

Derivatives High/Low Report

High/Low for 24/05/2006

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
24/05/2006	GOVI 2006/08/03			jGovi	242.7160	242.3780	(0.139)	0.0000	0.0000	561
24/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	33.0000	40.0000	21.212	0	0	0
24/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	127,193.0000	123,820.0000	(2.652)	0	0	0
24/05/2006	GOVI 2006/11/02			jGovi	247.1170	246.7850	(0.134)	0.0000	0.0000	301
24/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	171,261.0000	167,953.0000	(1.932)	0	0	0
24/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	91.0000	103.0000	13.187	0	0	0
24/05/2006	GOVI 2007/02/01			jGovi	251.6290	251.3100	(0.127)	0.0000	0.0000	0
24/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	66.0000	73.0000	10.606	0	0	0
24/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	216,356.0000	213,173.0000	(1.471)	0	0	0
24/05/2006	J153 2010/08/31			jSwap	7.4550	7.8510	5.312	0.0000	0.0000	0
24/05/2006	J157 2015/09/15			jSwap	7.6820	7.9620	3.645	0.0000	0.0000	0
24/05/2006	J186 2026/12/21			jSwap	7.4230	7.8880	6.264	0.0000	0.0000	0
24/05/2006	J194 2008/02/28			jSwap	7.3420	7.5880	3.351	0.0000	0.0000	0
24/05/2006	J201 2014/12/22			jSwap	7.6420	7.9290	3.756	0.0000	0.0000	0
24/05/2006	J203 2017/09/15			jSwap	7.6830	7.9530	3.514	0.0000	0.0000	0
24/05/2006	J204 2018/12/21			jSwap	7.6690	7.9190	3.260	0.0000	0.0000	0

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24/05/2006	J207	2020/01/15			jSwap	7.6560	7.9170	3.409	0.0000	0.0000	0
24/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
24/05/2006	JFRA	2006/08/03			jFra	7.2790	7.2760	(0.041)	0.0000	0.0000	0
24/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,012.0000	1,004.0000	(0.791)	0	0	0
24/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	329.0000	328.0000	(0.304)	0	0	0
24/05/2006	JFRA	2006/11/02			jFra	7.5000	7.5110	0.147	0.0000	0.0000	0
24/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	476.0000	465.0000	(2.311)	0	0	0
24/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,700.0000	1,716.0000	0.941	0	0	0
24/05/2006	JFRA	2007/02/01			jFra	7.6140	7.6230	0.118	0.0000	0.0000	35
24/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,077.0000	1,064.0000	(1.207)	0	0	0
24/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,356.0000	1,365.0000	0.664	0	0	0
24/05/2006	JFRA	2007/05/03			jFra	7.7410	7.7730	0.413	0.0000	0.0000	0
24/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,749.0000	1,791.0000	2.401	0	0	0
24/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,159.0000	1,123.0000	(3.106)	0	0	0
24/05/2006	JFRA	2007/08/02			jFra	7.7770	7.7700	(0.090)	0.0000	0.0000	0
24/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,297.0000	1,302.0000	0.386	0	0	0
24/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,974.0000	1,963.0000	(0.557)	0	0	0
24/05/2006	JFRA	2007/11/01			jFra	7.8600	7.8760	0.204	0.0000	0.0000	0
24/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,371.0000	2,393.0000	0.928	0	0	0
24/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,424.0000	1,405.0000	(1.334)	0	0	0
24/05/2006	JFRA	2008/02/07			jFra	7.8970	7.8970	-	0.0000	0.0000	0
24/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,593.0000	25,572.0000	(0.082)	0	0	0
24/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,582.0000	26,561.0000	(0.079)	0	0	0
24/05/2006	JN02	2006/08/03			jNote	7.6950	7.7050	0.130	0.0000	0.0000	0
24/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,545.0000	13,606.0000	0.450	0	0	0
24/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,310.0000	5,187.0000	(2.316)	0	0	0

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24/05/2006	JN02	2006/11/02			jNote	7.7840	7.7980	0.180	0.0000	0.0000	0
24/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,909.0000	8,770.0000	(1.560)	0	0	0
24/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,778.0000	18,897.0000	0.634	0	0	0
24/05/2006	JN05	2006/08/03			jNote	7.8730	7.8940	0.267	0.0000	0.0000	0
24/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,311.0000	1,180.0000	(9.992)	0	0	0
24/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	26,929.0000	27,651.0000	2.681	0	0	0
24/05/2006	JN05	2006/11/02			jNote	7.9150	7.9390	0.303	0.0000	0.0000	0
24/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,069.0000	31,815.0000	2.401	0	0	0
24/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,766.0000	3,539.0000	(6.028)	0	0	0
24/05/2006	JN10	2006/08/03			jNote	7.9020	7.9280	0.329	0.0000	0.0000	0
24/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	45,015.0000	46,716.0000	3.779	0	0	0
24/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	154.0000	117.0000	(24.026)	0	0	0
24/05/2006	JN10	2006/11/02			jNote	7.9230	7.9490	0.328	0.0000	0.0000	0
24/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	47,387.0000	48,970.0000	3.341	0	0	0
24/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,153.0000	1,007.0000	(12.663)	0	0	0
24/05/2006	JROD	2006/05/31			jRod	6.7900	6.7890	(0.015)	0.0000	0.0000	0
24/05/2006	JROD	2006/06/30			jRod	6.8390	6.8360	(0.044)	0.0000	0.0000	0
24/05/2006	JROD	2006/07/31			jRod	6.9530	6.9470	(0.086)	0.0000	0.0000	0
24/05/2006	JROD	2006/08/31			jRod	6.9570	6.9540	(0.043)	0.0000	0.0000	0
24/05/2006	R153	2006/08/03			Bond Future	7.5275	7.5500	0.299	0.0000	0.0000	754
24/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,316.0000	6,742.0000	6.745	0	0	100
24/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,259.0000	4,820.0000	(8.348)	0	0	0
24/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,670.0000	1,465.0000	(12.275)	0	0	0
24/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,289.0000	10,643.0000	(5.722)	0	0	0
24/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	275.0000	225.0000	(18.182)	0	0	0
24/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,768.0000	21,582.0000	3.919	0	0	0

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24/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,777.0000	2,996.0000	7.886	0	0	0
24/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	19,061.0000	18,290.0000	(4.045)	0	0	0
24/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,077.0000	1,170.0000	8.635	0	0	0
24/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	41.0000	44.0000	7.317	0	0	0
24/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,934.0000	54,070.0000	(1.573)	0	0	0
24/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
24/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	45,868.0000	45,007.0000	(1.877)	0	0	0
24/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	36,768.0000	35,915.0000	(2.320)	0	0	0
24/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	127.0000	139.0000	9.449	0	0	0
24/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	27,741.0000	26,911.0000	(2.992)	0	0	0
24/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	382.0000	416.0000	8.901	0	0	0
24/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,396.0000	13,054.0000	5.308	0	0	0
24/05/2006	R153	2006/11/02			Bond Future	7.5080	7.5340	0.346	0.0000	0.0000	0
24/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,808.0000	9,262.0000	5.154	0	0	0
24/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,518.0000	8,031.0000	(5.717)	0	0	0
24/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,223.0000	1,300.0000	6.296	0	0	0
24/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	36,485.0000	35,620.0000	(2.371)	0	0	0
24/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,146.0000	2,274.0000	5.965	0	0	100
24/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	28,648.0000	27,835.0000	(2.838)	0	0	0
24/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,151.0000	20,933.0000	3.881	0	0	0
24/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,560.0000	1,401.0000	(10.192)	0	0	0
24/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,211.0000	3,892.0000	(7.575)	0	0	0
24/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,606.0000	14,229.0000	4.579	0	0	0
24/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,931.0000	52,016.0000	(1.729)	0	0	0
24/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	44,620.0000	43,723.0000	(2.010)	0	0	0
24/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	37,293.0000	38,227.0000	2.504	0	0	0
24/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	684.0000	728.0000	6.433	0	0	0
24/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	61,277.0000	60,351.0000	(1.511)	0	0	0
24/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	404.0000	430.0000	6.436	0	0	0
24/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	42.0000	34.0000	(19.048)	0	0	0
24/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	21,113.0000	20,373.0000	(3.505)	0	0	0
24/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	368.0000	317.0000	(13.859)	0	0	0
24/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	28,243.0000	29,133.0000	3.151	0	0	0
24/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	241.0000	256.0000	6.224	0	0	0
24/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	14,280.0000	13,648.0000	(4.426)	0	0	0

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24/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,552.0000	5,862.0000	5.584	0	0	0
24/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,455.0000	3,657.0000	5.847	0	0	0
24/05/2006	R153	2007/02/01			Bond Future	7.5230	7.5490	0.346	0.0000	0.0000	0
24/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,246.0000	5,913.0000	(5.331)	0	0	0
24/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,464.0000	10,014.0000	(4.300)	0	0	0
24/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,553.0000	16,103.0000	3.536	0	0	0
24/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,245.0000	11,676.0000	3.833	0	0	0
24/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,985.0000	21,658.0000	3.207	0	0	0
24/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,072.0000	2,862.0000	(6.836)	0	0	0
24/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	35,420.0000	34,666.0000	(2.129)	0	0	0
24/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,025.0000	4,201.0000	4.373	0	0	0
24/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,865.0000	2,992.0000	4.433	0	0	0
24/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,052.0000	2,144.0000	4.483	0	0	0
24/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	42,752.0000	41,962.0000	(1.848)	0	0	0
24/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	28,360.0000	27,655.0000	(2.486)	0	0	0
24/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,692.0000	5,934.0000	4.252	0	0	0
24/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,732.0000	21,092.0000	(2.945)	0	0	0
24/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	35,651.0000	36,499.0000	2.379	0	0	0
24/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,154.0000	1,051.0000	(8.925)	0	0	0
24/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,754.0000	28,533.0000	2.807	0	0	0
24/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,703.0000	15,149.0000	(3.528)	0	0	0
24/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,035.0000	8,362.0000	4.070	0	0	0
24/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	50,253.0000	49,438.0000	(1.622)	0	0	0
24/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	285.0000	251.0000	(11.930)	0	0	0
24/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,483.0000	1,549.0000	4.450	0	0	0
24/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,082.0000	1,130.0000	4.436	0	0	0
24/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,850.0000	57,016.0000	(1.442)	0	0	0
24/05/2006	R157	2006/08/03			Bond Future	7.7175	7.7450	0.356	0.0000	0.0000	122
24/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	38.0000	43.0000	13.158	0	0	0
24/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,527.0000	1,711.0000	12.050	0	0	0
24/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	26,692.0000	24,963.0000	(6.478)	0	0	0
24/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,351.0000	4,818.0000	10.733	0	0	0
24/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	97,626.0000	95,434.0000	(2.245)	0	0	0
24/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	43,232.0000	41,219.0000	(4.656)	0	0	0

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24/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,016.0000	41,028.0000	5.157	0	0	0
24/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	91.0000	66.0000	(27.473)	0	0	0
24/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	477.0000	539.0000	12.998	0	0	0
24/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	61,173.0000	59,038.0000	(3.490)	0	0	0
24/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	59,111.0000	61,283.0000	3.674	0	0	0
24/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	13,174.0000	11,940.0000	(9.367)	0	0	0
24/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	939.0000	754.0000	(19.702)	0	0	0
24/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	138.0000	156.0000	13.043	0	0	0
24/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	79,458.0000	77,280.0000	(2.741)	0	0	0
24/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,539.0000	3,915.0000	(13.748)	0	0	0
24/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,080.0000	23,653.0000	7.124	0	0	0
24/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,579.0000	11,541.0000	9.093	0	0	100
24/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	115,516.0000	113,321.0000	(1.900)	0	0	0
24/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
24/05/2006	R157	2006/11/02			Bond Future	7.7130	7.7440	0.402	0.0000	0.0000	0
24/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,072.0000	907.0000	(15.392)	0	0	0
24/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	40,656.0000	42,625.0000	4.843	0	0	0
24/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	58,323.0000	60,578.0000	3.866	0	0	0
24/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,659.0000	10,383.0000	7.496	0	0	0
24/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,837.0000	3,387.0000	(11.728)	0	0	0
24/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	62,582.0000	60,419.0000	(3.456)	0	0	0
24/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,917.0000	3,173.0000	8.776	0	0	117
24/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	31,834.0000	30,139.0000	(5.324)	0	0	0
24/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	19,196.0000	17,880.0000	(6.856)	0	0	0
24/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,551.0000	1,693.0000	9.155	0	0	0
24/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,310.0000	17,413.0000	6.763	0	0	158
24/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	96,571.0000	94,230.0000	(2.424)	0	0	0
24/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	79,432.0000	77,156.0000	(2.865)	0	0	0
24/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	46,492.0000	44,516.0000	(4.250)	0	0	0
24/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,393.0000	5,836.0000	8.214	0	0	0
24/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	26,435.0000	27,987.0000	5.871	0	0	0
24/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	815.0000	892.0000	9.448	0	0	0
24/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	113,703.0000	111,324.0000	(2.092)	0	0	0
24/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,660.0000	8,792.0000	(8.986)	0	0	0
24/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	407.0000	447.0000	9.828	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
24/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	76.0000	84.0000	10.526	0	0	0
24/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	147,475.0000	145,064.0000	(1.635)	0	0	0
24/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	202.0000	222.0000	9.901	0	0	0
24/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	130,710.0000	128,311.0000	(1.835)	0	0	0
24/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	78,257.0000	80,640.0000	3.045	0	0	0
24/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	174.0000	139.0000	(20.115)	0	0	0
24/05/2006	R157	2007/02/01			Bond Future	7.7300	7.7610	0.401	0.0000	0.0000	0
24/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,782.0000	6,213.0000	(8.390)	0	0	0
24/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	78,853.0000	76,764.0000	(2.649)	0	0	0
24/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,976.0000	45,764.0000	4.066	0	0	0
24/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,112.0000	4,379.0000	6.493	0	0	0
24/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,334.0000	6,731.0000	6.268	0	0	0
24/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,697.0000	10,273.0000	5.940	0	0	0
24/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	63,278.0000	61,318.0000	(3.097)	0	0	0
24/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	94,876.0000	92,698.0000	(2.296)	0	0	0
24/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,665.0000	2,843.0000	6.679	0	0	0
24/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	111,021.0000	108,779.0000	(2.019)	0	0	0
24/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	535.0000	576.0000	7.664	0	0	0
24/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	143,263.0000	140,947.0000	(1.617)	0	0	0
24/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,028.0000	1,101.0000	7.101	0	0	0
24/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	127,226.0000	124,942.0000	(1.795)	0	0	0
24/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,660.0000	1,774.0000	6.867	0	0	0
24/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	48,509.0000	46,729.0000	(3.669)	0	0	0
24/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,248.0000	32,696.0000	4.634	0	0	0
24/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,670.0000	15,485.0000	5.556	0	0	0
24/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	59,791.0000	61,862.0000	3.464	0	0	0
24/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,613.0000	22,723.0000	5.136	0	0	0
24/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	23,134.0000	21,887.0000	(5.390)	0	0	0
24/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,593.0000	12,685.0000	(6.680)	0	0	0
24/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,686.0000	2,401.0000	(10.611)	0	0	0
24/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	35,011.0000	33,469.0000	(4.404)	0	0	0
24/05/2006	R186	2006/08/03			Bond Future	7.4720	7.5020	0.401	0.0000	0.0000	34
24/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	15,891.0000	17,601.0000	10.761	0	0	0
24/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	19,468.0000	17,346.0000	(10.900)	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
24/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	35,309.0000	38,128.0000	7.984	0	0	0
24/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	6,416.0000	5,403.0000	(15.789)	0	0	0
24/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	122,266.0000	118,446.0000	(3.124)	0	0	0
24/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	391.0000	461.0000	17.903	0	0	0
24/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	97,693.0000	101,489.0000	3.886	0	0	0
24/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	94,532.0000	90,770.0000	(3.980)	0	0	0
24/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,637.0000	1,900.0000	16.066	0	0	0
24/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	61.0000	73.0000	19.672	0	0	0
24/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	40,556.0000	37,496.0000	(7.545)	0	0	0
24/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,682.0000	6,454.0000	13.587	0	0	0
24/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	125.0000	88.0000	(29.600)	0	0	0
24/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,291.0000	1,007.0000	(21.998)	0	0	0
24/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	63,882.0000	67,430.0000	5.554	0	0	0
24/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	66,683.0000	63,114.0000	(5.352)	0	0	0
24/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	149,288.0000	145,457.0000	(2.566)	0	0	0
24/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	175,410.0000	171,577.0000	(2.185)	0	0	0
24/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
24/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	200,630.0000	196,797.0000	(1.910)	0	0	0
24/05/2006	R186	2006/11/02			Bond Future	7.4750	7.5050	0.401	0.0000	0.0000	0
24/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,947.0000	7,576.0000	9.054	0	0	0
24/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	28,613.0000	26,561.0000	(7.172)	0	0	0
24/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	96,461.0000	92,987.0000	(3.601)	0	0	0
24/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,441.0000	27,194.0000	6.890	0	0	0
24/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	122,347.0000	118,689.0000	(2.990)	0	0	0
24/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,309.0000	3,639.0000	9.973	0	0	0
24/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	71,182.0000	68,008.0000	(4.459)	0	0	0
24/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,765.0000	14,870.0000	8.028	0	0	0
24/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	48,022.0000	45,323.0000	(5.620)	0	0	0
24/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,296.0000	1,442.0000	11.265	0	0	0
24/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,689.0000	1,436.0000	(14.979)	0	0	0
24/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	98,921.0000	102,472.0000	3.590	0	0	0
24/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	148,428.0000	144,680.0000	(2.525)	0	0	0
24/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	174,106.0000	170,321.0000	(2.174)	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
24/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	43,285.0000	45,773.0000	5.748	0	0	0
24/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14,214.0000	12,898.0000	(9.258)	0	0	0
24/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	140.0000	159.0000	13.571	0	0	0
24/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,742.0000	5,067.0000	(11.755)	0	0	0
24/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	68,263.0000	71,392.0000	4.584	0	0	0
24/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	452.0000	508.0000	12.389	0	0	0
24/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	333.0000	270.0000	(18.919)	0	0	0
24/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	133,592.0000	137,333.0000	2.800	0	0	0
24/05/2006	R186	2007/02/01			Bond Future	7.4770	7.5070	0.401	0.0000	0.0000	0
24/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	51,338.0000	53,640.0000	4.484	0	0	0
24/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	22,224.0000	20,749.0000	(6.637)	0	0	0
24/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	38,685.0000	36,654.0000	(5.250)	0	0	0
24/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	72,691.0000	75,577.0000	3.970	0	0	0
24/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,788.0000	37,534.0000	4.879	0	0	0
24/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	10,378.0000	9,487.0000	(8.585)	0	0	0
24/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,318.0000	18,245.0000	5.353	0	0	0
24/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	102,730.0000	99,575.0000	(3.071)	0	0	0
24/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,444.0000	11,066.0000	5.956	0	0	0
24/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	80,869.0000	78,019.0000	(3.524)	0	0	0
24/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	100,635.0000	103,986.0000	3.330	0	0	0
24/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,869.0000	26,152.0000	5.159	0	0	0
24/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	58,638.0000	56,144.0000	(4.253)	0	0	0
24/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	133,508.0000	137,141.0000	2.721	0	0	0
24/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,881.0000	3,456.0000	(10.951)	0	0	0
24/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,020.0000	877.0000	(14.020)	0	0	0
24/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	126,007.0000	122,624.0000	(2.685)	0	0	0
24/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,989.0000	6,382.0000	6.562	0	0	0
24/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	150,052.0000	146,510.0000	(2.361)	0	0	0
24/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,690.0000	1,822.0000	7.811	0	0	0
24/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	174,327.0000	170,682.0000	(2.091)	0	0	0
24/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,264.0000	3,498.0000	7.169	0	0	0
24/05/2006	R194	2006/08/03			Bond Future	7.3800	7.4070	0.366	0.0000	0.0000	55
24/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,962.0000	6,314.0000	5.904	0	0	0
24/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,912.0000	12,518.0000	(3.051)	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
24/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	247.0000	274.0000	10.931	0	0	0
24/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	282.0000	231.0000	(18.085)	0	0	0
24/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,750.0000	23,348.0000	(1.693)	0	0	0
24/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	13.0000	15.0000	15.385	0	0	0
24/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,136.0000	19,734.0000	(1.996)	0	0	0
24/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	64.0000	72.0000	12.500	0	0	0
24/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,512.0000	16,112.0000	(2.422)	0	0	0
24/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,467.0000	9,862.0000	4.172	0	0	0
24/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	27.0000	20.0000	(25.926)	0	0	0
24/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,425.0000	9,051.0000	(3.968)	0	0	0
24/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,138.0000	5,803.0000	(5.458)	0	0	0
24/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	647.0000	714.0000	10.355	0	0	0
24/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,166.0000	3,418.0000	7.960	0	0	0
24/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,227.0000	1,078.0000	(12.143)	0	0	0
24/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,282.0000	3,021.0000	(7.952)	0	0	0
24/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,497.0000	1,638.0000	9.419	0	0	0
24/05/2006	R194	2006/11/02			Bond Future	7.3930	7.4210	0.379	0.0000	0.0000	0
24/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,855.0000	6,123.0000	4.577	0	0	0
24/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	888.0000	804.0000	(9.459)	0	0	0
24/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	240.0000	208.0000	(13.333)	0	0	0
24/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,384.0000	8,705.0000	3.829	0	0	0
24/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	210.0000	228.0000	8.571	0	0	0
24/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	40.0000	33.0000	(17.500)	0	0	0
24/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,541.0000	14,893.0000	2.421	0	0	0
24/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,758.0000	18,111.0000	1.988	0	0	0
24/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,375.0000	11,720.0000	3.033	0	0	0
24/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,048.0000	1,901.0000	(7.178)	0	0	0
24/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,989.0000	5,732.0000	(4.291)	0	0	0
24/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,851.0000	4,057.0000	5.349	0	0	0
24/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,534.0000	8,243.0000	(3.410)	0	0	0
24/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,506.0000	1,602.0000	6.375	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
24/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	463.0000	498.0000	7.559	0	0	0
24/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,022.0000	13,687.0000	(2.389)	0	0	0
24/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	928.0000	990.0000	6.681	0	0	0
24/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,453.0000	2,598.0000	5.911	0	0	0
24/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,178.0000	10,860.0000	(2.845)	0	0	0
24/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,799.0000	3,592.0000	(5.449)	0	0	0
24/05/2006	R194	2007/02/01			Bond Future	7.4080	7.4360	0.378	0.0000	0.0000	0
24/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,577.0000	2,676.0000	3.842	0	0	0
24/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,068.0000	5,880.0000	(3.098)	0	0	0
24/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,020.0000	12,298.0000	2.313	0	0	0
24/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,886.0000	6,079.0000	3.279	0	0	0
24/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,998.0000	7,788.0000	(2.626)	0	0	0
24/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	279.0000	253.0000	(9.319)	0	0	0
24/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,968.0000	2,044.0000	3.862	0	0	0
24/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	780.0000	723.0000	(7.308)	0	0	0
24/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,328.0000	1,384.0000	4.217	0	0	0
24/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	69.0000	60.0000	(13.043)	0	0	0
24/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	540.0000	566.0000	4.815	0	0	0
24/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,545.0000	7,775.0000	3.048	0	0	0
24/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,889.0000	9,658.0000	(2.336)	0	0	0
24/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,134.0000	13,874.0000	(1.840)	0	0	0
24/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,699.0000	1,605.0000	(5.533)	0	0	0
24/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,946.0000	11,699.0000	(2.068)	0	0	0
24/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	863.0000	902.0000	4.519	0	0	0
24/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,568.0000	14,852.0000	1.949	0	0	0
24/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,632.0000	9,893.0000	2.710	0	0	0
24/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
24/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,431.0000	4,589.0000	3.566	0	0	0
24/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,812.0000	2,684.0000	(4.552)	0	0	0
24/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,356.0000	3,482.0000	3.754	0	0	0
24/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,297.0000	4,136.0000	(3.747)	0	0	0
24/05/2006	R201	2006/08/03			Bond Future	7.6930	7.7240	0.403	0.0000	0.0000	26
24/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,037.0000	17,424.0000	8.649	0	0	0
24/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,715.0000	3,139.0000	(15.505)	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
24/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,421.0000	8,241.0000	11.050	0	0	0
24/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	11,026.0000	9,883.0000	(10.366)	0	0	0
24/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	35,698.0000	33,894.0000	(5.054)	0	0	0
24/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22,279.0000	20,706.0000	(7.060)	0	0	0
24/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,135.0000	1,293.0000	13.921	0	0	0
24/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	93,078.0000	91,116.0000	(2.108)	0	0	0
24/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,048.0000	3,437.0000	12.762	0	0	0
24/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
24/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	33.0000	39.0000	18.182	0	0	0
24/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	146.0000	167.0000	14.384	0	0	0
24/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	64,515.0000	62,574.0000	(3.009)	0	0	0
24/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	78,889.0000	76,932.0000	(2.481)	0	0	0
24/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	409.0000	467.0000	14.181	0	0	0
24/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	50,016.0000	48,112.0000	(3.807)	0	0	0
24/05/2006	R201	2006/11/02			Bond Future	7.7070	7.7380	0.402	0.0000	0.0000	0
24/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,298.0000	7,588.0000	(8.556)	0	0	0
24/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,208.0000	22,415.0000	5.691	0	0	0
24/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	16,529.0000	15,477.0000	(6.365)	0	0	0
24/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,872.0000	14,736.0000	6.228	0	0	0
24/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,853.0000	9,442.0000	6.653	0	0	0
24/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	90,613.0000	88,732.0000	(2.076)	0	0	0
24/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	26,790.0000	25,464.0000	(4.950)	0	0	0
24/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	61,519.0000	63,409.0000	3.072	0	0	0
24/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	129.0000	102.0000	(20.930)	0	0	0
24/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	38,496.0000	36,968.0000	(3.969)	0	0	0
24/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	32,256.0000	33,787.0000	4.746	0	0	0
24/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	370.0000	405.0000	9.459	0	0	0
24/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,559.0000	5,947.0000	6.980	0	0	0
24/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,487.0000	3,101.0000	(11.070)	0	0	0
24/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	936.0000	796.0000	(14.957)	0	0	0
24/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	45,863.0000	47,639.0000	3.872	0	0	0
24/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,532.0000	3,783.0000	7.106	0	0	0
24/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	849.0000	922.0000	8.598	0	0	0
24/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	77,159.0000	75,316.0000	(2.389)	0	0	0
24/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,800.0000	1,941.0000	7.833	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
24/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	63,917.0000	62,143.0000	(2.775)	0	0	0
24/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	51,194.0000	49,529.0000	(3.252)	0	0	0
24/05/2006	R201	2007/02/01			Bond Future	7.7210	7.7510	0.389	0.0000	0.0000	0
24/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	29,348.0000	28,166.0000	(4.028)	0	0	0
24/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,623.0000	9,077.0000	5.265	0	0	0
24/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	39,961.0000	38,605.0000	(3.393)	0	0	0
24/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,429.0000	25,530.0000	4.507	0	0	0
24/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	51,933.0000	50,453.0000	(2.850)	0	0	0
24/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,671.0000	13,298.0000	4.948	0	0	0
24/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,977.0000	10,269.0000	(6.450)	0	0	0
24/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,197.0000	6,526.0000	5.309	0	0	0
24/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	75,911.0000	74,237.0000	(2.205)	0	0	0
24/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	19,014.0000	18,045.0000	(5.096)	0	0	0
24/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,734.0000	3,952.0000	5.838	0	0	0
24/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	61,292.0000	63,027.0000	2.831	0	0	0
24/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,265.0000	18,105.0000	4.865	0	0	0
24/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	63,613.0000	62,021.0000	(2.503)	0	0	0
24/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,168.0000	1,248.0000	6.849	0	0	0
24/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,142.0000	2,278.0000	6.349	0	0	0
24/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	88,581.0000	86,851.0000	(1.953)	0	0	0
24/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	546.0000	472.0000	(13.553)	0	0	0
24/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	34,236.0000	35,606.0000	4.002	0	0	0
24/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,047.0000	1,831.0000	(10.552)	0	0	0
24/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,305.0000	4,867.0000	(8.256)	0	0	0
24/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	46,740.0000	48,333.0000	3.408	0	0	0
24/05/2006	R203	2006/08/03			Bond Future	7.7140	7.7440	0.389	0.0000	0.0000	0
24/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	561.0000	637.0000	13.547	0	0	0
24/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	38,562.0000	40,446.0000	4.886	0	0	0
24/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	24.0000	28.0000	16.667	0	0	0
24/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	91,522.0000	89,260.0000	(2.472)	0	0	0
24/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	130.0000	149.0000	14.615	0	0	0
24/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	57,814.0000	55,624.0000	(3.788)	0	0	0
24/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,676.0000	2,294.0000	(14.275)	0	0	0
24/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	74,709.0000	72,463.0000	(3.006)	0	0	0

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24/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	41,442.0000	39,403.0000	(4.920)	0	0	0
24/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,934.0000	2,160.0000	11.686	0	0	0
24/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	805.0000	662.0000	(17.764)	0	0	0
24/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	56,705.0000	58,828.0000	3.744	0	0	0
24/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,371.0000	5,901.0000	9.868	0	0	0
24/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	26,705.0000	24,969.0000	(6.501)	0	0	0
24/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	7,018.0000	6,233.0000	(11.186)	0	0	0
24/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	23,370.0000	24,850.0000	6.333	0	0	0
24/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,230.0000	13,212.0000	8.029	0	0	0
24/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,948.0000	13,664.0000	(8.590)	0	0	0
24/05/2006	R203	2006/11/02			Bond Future	7.7270	7.7580	0.401	0.0000	0.0000	0
24/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,604.0000	3,252.0000	(9.767)	0	0	0
24/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	59,605.0000	61,557.0000	3.275	0	0	0
24/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	7,126.0000	6,530.0000	(8.364)	0	0	0
24/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,749.0000	11,844.0000	(7.099)	0	0	0
24/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	29,822.0000	31,220.0000	4.688	0	0	0
24/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	43,432.0000	45,140.0000	3.933	0	0	0
24/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	660.0000	575.0000	(12.879)	0	0	0
24/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,635.0000	1,451.0000	(11.254)	0	0	0
24/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	97,491.0000	99,709.0000	2.275	0	0	0
24/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	77,807.0000	79,926.0000	2.723	0	0	0
24/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,360.0000	12,092.0000	6.444	0	0	0
24/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	31,413.0000	29,842.0000	(5.001)	0	0	0
24/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,208.0000	6,668.0000	7.410	0	0	0
24/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	44,178.0000	42,335.0000	(4.172)	0	0	0
24/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	73,979.0000	71,808.0000	(2.935)	0	0	0
24/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,413.0000	1,545.0000	9.342	0	0	0
24/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	58,574.0000	56,531.0000	(3.488)	0	0	0
24/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,103.0000	3,364.0000	8.411	0	0	0
24/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,833.0000	19,588.0000	(5.976)	0	0	0
24/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	19,123.0000	20,182.0000	5.538	0	0	0
24/05/2006	R203	2007/02/01			Bond Future	7.7410	7.7720	0.400	0.0000	0.0000	0
24/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,625.0000	17,433.0000	4.860	0	0	0
24/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	35,346.0000	33,890.0000	(4.119)	0	0	0

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24/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,851.0000	6,375.0000	(6.948)	0	0	0
24/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	46,999.0000	45,314.0000	(3.585)	0	0	0
24/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,970.0000	64,758.0000	2.839	0	0	0
24/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,627.0000	11,207.0000	5.458	0	0	0
24/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,015.0000	2,163.0000	7.345	0	0	0
24/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,449.0000	6,841.0000	6.078	0	0	0
24/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,246.0000	10,555.0000	(6.144)	0	0	0
24/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	79,857.0000	81,816.0000	2.453	0	0	0
24/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,996.0000	49,570.0000	3.279	0	0	0
24/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	60,068.0000	58,195.0000	(3.118)	0	0	0
24/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	88,963.0000	86,846.0000	(2.380)	0	0	0
24/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	74,182.0000	72,166.0000	(2.718)	0	0	0
24/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,708.0000	3,956.0000	6.688	0	0	0
24/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,911.0000	3,605.0000	(7.824)	0	0	0
24/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,083.0000	1,901.0000	(8.737)	0	0	0
24/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	98,326.0000	100,409.0000	2.118	0	0	0
24/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	24,758.0000	25,821.0000	4.294	0	0	0
24/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	35,209.0000	36,535.0000	3.766	0	0	0
24/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	17,380.0000	16,442.0000	(5.397)	0	0	0
24/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	25,416.0000	24,214.0000	(4.729)	0	0	0
24/05/2006	R204	2006/08/03			Bond Future	7.7240	7.7450	0.272	0.0000	0.0000	83
24/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	27,787.0000	26,486.0000	(4.682)	0	0	0
24/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,044.0000	6,419.0000	6.205	0	0	0
24/05/2006	R204	2006/11/02			Bond Future	7.7260	7.7560	0.388	0.0000	0.0000	0
24/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	23,209.0000	21,922.0000	(5.545)	0	0	0
24/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	21,318.0000	22,394.0000	5.047	0	0	0
24/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	32,628.0000	34,037.0000	4.318	0	0	0
24/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,455.0000	4,058.0000	(8.911)	0	0	0
24/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	46,942.0000	48,659.0000	3.658	0	0	0
24/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,436.0000	7,790.0000	(7.658)	0	0	0
24/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,583.0000	13,629.0000	(6.542)	0	0	0
24/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	63,961.0000	65,928.0000	3.075	0	0	0
24/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,859.0000	2,014.0000	8.338	0	0	0
24/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	95,044.0000	92,756.0000	(2.407)	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
24/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,130.0000	1,912.0000	(10.235)	0	0	0
24/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	824.0000	899.0000	9.102	0	0	0
24/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	916.0000	809.0000	(11.681)	0	0	0
24/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	83,193.0000	85,338.0000	2.578	0	0	0
24/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	34,324.0000	32,719.0000	(4.676)	0	0	0
24/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	104,107.0000	106,363.0000	2.167	0	0	0
24/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	47,618.0000	45,744.0000	(3.935)	0	0	0
24/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,005.0000	13,764.0000	5.836	0	0	0
24/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,857.0000	4,145.0000	7.467	0	0	0
24/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	78,548.0000	76,339.0000	(2.812)	0	0	0
24/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,367.0000	7,857.0000	6.651	0	0	0
24/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	62,560.0000	60,485.0000	(3.317)	0	0	0
24/05/2006	R204	2007/02/01			Bond Future	7.7370	7.7670	0.388	0.0000	0.0000	0
24/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	26,442.0000	27,526.0000	4.100	0	0	0
24/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	27,453.0000	26,206.0000	(4.542)	0	0	0
24/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	37,547.0000	38,899.0000	3.601	0	0	0
24/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	18,881.0000	17,903.0000	(5.180)	0	0	0
24/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	37,996.0000	36,489.0000	(3.966)	0	0	0
24/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	85,155.0000	87,160.0000	2.355	0	0	0
24/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,803.0000	18,627.0000	4.628	0	0	0
24/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,348.0000	4,022.0000	(7.498)	0	0	0
24/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	50,318.0000	48,581.0000	(3.452)	0	0	0
24/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	94,459.0000	92,282.0000	(2.305)	0	0	0
24/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	64,098.0000	62,169.0000	(3.009)	0	0	0
24/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,212.0000	2,366.0000	6.962	0	0	0
24/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,550.0000	7,047.0000	(6.662)	0	0	0
24/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	104,948.0000	107,083.0000	2.034	0	0	0
24/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	67,109.0000	68,937.0000	2.724	0	0	0
24/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,035.0000	4,291.0000	6.344	0	0	0
24/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	51,149.0000	52,755.0000	3.140	0	0	0
24/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	78,943.0000	76,868.0000	(2.628)	0	0	0
24/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,970.0000	7,372.0000	5.768	0	0	0
24/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,425.0000	12,018.0000	5.190	0	0	0
24/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	12,299.0000	11,574.0000	(5.895)	0	0	0
24/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,339.0000	2,143.0000	(8.380)	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
24/05/2006	R207	2006/08/03			Bond Future	7.6990	7.7290	0.390	0.0000	0.0000	0
24/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,636.0000	6,182.0000	9.688	0	0	0
24/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	29,526.0000	27,654.0000	(6.340)	0	0	0
24/05/2006	R207	2006/11/02			Bond Future	7.7070	7.7380	0.402	0.0000	0.0000	0
24/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	43,510.0000	41,266.0000	(5.157)	0	0	0
24/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,447.0000	1,675.0000	15.757	0	0	0
24/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,589.0000	5,165.0000	12.552	0	0	0
24/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	106.0000	83.0000	(21.698)	0	0	0
24/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	80,759.0000	83,205.0000	3.029	0	0	0
24/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	60,944.0000	58,540.0000	(3.945)	0	0	0
24/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	27,601.0000	25,706.0000	(6.866)	0	0	0
24/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	353.0000	420.0000	18.980	0	0	0
24/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	39,661.0000	41,795.0000	5.381	0	0	0
24/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,228.0000	1,892.0000	(15.081)	0	0	0
24/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	571.0000	465.0000	(18.564)	0	0	0
24/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	59,309.0000	61,673.0000	3.986	0	0	0
24/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,528.0000	5,752.0000	(11.887)	0	0	0
24/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	11,466.0000	12,579.0000	9.707	0	0	0
24/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	23,245.0000	24,940.0000	7.292	0	0	0
24/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	14,891.0000	13,533.0000	(9.120)	0	0	0
24/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	78,681.0000	76,225.0000	(3.121)	0	0	0
24/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	65.0000	80.0000	23.077	0	0	0
24/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	96,159.0000	93,691.0000	(2.567)	0	0	0
24/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
24/05/2006	R207	2007/02/01			Bond Future	7.7160	7.7460	0.389	0.0000	0.0000	0
24/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	13,121.0000	12,360.0000	(5.800)	0	0	0
24/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	8,129.0000	7,596.0000	(6.557)	0	0	0
24/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	37,220.0000	38,563.0000	3.608	0	0	0
24/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	19,976.0000	18,956.0000	(5.106)	0	0	0
24/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	50,844.0000	52,446.0000	3.151	0	0	0
24/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	66,907.0000	68,736.0000	2.734	0	0	0
24/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	28,826.0000	27,537.0000	(4.472)	0	0	0
24/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	26,149.0000	27,222.0000	4.103	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
24/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	6,871.0000	7,266.0000	5.749	0	0	0
24/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	81,097.0000	78,987.0000	(2.602)	0	0	0
24/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,980.0000	4,232.0000	6.332	0	0	0
24/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	96,681.0000	94,470.0000	(2.287)	0	0	0
24/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,187.0000	2,339.0000	6.950	0	0	0
24/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	66,133.0000	64,165.0000	(2.976)	0	0	0
24/05/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	11,264.0000	11,848.0000	5.185	0	0	0
24/05/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	52,178.0000	50,399.0000	(3.409)	0	0	0
24/05/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	17,573.0000	18,386.0000	4.626	0	0	0
24/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,571.0000	2,359.0000	(8.246)	0	0	0
24/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	85,153.0000	87,167.0000	2.365	0	0	0
24/05/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	39,630.0000	38,081.0000	(3.909)	0	0	0
24/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,729.0000	4,380.0000	(7.380)	0	0	0
24/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	105,255.0000	107,406.0000	2.044	0	0	0

Grand Total:

2,546