0.0000	0.0000	0
22/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,524.0000	3,294.0000	(6.527)	0	0	0
22/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	30,348.0000	29,622.0000	(2.392)	0	0	0
22/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,839.0000	43,466.0000	1.464	0	0	0
22/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,345.0000	3,356.0000	0.329	0	0	117
22/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	60,513.0000	59,667.0000	(1.398)	0	0	0
22/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,269.0000	28,710.0000	1.560	0	0	0
22/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,721.0000	17,983.0000	1.478	0	0	158
22/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,069.0000	6,120.0000	0.840	0	0	0
22/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	8,997.0000	8,581.0000	(4.624)	0	0	0
22/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	155.0000	134.0000	(13.548)	0	0	0
22/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	18,111.0000	17,516.0000	(3.285)	0	0	0
22/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	80,734.0000	81,571.0000	1.037	0	0	0
22/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	969.0000	880.0000	(9.185)	0	0	0
22/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	44,670.0000	43,865.0000	(1.802)	0	0	0
22/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	77,196.0000	76,334.0000	(1.117)	0	0	0
22/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,811.0000	1,806.0000	(0.276)	0	0	0
22/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	94,229.0000	93,363.0000	(0.919)	0	0	0
22/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	970.0000	960.0000	(1.031)	0	0	0
22/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	97.0000	93.0000	(4.124)	0	0	0
22/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	144,999.0000	144,139.0000	(0.593)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,670.0000	10,800.0000	1.218	0	0	0
22/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	249.0000	243.0000	(2.410)	0	0	0
22/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	494.0000	486.0000	(1.619)	0	0	0
22/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	111,293.0000	110,428.0000	(0.777)	0	0	0
22/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	128,261.0000	127,397.0000	(0.674)	0	0	0
22/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	60,718.0000	61,485.0000	1.263	0	0	0
22/05/2006	R157	2007/02/01			Bond Future	7.7640	7.7730	0.116	0.0000	0.0000	0
22/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	76,705.0000	76,028.0000	(0.883)	0	0	0
22/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	46,086.0000	46,533.0000	0.970	0	0	0
22/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,944.0000	6,972.0000	0.403	0	0	0
22/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,308.0000	6,071.0000	(3.757)	0	0	0
22/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	61,304.0000	60,648.0000	(1.070)	0	0	0
22/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,534.0000	10,599.0000	0.617	0	0	0
22/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	46,762.0000	46,145.0000	(1.319)	0	0	0
22/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,548.0000	4,554.0000	0.132	0	0	0
22/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,789.0000	15,914.0000	0.792	0	0	0
22/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	92,599.0000	91,911.0000	(0.743)	0	0	0
22/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	108,646.0000	107,954.0000	(0.637)	0	0	0
22/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	618.0000	610.0000	(1.294)	0	0	0
22/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	140,761.0000	140,070.0000	(0.491)	0	0	0
22/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,169.0000	1,159.0000	(0.855)	0	0	0
22/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	124,782.0000	124,089.0000	(0.555)	0	0	0
22/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,869.0000	1,860.0000	(0.482)	0	0	0
22/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,973.0000	2,968.0000	(0.168)	0	0	0
22/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	33,546.0000	32,988.0000	(1.663)	0	0	0
22/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	62,151.0000	62,709.0000	0.898	0	0	0
22/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,462.0000	2,337.0000	(5.077)	0	0	0
22/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,036.0000	33,359.0000	0.978	0	0	0
22/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	12,797.0000	12,437.0000	(2.813)	0	0	0
22/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,055.0000	23,267.0000	0.920	0	0	0
22/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	21,992.0000	21,521.0000	(2.142)	0	0	0
22/05/2006	R186	2006/08/03			Bond Future	7.4970	7.5080	0.147	0.0000	0.0000	34
22/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	547.0000	522.0000	(4.570)	0	0	0
22/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	91,494.0000	90,067.0000	(1.560)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	18,275.0000	17,208.0000	(5.839)	0	0	0
22/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	38,083.0000	38,897.0000	2.137	0	0	0
22/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5,995.0000	5,407.0000	(9.808)	0	0	0
22/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,892.0000	18,227.0000	1.872	0	0	0
22/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	119,106.0000	117,696.0000	(1.184)	0	0	0
22/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	38,467.0000	37,115.0000	(3.515)	0	0	0
22/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,788.0000	6,837.0000	0.722	0	0	0
22/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	100,886.0000	102,258.0000	1.360	0	0	0
22/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	95.0000	87.0000	(8.421)	0	0	0
22/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	122.0000	93.0000	(23.770)	0	0	0
22/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
22/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	146,098.0000	144,695.0000	(0.960)	0	0	0
22/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	63,956.0000	62,524.0000	(2.239)	0	0	0
22/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	197,435.0000	196,033.0000	(0.710)	0	0	0
22/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	172,215.0000	170,813.0000	(0.814)	0	0	0
22/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,105.0000	2,075.0000	(1.425)	0	0	0
22/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,221.0000	1,029.0000	(15.725)	0	0	0
22/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	67,006.0000	68,217.0000	1.807	0	0	0
22/05/2006	R186	2006/11/02			Bond Future	7.5010	7.5110	0.133	0.0000	0.0000	0
22/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,357.0000	27,736.0000	1.385	0	0	0
22/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	27,230.0000	26,344.0000	(3.254)	0	0	0
22/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	46,049.0000	44,962.0000	(2.361)	0	0	0
22/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	15,089.0000	15,268.0000	1.186	0	0	0
22/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	68,716.0000	67,513.0000	(1.751)	0	0	0
22/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	178.0000	173.0000	(2.809)	0	0	0
22/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	310.0000	272.0000	(12.258)	0	0	0
22/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	136,867.0000	138,094.0000	0.896	0	0	0
22/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	170,845.0000	169,576.0000	(0.743)	0	0	0
22/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	551.0000	544.0000	(1.270)	0	0	0
22/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	145,230.0000	143,957.0000	(0.877)	0	0	0
22/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,530.0000	1,523.0000	(0.458)	0	0	0
22/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,778.0000	7,840.0000	0.797	0	0	0
22/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,574.0000	1,436.0000	(8.767)	0	0	0

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22/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	93,644.0000	92,388.0000	(1.341)	0	0	0
22/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	119,283.0000	118,011.0000	(1.066)	0	0	0
22/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,790.0000	3,798.0000	0.211	0	0	0
22/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	102,104.0000	103,231.0000	1.104	0	0	0
22/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,382.0000	5,041.0000	(6.336)	0	0	0
22/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,782.0000	46,435.0000	1.426	0	0	0
22/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	13,413.0000	12,800.0000	(4.570)	0	0	0
22/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	71,201.0000	72,125.0000	1.298	0	0	0
22/05/2006	R186	2007/02/01			Bond Future	7.5030	7.5130	0.133	0.0000	0.0000	0
22/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	136,707.0000	137,890.0000	0.865	0	0	0
22/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	37,276.0000	36,417.0000	(2.304)	0	0	0
22/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,653.0000	38,050.0000	1.054	0	0	0
22/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,638.0000	3,432.0000	(5.662)	0	0	0
22/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	103,665.0000	104,715.0000	1.013	0	0	0
22/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	946.0000	873.0000	(7.717)	0	0	0
22/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	21,252.0000	20,602.0000	(3.059)	0	0	0
22/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	9,826.0000	9,416.0000	(4.173)	0	0	0
22/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	75,414.0000	76,259.0000	1.120	0	0	0
22/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	53,640.0000	54,246.0000	1.130	0	0	0
22/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	56,832.0000	55,816.0000	(1.788)	0	0	0
22/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,606.0000	3,611.0000	0.139	0	0	0
22/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	171,257.0000	169,998.0000	(0.735)	0	0	0
22/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,894.0000	1,890.0000	(0.211)	0	0	0
22/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,530.0000	6,556.0000	0.398	0	0	0
22/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	123,274.0000	122,044.0000	(0.998)	0	0	0
22/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	147,120.0000	145,869.0000	(0.850)	0	0	0
22/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	100,263.0000	99,073.0000	(1.187)	0	0	0
22/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	26,337.0000	26,577.0000	0.911	0	0	0
22/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,252.0000	11,317.0000	0.578	0	0	0
22/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	78,731.0000	77,608.0000	(1.426)	0	0	0
22/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,455.0000	18,588.0000	0.721	0	0	0
22/05/2006	R194	2006/08/03			Bond Future	7.4060	7.4190	0.176	0.0000	0.0000	55
22/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,363.0000	23,170.0000	(0.826)	0	0	0
22/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	25.0000	19.0000	(24.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,853.0000	10,041.0000	1.908	0	0	0
22/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
22/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,876.0000	5,687.0000	(3.216)	0	0	0
22/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
22/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	773.0000	777.0000	0.517	0	0	0
22/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,548.0000	12,351.0000	(1.570)	0	0	0
22/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,132.0000	15,937.0000	(1.209)	0	0	0
22/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	87.0000	84.0000	(3.448)	0	0	0
22/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,750.0000	19,556.0000	(0.982)	0	0	0
22/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	311.0000	307.0000	(1.286)	0	0	0
22/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,331.0000	6,486.0000	2.448	0	0	0
22/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,102.0000	8,904.0000	(2.175)	0	0	0
22/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	263.0000	225.0000	(14.449)	0	0	0
22/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,146.0000	1,046.0000	(8.726)	0	0	0
22/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,472.0000	3,566.0000	2.707	0	0	0
22/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,708.0000	1,742.0000	1.991	0	0	0
22/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,106.0000	2,946.0000	(5.151)	0	0	0
22/05/2006	R194	2006/11/02			Bond Future	7.4260	7.4370	0.148	0.0000	0.0000	0
22/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,202.0000	6,294.0000	1.483	0	0	0
22/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	820.0000	773.0000	(5.732)	0	0	0
22/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	217.0000	198.0000	(8.756)	0	0	0
22/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,776.0000	8,896.0000	1.367	0	0	0
22/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,174.0000	18,312.0000	0.759	0	0	0
22/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,957.0000	15,095.0000	0.923	0	0	0
22/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0
22/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,673.0000	2,708.0000	1.309	0	0	0
22/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,733.0000	5,611.0000	(2.128)	0	0	0
22/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,786.0000	11,920.0000	1.137	0	0	0
22/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,919.0000	1,842.0000	(4.013)	0	0	0
22/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,231.0000	8,098.0000	(1.616)	0	0	0
22/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,137.0000	4,199.0000	1.499	0	0	0
22/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	248.0000	247.0000	(0.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,666.0000	1,682.0000	0.960	0	0	0
22/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,604.0000	3,500.0000	(2.886)	0	0	0
22/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	532.0000	532.0000	-	0	0	0
22/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,644.0000	13,504.0000	(1.026)	0	0	0
22/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,040.0000	1,046.0000	0.577	0	0	0
22/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,831.0000	10,694.0000	(1.265)	0	0	0
22/05/2006	R194	2007/02/01			Bond Future	7.4480	7.4550	0.094	0.0000	0.0000	0
22/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,760.0000	2,765.0000	0.181	0	0	0
22/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,842.0000	5,774.0000	(1.164)	0	0	0
22/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	253.0000	241.0000	(4.743)	0	0	0
22/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,739.0000	7,667.0000	(0.930)	0	0	0
22/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,015.0000	10,075.0000	0.599	0	0	0
22/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,194.0000	6,227.0000	0.533	0	0	0
22/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,118.0000	2,117.0000	(0.047)	0	0	0
22/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	600.0000	596.0000	(0.667)	0	0	0
22/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,597.0000	1,559.0000	(2.379)	0	0	0
22/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,443.0000	1,440.0000	(0.208)	0	0	0
22/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	721.0000	697.0000	(3.329)	0	0	0
22/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,421.0000	12,489.0000	0.547	0	0	0
22/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,595.0000	9,520.0000	(0.782)	0	0	0
22/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,785.0000	13,709.0000	(0.551)	0	0	0
22/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,622.0000	11,546.0000	(0.654)	0	0	0
22/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	948.0000	944.0000	(0.422)	0	0	0
22/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	61.0000	57.0000	(6.557)	0	0	0
22/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,896.0000	7,943.0000	0.595	0	0	0
22/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,975.0000	15,046.0000	0.474	0	0	0
22/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,695.0000	4,717.0000	0.469	0	0	0
22/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
22/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,667.0000	2,617.0000	(1.875)	0	0	0
22/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,109.0000	4,049.0000	(1.460)	0	0	0
22/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,577.0000	3,589.0000	0.335	0	0	0
22/05/2006	R201	2006/08/03			Bond Future	7.7240	7.7300	0.078	0.0000	0.0000	26
22/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	10,195.0000	9,808.0000	(3.796)	0	0	0
22/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,553.0000	8,546.0000	(0.082)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,658.0000	17,801.0000	0.810	0	0	0
22/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,373.0000	3,138.0000	(6.967)	0	0	0
22/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	91,120.0000	90,739.0000	(0.418)	0	0	0
22/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	20,970.0000	20,524.0000	(2.127)	0	0	0
22/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
22/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,701.0000	3,635.0000	(1.783)	0	0	0
22/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	53.0000	46.0000	(13.208)	0	0	0
22/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	48,201.0000	47,784.0000	(0.865)	0	0	0
22/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	210.0000	190.0000	(9.524)	0	0	0
22/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	76,946.0000	76,560.0000	(0.502)	0	0	0
22/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	557.0000	519.0000	(6.822)	0	0	0
22/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	62,617.0000	62,218.0000	(0.637)	0	0	0
22/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,460.0000	1,400.0000	(4.110)	0	0	0
22/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	34,061.0000	33,621.0000	(1.292)	0	0	0
22/05/2006	R201	2006/11/02			Bond Future	7.7400	7.7440	0.052	0.0000	0.0000	0
22/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,738.0000	7,540.0000	(2.559)	0	0	0
22/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,688.0000	22,737.0000	0.216	0	0	0
22/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	15,645.0000	15,380.0000	(1.694)	0	0	0
22/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,027.0000	15,010.0000	(0.113)	0	0	0
22/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	88,651.0000	88,386.0000	(0.299)	0	0	0
22/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,715.0000	9,662.0000	(0.546)	0	0	0
22/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	37,077.0000	36,765.0000	(0.841)	0	0	0
22/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	845.0000	795.0000	(5.917)	0	0	0
22/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	25,612.0000	25,312.0000	(1.171)	0	0	0
22/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	47,812.0000	48,009.0000	0.412	0	0	0
22/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	448.0000	429.0000	(4.241)	0	0	0
22/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,543.0000	63,780.0000	0.373	0	0	0
22/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,180.0000	6,115.0000	(1.052)	0	0	0
22/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,209.0000	3,087.0000	(3.802)	0	0	0
22/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	113.0000	103.0000	(8.850)	0	0	0
22/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	1,000.0000	969.0000	(3.100)	0	0	0
22/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	75,270.0000	74,992.0000	(0.369)	0	0	0
22/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	49,594.0000	49,284.0000	(0.625)	0	0	0
22/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,069.0000	2,021.0000	(2.320)	0	0	0
22/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,972.0000	3,908.0000	(1.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	34,018.0000	34,143.0000	0.367	0	0	0
22/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	62,146.0000	61,852.0000	(0.473)	0	0	0
22/05/2006	R201	2007/02/01			Bond Future	7.7550	7.7580	0.039	0.0000	0.0000	0
22/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	38,603.0000	38,369.0000	(0.606)	0	0	0
22/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,575.0000	13,531.0000	(0.324)	0	0	0
22/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,315.0000	9,262.0000	(0.569)	0	0	0
22/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	28,202.0000	27,977.0000	(0.798)	0	0	0
22/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,402.0000	18,385.0000	(0.092)	0	0	0
22/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,732.0000	6,675.0000	(0.847)	0	0	0
22/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	18,100.0000	17,903.0000	(1.088)	0	0	0
22/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	63,286.0000	63,444.0000	0.250	0	0	0
22/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,106.0000	4,058.0000	(1.169)	0	0	0
22/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,320.0000	1,294.0000	(1.970)	0	0	0
22/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	61,934.0000	61,706.0000	(0.368)	0	0	0
22/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	86,683.0000	86,476.0000	(0.239)	0	0	0
22/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	74,105.0000	73,888.0000	(0.293)	0	0	0
22/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,387.0000	2,350.0000	(1.550)	0	0	0
22/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	489.0000	467.0000	(4.499)	0	0	0
22/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	50,418.0000	50,181.0000	(0.470)	0	0	0
22/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	48,614.0000	48,736.0000	0.251	0	0	0
22/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	35,907.0000	35,980.0000	0.203	0	0	0
22/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,870.0000	1,812.0000	(3.102)	0	0	0
22/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,926.0000	4,819.0000	(2.172)	0	0	0
22/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,335.0000	10,177.0000	(1.529)	0	0	0
22/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,837.0000	25,860.0000	0.089	0	0	0
22/05/2006	R203	2006/08/03			Bond Future	7.7400	7.7500	0.129	0.0000	0.0000	0
22/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	89,572.0000	88,813.0000	(0.847)	0	0	0
22/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	186.0000	171.0000	(8.065)	0	0	0
22/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	738.0000	704.0000	(4.607)	0	0	0
22/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	56,027.0000	55,239.0000	(1.406)	0	0	0
22/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,368.0000	2,319.0000	(2.069)	0	0	0
22/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	72,801.0000	72,032.0000	(1.056)	0	0	0
22/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	38.0000	33.0000	(13.158)	0	0	0
22/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	39,912.0000	39,109.0000	(2.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,209.0000	6,188.0000	(0.338)	0	0	0
22/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	25,579.0000	24,803.0000	(3.034)	0	0	0
22/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	40,448.0000	40,939.0000	1.214	0	0	0
22/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,598.0000	2,335.0000	(10.123)	0	0	0
22/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	58,664.0000	59,306.0000	1.094	0	0	0
22/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	800.0000	688.0000	(14.000)	0	0	0
22/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,530.0000	13,622.0000	0.680	0	0	0
22/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,284.0000	13,622.0000	(4.635)	0	0	0
22/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	25,046.0000	25,331.0000	1.138	0	0	0
22/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,731.0000	6,262.0000	(6.968)	0	0	0
22/05/2006	R203	2006/11/02			Bond Future	7.7540	7.7640	0.129	0.0000	0.0000	0
22/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,316.0000	31,620.0000	0.971	0	0	0
22/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,237.0000	11,799.0000	(3.579)	0	0	0
22/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	61,466.0000	62,009.0000	0.883	0	0	0
22/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,458.0000	3,259.0000	(5.755)	0	0	0
22/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	45,146.0000	45,575.0000	0.950	0	0	0
22/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,833.0000	6,521.0000	(4.566)	0	0	0
22/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	30,318.0000	29,668.0000	(2.144)	0	0	0
22/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,573.0000	1,461.0000	(7.120)	0	0	0
22/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	638.0000	582.0000	(8.777)	0	0	0
22/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	99,476.0000	100,162.0000	0.690	0	0	0
22/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	12,271.0000	12,363.0000	0.750	0	0	0
22/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	79,752.0000	80,381.0000	0.789	0	0	0
22/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,830.0000	6,862.0000	0.469	0	0	0
22/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,627.0000	1,618.0000	(0.553)	0	0	0
22/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	42,794.0000	42,084.0000	(1.659)	0	0	0
22/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	72,187.0000	71,436.0000	(1.040)	0	0	0
22/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,042.0000	19,486.0000	(2.774)	0	0	0
22/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	56,953.0000	56,212.0000	(1.301)	0	0	0
22/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,488.0000	3,489.0000	0.029	0	0	0
22/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,339.0000	20,525.0000	0.914	0	0	0
22/05/2006	R203	2007/02/01			Bond Future	7.7690	7.7780	0.116	0.0000	0.0000	0
22/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,584.0000	17,696.0000	0.637	0	0	0
22/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	16,762.0000	16,367.0000	(2.357)	0	0	0

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22/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,585.0000	6,359.0000	(3.432)	0	0	0
22/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,637.0000	36,898.0000	0.712	0	0	0
22/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,749.0000	65,180.0000	0.666	0	0	0
22/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	34,260.0000	33,715.0000	(1.591)	0	0	0
22/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,235.0000	2,232.0000	(0.134)	0	0	0
22/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,967.0000	6,994.0000	0.388	0	0	0
22/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	58,540.0000	57,910.0000	(1.076)	0	0	0
22/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,748.0000	82,250.0000	0.614	0	0	0
22/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,353.0000	11,414.0000	0.537	0	0	0
22/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	87,136.0000	86,477.0000	(0.756)	0	0	0
22/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	72,484.0000	71,834.0000	(0.897)	0	0	0
22/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,055.0000	4,062.0000	0.173	0	0	0
22/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	49,621.0000	49,968.0000	0.699	0	0	0
22/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,756.0000	3,602.0000	(4.100)	0	0	0
22/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	45,679.0000	45,083.0000	(1.305)	0	0	0
22/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,001.0000	1,904.0000	(4.848)	0	0	0
22/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	10,824.0000	10,515.0000	(2.855)	0	0	0
22/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,290.0000	100,849.0000	0.557	0	0	0
22/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,958.0000	26,138.0000	0.693	0	0	0
22/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,570.0000	24,094.0000	(1.937)	0	0	0
22/05/2006	R204	2006/08/03			Bond Future	7.7400	7.7510	0.142	0.0000	0.0000	83
22/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,729.0000	6,727.0000	(0.030)	0	0	0
22/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	27,194.0000	26,315.0000	(3.232)	0	0	0
22/05/2006	R204	2006/11/02			Bond Future	7.7520	7.7620	0.129	0.0000	0.0000	0
22/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	22,421.0000	21,820.0000	(2.681)	0	0	0
22/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,579.0000	22,764.0000	0.819	0	0	0
22/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	48,690.0000	49,123.0000	0.889	0	0	0
22/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,135.0000	7,782.0000	(4.339)	0	0	0
22/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,302.0000	4,068.0000	(5.439)	0	0	0
22/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	34,160.0000	34,465.0000	0.893	0	0	0
22/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,066.0000	13,584.0000	(3.427)	0	0	0
22/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	65,857.0000	66,409.0000	0.838	0	0	0
22/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	960.0000	948.0000	(1.250)	0	0	0
22/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	46,247.0000	45,490.0000	(1.637)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,115.0000	2,103.0000	(0.567)	0	0	0
22/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	106,132.0000	106,845.0000	0.672	0	0	0
22/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	892.0000	819.0000	(8.184)	0	0	0
22/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,064.0000	1,925.0000	(6.734)	0	0	0
22/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	85,175.0000	85,823.0000	0.761	0	0	0
22/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	33,239.0000	32,543.0000	(2.094)	0	0	0
22/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,969.0000	14,060.0000	0.651	0	0	0
22/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	76,755.0000	75,956.0000	(1.041)	0	0	0
22/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	93,132.0000	92,333.0000	(0.858)	0	0	0
22/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,293.0000	4,291.0000	(0.047)	0	0	0
22/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,044.0000	8,074.0000	0.373	0	0	0
22/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	60,947.0000	60,159.0000	(1.293)	0	0	0
22/05/2006	R204	2007/02/01			Bond Future	7.7640	7.7730	0.116	0.0000	0.0000	0
22/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,675.0000	27,863.0000	0.679	0	0	0
22/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	26,588.0000	26,078.0000	(1.918)	0	0	0
22/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	36,886.0000	36,304.0000	(1.578)	0	0	0
22/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	106,961.0000	107,551.0000	0.552	0	0	0
22/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,188.0000	4,019.0000	(4.035)	0	0	0
22/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,093.0000	87,622.0000	0.607	0	0	0
22/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,791.0000	18,907.0000	0.617	0	0	0
22/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,399.0000	4,405.0000	0.136	0	0	0
22/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,175.0000	12,237.0000	0.509	0	0	0
22/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	18,248.0000	17,823.0000	(2.329)	0	0	0
22/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,253.0000	2,146.0000	(4.749)	0	0	0
22/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	52,815.0000	53,178.0000	0.687	0	0	0
22/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	48,971.0000	48,335.0000	(1.299)	0	0	0
22/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	77,209.0000	76,517.0000	(0.896)	0	0	0
22/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	68,933.0000	69,385.0000	0.656	0	0	0
22/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	62,538.0000	61,867.0000	(1.073)	0	0	0
22/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,276.0000	7,029.0000	(3.395)	0	0	0
22/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,508.0000	7,535.0000	0.360	0	0	0
22/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	11,866.0000	11,532.0000	(2.815)	0	0	0
22/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	39,012.0000	39,284.0000	0.697	0	0	0
22/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	92,593.0000	91,891.0000	(0.758)	0	0	0
22/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,444.0000	2,440.0000	(0.164)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R207	2006/08/03			Bond Future	7.7240	7.7360	0.155	0.0000	0.0000	0
22/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	28,367.0000	27,416.0000	(3.352)	0	0	0
22/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,493.0000	6,507.0000	0.216	0	0	0
22/05/2006	R207	2006/11/02			Bond Future	7.7330	7.7450	0.155	0.0000	0.0000	0
22/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	61,331.0000	62,225.0000	1.458	0	0	0
22/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	521.0000	461.0000	(11.516)	0	0	0
22/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	41,548.0000	42,326.0000	1.873	0	0	0
22/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,043.0000	1,866.0000	(8.664)	0	0	0
22/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	24,829.0000	25,407.0000	2.328	0	0	0
22/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,039.0000	5,662.0000	(6.243)	0	0	0
22/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,588.0000	12,930.0000	2.717	0	0	0
22/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13,940.0000	13,327.0000	(4.397)	0	0	0
22/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	97.0000	83.0000	(14.433)	0	0	0
22/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
22/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,224.0000	5,375.0000	2.891	0	0	0
22/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	26,163.0000	25,360.0000	(3.069)	0	0	0
22/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	82,822.0000	83,762.0000	1.135	0	0	0
22/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	41,714.0000	40,807.0000	(2.174)	0	0	0
22/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,724.0000	1,772.0000	2.784	0	0	0
22/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	443.0000	453.0000	2.257	0	0	0
22/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	94,090.0000	93,136.0000	(1.014)	0	0	0
22/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	88.0000	89.0000	1.136	0	0	0
22/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	76,630.0000	75,677.0000	(1.244)	0	0	0
22/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	58,962.0000	58,017.0000	(1.603)	0	0	0
22/05/2006	R207	2007/02/01			Bond Future	7.7420	7.7540	0.155	0.0000	0.0000	0
22/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	12,688.0000	12,268.0000	(3.310)	0	0	0
22/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	52,459.0000	52,983.0000	0.999	0	0	0
22/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	68,679.0000	69,314.0000	0.925	0	0	0
22/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	7,854.0000	7,545.0000	(3.934)	0	0	0
22/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	19,345.0000	18,809.0000	(2.771)	0	0	0
22/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	27,968.0000	27,321.0000	(2.313)	0	0	0
22/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	27,339.0000	27,636.0000	1.086	0	0	0
22/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	38,637.0000	39,044.0000	1.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	11,986.0000	12,110.0000	1.035	0	0	0
22/05/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	50,852.0000	50,032.0000	(1.613)	0	0	0
22/05/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	18,525.0000	18,724.0000	1.074	0	0	0
22/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	64,602.0000	63,728.0000	(1.353)	0	0	0
22/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	7,388.0000	7,457.0000	0.934	0	0	0
22/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	79,399.0000	78,490.0000	(1.145)	0	0	0
22/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,410.0000	2,424.0000	0.581	0	0	0
22/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	94,856.0000	93,927.0000	(0.979)	0	0	0
22/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,331.0000	4,364.0000	0.762	0	0	0
22/05/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	38,534.0000	37,791.0000	(1.928)	0	0	0
22/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	87,039.0000	87,771.0000	0.841	0	0	0
22/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,567.0000	4,355.0000	(4.642)	0	0	0
22/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,484.0000	2,349.0000	(5.435)	0	0	0
22/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	107,216.0000	108,025.0000	0.755	0	0	0

Grand Total:

2,546