

Derivatives High/Low Report

High/Low for 29/05/2006

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
29/05/2006	GOVI 2006/08/03			jGovi	242.7620	242.9200	0.065	0.0000	0.0000	561
29/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	127,646.0000	129,218.0000	1.232	0	0	0
29/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	26.0000	18.0000	(30.769)	0	0	0
29/05/2006	GOVI 2006/11/02			jGovi	247.1570	247.3190	0.066	0.0000	0.0000	301
29/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	171,651.0000	173,259.0000	0.937	0	0	0
29/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	81.0000	69.0000	(14.815)	0	0	0
29/05/2006	GOVI 2007/02/01			jGovi	251.6650	251.8260	0.064	0.0000	0.0000	0
29/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	216,711.0000	218,314.0000	0.740	0	0	0
29/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	61.0000	54.0000	(11.475)	0	0	0
29/05/2006	J153 2010/08/31			jSwap	7.8100	7.7970	(0.166)	0.0000	0.0000	0
29/05/2006	J157 2015/09/15			jSwap	7.9240	7.9160	(0.101)	0.0000	0.0000	0
29/05/2006	J186 2026/12/21			jSwap	7.8430	7.8250	(0.230)	0.0000	0.0000	0
29/05/2006	J194 2008/02/28			jSwap	7.5580	7.5460	(0.159)	0.0000	0.0000	0
29/05/2006	J201 2014/12/22			jSwap	7.8920	7.8830	(0.114)	0.0000	0.0000	0
29/05/2006	J203 2017/09/15			jSwap	7.9110	7.9040	(0.088)	0.0000	0.0000	0
29/05/2006	J204 2018/12/21			jSwap	7.8770	7.8690	(0.102)	0.0000	0.0000	0

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29/05/2006	J207	2020/01/15			jSwap	7.8750	7.8650	(0.127)	0.0000	0.0000	0
29/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
29/05/2006	JFRA	2006/08/03			jFra	7.2440	7.2280	(0.221)	0.0000	0.0000	0
29/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	346.0000	348.0000	0.578	0	0	0
29/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	944.0000	906.0000	(4.025)	0	0	0
29/05/2006	JFRA	2006/11/02			jFra	7.4940	7.4760	(0.240)	0.0000	0.0000	0
29/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	473.0000	478.0000	1.057	0	0	0
29/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,682.0000	1,643.0000	(2.319)	0	0	0
29/05/2006	JFRA	2007/02/01			jFra	7.6080	7.5850	(0.302)	0.0000	0.0000	35
29/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,341.0000	1,304.0000	(2.759)	0	0	0
29/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,077.0000	1,096.0000	1.764	0	0	0
29/05/2006	JFRA	2007/05/03			jFra	7.7180	7.7240	0.078	0.0000	0.0000	0
29/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,178.0000	1,165.0000	(1.104)	0	0	0
29/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,711.0000	1,713.0000	0.117	0	0	0
29/05/2006	JFRA	2007/08/02			jFra	7.7400	7.7070	(0.426)	0.0000	0.0000	0
29/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,331.0000	1,361.0000	2.254	0	0	0
29/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,918.0000	1,868.0000	(2.607)	0	0	0
29/05/2006	JFRA	2007/11/01			jFra	7.8090	7.7980	(0.141)	0.0000	0.0000	0
29/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,288.0000	2,267.0000	(0.918)	0	0	0
29/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,476.0000	1,483.0000	0.474	0	0	0
29/05/2006	JFRA	2008/02/07			jFra	7.8370	7.8220	(0.191)	0.0000	0.0000	0
29/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,604.0000	25,561.0000	(0.168)	0	0	0
29/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,448.0000	26,366.0000	(0.310)	0	0	0
29/05/2006	JN02	2006/08/03			jNote	7.6620	7.6460	(0.209)	0.0000	0.0000	0
29/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,983.0000	12,618.0000	(2.811)	0	0	0
29/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,357.0000	5,286.0000	(1.325)	0	0	0

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29/05/2006	JN02	2006/11/02			jNote	7.7480	7.7340	(0.181)	0.0000	0.0000	0
29/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,258.0000	17,984.0000	(1.501)	0	0	0
29/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,052.0000	9,035.0000	(0.188)	0	0	0
29/05/2006	JN05	2006/08/03			jNote	7.8510	7.8370	(0.178)	0.0000	0.0000	0
29/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	26,059.0000	25,466.0000	(2.276)	0	0	0
29/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,328.0000	1,303.0000	(1.883)	0	0	0
29/05/2006	JN05	2006/11/02			jNote	7.8930	7.8790	(0.177)	0.0000	0.0000	0
29/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,866.0000	3,899.0000	0.854	0	0	0
29/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	30,283.0000	29,750.0000	(1.760)	0	0	0
29/05/2006	JN10	2006/08/03			jNote	7.8860	7.8790	(0.089)	0.0000	0.0000	0
29/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	43,948.0000	43,476.0000	(1.074)	0	0	0
29/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	153.0000	141.0000	(7.843)	0	0	0
29/05/2006	JN10	2006/11/02			jNote	7.9060	7.9000	(0.076)	0.0000	0.0000	0
29/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,202.0000	1,189.0000	(1.082)	0	0	0
29/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	46,301.0000	45,897.0000	(0.873)	0	0	0
29/05/2006	JROD	2006/05/31			jRod	6.7890	6.7890	-	0.0000	0.0000	0
29/05/2006	JROD	2006/06/30			jRod	6.8310	6.8260	(0.073)	0.0000	0.0000	0
29/05/2006	JROD	2006/07/31			jRod	6.9360	6.9280	(0.115)	0.0000	0.0000	0
29/05/2006	JROD	2006/08/31			jRod	6.9440	6.9380	(0.086)	0.0000	0.0000	0
29/05/2006	R153	2006/08/03			Bond Future	7.5200	7.4950	(0.332)	0.0000	0.0000	754
29/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,044.0000	5,434.0000	(10.093)	0	0	100
29/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,086.0000	11,255.0000	(6.876)	0	0	0
29/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,649.0000	1,779.0000	7.884	0	0	0
29/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,275.0000	5,626.0000	6.654	0	0	0
29/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	105.0000	77.0000	(26.667)	0	0	0
29/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	46,148.0000	47,099.0000	2.061	0	0	0

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29/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	32.0000	22.0000	(31.250)	0	0	0
29/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	55,219.0000	56,177.0000	1.735	0	0	0
29/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
29/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	37,034.0000	37,967.0000	2.519	0	0	0
29/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	330.0000	255.0000	(22.727)	0	0	0
29/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	27,978.0000	28,865.0000	3.170	0	0	0
29/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,386.0000	11,986.0000	5.270	0	0	0
29/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,586.0000	2,224.0000	(13.998)	0	0	0
29/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	19,242.0000	20,026.0000	4.074	0	0	0
29/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	969.0000	792.0000	(18.266)	0	0	0
29/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,467.0000	19,528.0000	(4.588)	0	0	0
29/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	262.0000	284.0000	8.397	0	0	0
29/05/2006	R153	2006/11/02			Bond Future	7.4960	7.4790	(0.227)	0.0000	0.0000	0
29/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,246.0000	12,768.0000	(3.609)	0	0	0
29/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,512.0000	8,130.0000	(4.488)	0	0	0
29/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,657.0000	8,892.0000	2.715	0	0	0
29/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,286.0000	4,424.0000	3.220	0	0	0
29/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	36,838.0000	37,360.0000	1.417	0	0	0
29/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,023.0000	1,878.0000	(7.168)	0	0	100
29/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	28,960.0000	29,431.0000	1.626	0	0	0
29/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,589.0000	1,649.0000	3.776	0	0	0
29/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,744.0000	19,188.0000	(2.816)	0	0	0
29/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,141.0000	1,047.0000	(8.238)	0	0	0
29/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	42.0000	44.0000	4.762	0	0	0
29/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,284.0000	3,078.0000	(6.273)	0	0	0
29/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	21,377.0000	21,787.0000	1.918	0	0	0
29/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	36,859.0000	36,244.0000	(1.669)	0	0	0
29/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	45,002.0000	45,560.0000	1.240	0	0	0
29/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	631.0000	572.0000	(9.350)	0	0	0
29/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	218.0000	194.0000	(11.009)	0	0	0
29/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	61,689.0000	62,282.0000	0.961	0	0	0
29/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	369.0000	331.0000	(10.298)	0	0	0
29/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,322.0000	5,035.0000	(5.393)	0	0	0
29/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	14,484.0000	14,814.0000	2.278	0	0	0
29/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	53,332.0000	53,910.0000	1.084	0	0	0

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29/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	374.0000	390.0000	4.278	0	0	0
29/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,814.0000	27,214.0000	(2.157)	0	0	0
29/05/2006	R153	2007/02/01			Bond Future	7.5110	7.4940	(0.226)	0.0000	0.0000	0
29/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,602.0000	10,828.0000	2.132	0	0	0
29/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,976.0000	10,624.0000	(3.207)	0	0	0
29/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,238.0000	14,817.0000	(2.763)	0	0	0
29/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,337.0000	6,494.0000	2.478	0	0	0
29/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,512.0000	5,286.0000	(4.100)	0	0	0
29/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,959.0000	22,311.0000	1.603	0	0	0
29/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	35,250.0000	34,685.0000	(1.603)	0	0	0
29/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,630.0000	20,145.0000	(2.351)	0	0	0
29/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,123.0000	3,215.0000	2.946	0	0	0
29/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	290.0000	303.0000	4.483	0	0	0
29/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,175.0000	1,217.0000	3.574	0	0	0
29/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,812.0000	7,527.0000	(3.648)	0	0	0
29/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,887.0000	16,180.0000	1.844	0	0	0
29/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,368.0000	26,833.0000	(1.955)	0	0	0
29/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	28,625.0000	29,026.0000	1.401	0	0	0
29/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,753.0000	2,617.0000	(4.940)	0	0	0
29/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,882.0000	3,706.0000	(4.534)	0	0	0
29/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	43,072.0000	43,545.0000	1.098	0	0	0
29/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	35,715.0000	36,156.0000	1.235	0	0	0
29/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	50,592.0000	51,089.0000	0.982	0	0	0
29/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	58,203.0000	58,719.0000	0.887	0	0	0
29/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,028.0000	966.0000	(6.031)	0	0	0
29/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,965.0000	1,860.0000	(5.344)	0	0	0
29/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,414.0000	1,334.0000	(5.658)	0	0	0
29/05/2006	R157	2006/08/03			Bond Future	7.7180	7.6850	(0.428)	0.0000	0.0000	122
29/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	43,078.0000	45,388.0000	5.362	0	0	0
29/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,158.0000	3,393.0000	(18.398)	0	0	0
29/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	26,459.0000	28,337.0000	7.098	0	0	0
29/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
29/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	61,080.0000	63,601.0000	4.127	0	0	0
29/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	425.0000	303.0000	(28.706)	0	0	0

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29/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	79,398.0000	82,001.0000	3.278	0	0	0
29/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	76.0000	88.0000	15.789	0	0	0
29/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	117.0000	78.0000	(33.333)	0	0	0
29/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	97,578.0000	100,209.0000	2.696	0	0	0
29/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,413.0000	1,081.0000	(23.496)	0	0	0
29/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	115,474.0000	118,112.0000	2.284	0	0	0
29/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	31.0000	19.0000	(38.710)	0	0	0
29/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	59,137.0000	56,507.0000	(4.447)	0	0	0
29/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	38,973.0000	36,456.0000	(6.458)	0	0	0
29/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	856.0000	982.0000	14.720	0	0	0
29/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	12,904.0000	14,126.0000	9.470	0	0	0
29/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	21,916.0000	19,807.0000	(9.623)	0	0	0
29/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,335.0000	4,869.0000	12.318	0	0	0
29/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,349.0000	8,928.0000	(13.731)	0	0	100
29/05/2006	R157	2006/11/02			Bond Future	7.7120	7.7020	(0.130)	0.0000	0.0000	0
29/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,756.0000	3,801.0000	1.198	0	0	0
29/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	62,560.0000	63,166.0000	0.969	0	0	0
29/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	40,496.0000	39,760.0000	(1.817)	0	0	0
29/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,817.0000	2,641.0000	(6.248)	0	0	117
29/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	113,756.0000	114,500.0000	0.654	0	0	0
29/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	147,547.0000	148,319.0000	0.523	0	0	0
29/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	26,242.0000	25,591.0000	(2.481)	0	0	0
29/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,480.0000	9,086.0000	(4.156)	0	0	0
29/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	31,733.0000	32,121.0000	1.223	0	0	0
29/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,544.0000	9,675.0000	1.373	0	0	0
29/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	46,430.0000	46,940.0000	1.098	0	0	0
29/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	19,074.0000	19,329.0000	1.337	0	0	0
29/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,110.0000	15,583.0000	(3.271)	0	0	158
29/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	58,207.0000	57,432.0000	(1.331)	0	0	0
29/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	69.0000	60.0000	(13.043)	0	0	0
29/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	164.0000	163.0000	(0.610)	0	0	0
29/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,033.0000	1,040.0000	0.678	0	0	0
29/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,253.0000	4,982.0000	(5.159)	0	0	0
29/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	78,168.0000	77,386.0000	(1.000)	0	0	0
29/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,483.0000	1,374.0000	(7.350)	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
29/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	79,443.0000	80,116.0000	0.847	0	0	0
29/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	130,773.0000	131,534.0000	0.582	0	0	0
29/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	382.0000	345.0000	(9.686)	0	0	0
29/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	187.0000	166.0000	(11.230)	0	0	0
29/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	772.0000	707.0000	(8.420)	0	0	0
29/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	96,606.0000	97,323.0000	0.742	0	0	0
29/05/2006	R157	2007/02/01			Bond Future	7.7300	7.7190	(0.142)	0.0000	0.0000	0
29/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,235.0000	5,991.0000	(3.913)	0	0	0
29/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	63,179.0000	63,772.0000	0.939	0	0	0
29/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	48,392.0000	48,901.0000	1.052	0	0	0
29/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,540.0000	14,113.0000	(2.937)	0	0	0
29/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,579.0000	9,251.0000	(3.424)	0	0	0
29/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	34,881.0000	35,291.0000	1.175	0	0	0
29/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	78,773.0000	79,432.0000	0.837	0	0	0
29/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,032.0000	3,854.0000	(4.415)	0	0	0
29/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	127,193.0000	127,970.0000	0.611	0	0	0
29/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,603.0000	2,475.0000	(4.917)	0	0	0
29/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	59,737.0000	58,943.0000	(1.329)	0	0	0
29/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	515.0000	480.0000	(6.796)	0	0	0
29/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	94,814.0000	95,523.0000	0.748	0	0	0
29/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	143,242.0000	144,045.0000	0.561	0	0	0
29/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,614.0000	1,525.0000	(5.514)	0	0	0
29/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	110,975.0000	111,724.0000	0.675	0	0	0
29/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	995.0000	935.0000	(6.030)	0	0	0
29/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,691.0000	6,797.0000	1.584	0	0	0
29/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,632.0000	2,676.0000	1.672	0	0	0
29/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,885.0000	43,154.0000	(1.666)	0	0	0
29/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,474.0000	13,671.0000	1.462	0	0	0
29/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,129.0000	30,489.0000	(2.056)	0	0	0
29/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	23,001.0000	23,305.0000	1.322	0	0	0
29/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,480.0000	20,947.0000	(2.481)	0	0	0
29/05/2006	R186	2006/08/03			Bond Future	7.4720	7.4560	(0.214)	0.0000	0.0000	34
29/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	35,023.0000	33,204.0000	(5.194)	0	0	0
29/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	6,130.0000	6,361.0000	3.768	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
29/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	19,098.0000	19,848.0000	3.927	0	0	0
29/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	341.0000	260.0000	(23.754)	0	0	0
29/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	94,482.0000	96,452.0000	2.085	0	0	0
29/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	97,673.0000	95,620.0000	(2.102)	0	0	0
29/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	15,521.0000	14,219.0000	(8.389)	0	0	0
29/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	122,255.0000	124,290.0000	1.665	0	0	0
29/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	49.0000	34.0000	(30.612)	0	0	0
29/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	149,286.0000	151,335.0000	1.373	0	0	0
29/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,176.0000	1,198.0000	1.871	0	0	0
29/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	63,766.0000	61,738.0000	(3.180)	0	0	0
29/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	200,630.0000	202,680.0000	1.022	0	0	0
29/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	175,409.0000	177,460.0000	1.169	0	0	0
29/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,498.0000	1,229.0000	(17.957)	0	0	0
29/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	105.0000	102.0000	(2.857)	0	0	0
29/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,403.0000	4,715.0000	(12.734)	0	0	0
29/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	66,544.0000	68,326.0000	2.678	0	0	0
29/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	40,277.0000	41,639.0000	3.382	0	0	0
29/05/2006	R186	2006/11/02			Bond Future	7.4740	7.4590	(0.201)	0.0000	0.0000	0
29/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14,037.0000	14,466.0000	3.056	0	0	0
29/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	42,981.0000	41,502.0000	(3.441)	0	0	0
29/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	28,431.0000	29,201.0000	2.708	0	0	0
29/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,132.0000	23,994.0000	(4.528)	0	0	0
29/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	68,009.0000	66,280.0000	(2.542)	0	0	0
29/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,627.0000	1,678.0000	3.135	0	0	0
29/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,615.0000	5,795.0000	3.206	0	0	0
29/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	71,116.0000	72,537.0000	1.998	0	0	0
29/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	313.0000	322.0000	2.875	0	0	0
29/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	133,445.0000	131,545.0000	(1.424)	0	0	0
29/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,502.0000	12,717.0000	(5.814)	0	0	0
29/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	47,886.0000	49,010.0000	2.347	0	0	0
29/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	98,731.0000	96,873.0000	(1.882)	0	0	0
29/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	96,463.0000	98,094.0000	1.691	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
29/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,184.0000	2,905.0000	(8.763)	0	0	0
29/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,754.0000	6,265.0000	(7.240)	0	0	0
29/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,230.0000	1,098.0000	(10.732)	0	0	0
29/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	122,408.0000	124,185.0000	1.452	0	0	0
29/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	174,221.0000	176,110.0000	1.084	0	0	0
29/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	128.0000	109.0000	(14.844)	0	0	0
29/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	148,525.0000	150,379.0000	1.248	0	0	0
29/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	422.0000	367.0000	(13.033)	0	0	0
29/05/2006	R186	2007/02/01			Bond Future	7.4770	7.4610	(0.214)	0.0000	0.0000	0
29/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	51,143.0000	49,703.0000	(2.816)	0	0	0
29/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,114.0000	16,398.0000	(4.184)	0	0	0
29/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	80,664.0000	81,970.0000	1.619	0	0	0
29/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,568.0000	34,398.0000	(3.289)	0	0	0
29/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,648.0000	23,725.0000	(3.745)	0	0	0
29/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	38,465.0000	39,316.0000	2.212	0	0	0
29/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	102,567.0000	104,082.0000	1.477	0	0	0
29/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	58,417.0000	59,515.0000	1.880	0	0	0
29/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,282.0000	9,776.0000	(4.921)	0	0	0
29/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	22,028.0000	22,610.0000	2.642	0	0	0
29/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,799.0000	3,938.0000	3.659	0	0	0
29/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	149,970.0000	151,780.0000	1.207	0	0	0
29/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,869.0000	5,533.0000	(5.725)	0	0	0
29/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	100,552.0000	98,671.0000	(1.871)	0	0	0
29/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	133,474.0000	131,495.0000	(1.483)	0	0	0
29/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	125,887.0000	127,571.0000	1.338	0	0	0
29/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,638.0000	1,514.0000	(7.570)	0	0	0
29/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,182.0000	2,971.0000	(6.631)	0	0	0
29/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	10,235.0000	10,560.0000	3.175	0	0	0
29/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	174,275.0000	176,172.0000	1.089	0	0	0
29/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	72,548.0000	70,853.0000	(2.336)	0	0	0
29/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	987.0000	1,028.0000	4.154	0	0	0
29/05/2006	R194	2006/08/03			Bond Future	7.3730	7.3510	(0.298)	0.0000	0.0000	55
29/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	219.0000	177.0000	(19.178)	0	0	0
29/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,188.0000	6,427.0000	3.862	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
29/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	13,006.0000	13,320.0000	2.414	0	0	0
29/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,224.0000	1,303.0000	6.454	0	0	0
29/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	54.0000	40.0000	(25.926)	0	0	0
29/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,058.0000	2,810.0000	(8.110)	0	0	0
29/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
29/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,850.0000	5,542.0000	(5.265)	0	0	0
29/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,614.0000	16,939.0000	1.956	0	0	0
29/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,302.0000	3,468.0000	5.027	0	0	0
29/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,855.0000	24,182.0000	1.371	0	0	0
29/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,239.0000	20,567.0000	1.621	0	0	0
29/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	274.0000	294.0000	7.299	0	0	0
29/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	593.0000	504.0000	(15.008)	0	0	0
29/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,501.0000	9,787.0000	3.010	0	0	0
29/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
29/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,361.0000	9,035.0000	(3.483)	0	0	0
29/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,412.0000	1,250.0000	(11.473)	0	0	0
29/05/2006	R194	2006/11/02			Bond Future	7.3870	7.3600	(0.366)	0.0000	0.0000	0
29/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,084.0000	14,399.0000	2.237	0	0	0
29/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	197.0000	171.0000	(13.198)	0	0	0
29/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,392.0000	2,223.0000	(7.065)	0	0	0
29/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,466.0000	14,126.0000	(2.350)	0	0	0
29/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,778.0000	5,499.0000	(4.829)	0	0	0
29/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	39.0000	43.0000	10.256	0	0	0
29/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	886.0000	948.0000	6.998	0	0	0
29/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	238.0000	260.0000	9.244	0	0	0
29/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,683.0000	17,343.0000	(1.923)	0	0	0
29/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,298.0000	10,963.0000	(2.965)	0	0	0
29/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
29/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,458.0000	1,338.0000	(8.230)	0	0	0
29/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,814.0000	3,985.0000	4.483	0	0	0
29/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6,017.0000	6,236.0000	3.640	0	0	0
29/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,231.0000	11,522.0000	2.591	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
29/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,780.0000	3,555.0000	(5.952)	0	0	0
29/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	440.0000	391.0000	(11.136)	0	0	0
29/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,053.0000	2,167.0000	5.553	0	0	0
29/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,573.0000	8,830.0000	2.998	0	0	0
29/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,306.0000	7,988.0000	(3.829)	0	0	0
29/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	892.0000	809.0000	(9.305)	0	0	0
29/05/2006	R194	2007/02/01			Bond Future	7.4020	7.3710	(0.419)	0.0000	0.0000	0
29/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,532.0000	2,397.0000	(5.332)	0	0	0
29/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,084.0000	6,266.0000	2.991	0	0	0
29/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	278.0000	300.0000	7.914	0	0	0
29/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	11,958.0000	11,648.0000	(2.592)	0	0	0
29/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,570.0000	9,275.0000	(3.083)	0	0	0
29/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	8,020.0000	8,227.0000	2.581	0	0	0
29/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,178.0000	14,453.0000	1.940	0	0	0
29/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,919.0000	10,152.0000	2.349	0	0	0
29/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	522.0000	480.0000	(8.046)	0	0	0
29/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	68.0000	75.0000	10.294	0	0	0
29/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	839.0000	778.0000	(7.271)	0	0	0
29/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,983.0000	12,239.0000	2.136	0	0	0
29/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,296.0000	1,212.0000	(6.481)	0	0	0
29/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,928.0000	1,818.0000	(5.705)	0	0	0
29/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,506.0000	14,190.0000	(2.178)	0	0	0
29/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,826.0000	5,592.0000	(4.016)	0	0	0
29/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,700.0000	1,784.0000	4.941	0	0	0
29/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	779.0000	828.0000	6.290	0	0	0
29/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
29/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,483.0000	7,215.0000	(3.581)	0	0	0
29/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,375.0000	4,176.0000	(4.549)	0	0	0
29/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,818.0000	2,936.0000	4.187	0	0	0
29/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,305.0000	3,140.0000	(4.992)	0	0	0
29/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,307.0000	4,460.0000	3.552	0	0	0
29/05/2006	R201	2006/08/03			Bond Future	7.6870	7.6770	(0.130)	0.0000	0.0000	26
29/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	50,338.0000	50,912.0000	1.140	0	0	0
29/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	351.0000	291.0000	(17.094)	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
29/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	120.0000	95.0000	(20.833)	0	0	0
29/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	64,870.0000	65,479.0000	0.939	0	0	0
29/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,672.0000	3,700.0000	0.763	0	0	0
29/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
29/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,614.0000	15,007.0000	(3.888)	0	0	0
29/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	79,262.0000	79,890.0000	0.792	0	0	0
29/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,013.0000	877.0000	(13.425)	0	0	0
29/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
29/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	93,457.0000	94,090.0000	0.677	0	0	0
29/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22,430.0000	22,789.0000	1.601	0	0	0
29/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,069.0000	6,611.0000	(6.479)	0	0	0
29/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	35,956.0000	36,455.0000	1.388	0	0	0
29/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	11,054.0000	11,230.0000	1.592	0	0	0
29/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,818.0000	2,544.0000	(9.723)	0	0	0
29/05/2006	R201	2006/11/02			Bond Future	7.7010	7.6900	(0.143)	0.0000	0.0000	0
29/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	38,669.0000	39,090.0000	1.089	0	0	0
29/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	31,874.0000	31,244.0000	(1.977)	0	0	0
29/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,361.0000	5,100.0000	(4.868)	0	0	0
29/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,477.0000	3,527.0000	1.438	0	0	0
29/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,598.0000	8,247.0000	(4.082)	0	0	0
29/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	125.0000	125.0000	-	0	0	0
29/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	61,144.0000	60,463.0000	(1.114)	0	0	0
29/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	51,415.0000	51,906.0000	0.955	0	0	0
29/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	26,906.0000	27,237.0000	1.230	0	0	0
29/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,381.0000	3,191.0000	(5.620)	0	0	0
29/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	16,588.0000	16,817.0000	1.381	0	0	0
29/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,560.0000	13,107.0000	(3.341)	0	0	0
29/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	20,851.0000	20,299.0000	(2.647)	0	0	0
29/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	925.0000	936.0000	1.189	0	0	0
29/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,313.0000	8,442.0000	1.552	0	0	0
29/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	45,481.0000	44,810.0000	(1.475)	0	0	0
29/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	64,193.0000	64,758.0000	0.880	0	0	0
29/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,704.0000	1,588.0000	(6.808)	0	0	0
29/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	794.0000	729.0000	(8.186)	0	0	0
29/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	77,475.0000	78,091.0000	0.795	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
29/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	341.0000	308.0000	(9.677)	0	0	0
29/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	90,956.0000	91,604.0000	0.712	0	0	0
29/05/2006	R201	2007/02/01			Bond Future	7.7150	7.7040	(0.143)	0.0000	0.0000	0
29/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,047.0000	2,083.0000	1.759	0	0	0
29/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,986.0000	16,565.0000	(2.479)	0	0	0
29/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	46,378.0000	45,749.0000	(1.356)	0	0	0
29/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,320.0000	5,408.0000	1.654	0	0	0
29/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	19,097.0000	19,341.0000	1.278	0	0	0
29/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,888.0000	33,311.0000	(1.703)	0	0	0
29/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,110.0000	23,608.0000	(2.082)	0	0	0
29/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	11,021.0000	11,183.0000	1.470	0	0	0
29/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	52,135.0000	52,583.0000	0.859	0	0	0
29/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,036.0000	5,820.0000	(3.579)	0	0	0
29/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	63,859.0000	64,371.0000	0.802	0	0	0
29/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,618.0000	3,466.0000	(4.201)	0	0	0
29/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,063.0000	1,962.0000	(4.896)	0	0	0
29/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,427.0000	8,154.0000	(3.240)	0	0	0
29/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,117.0000	1,054.0000	(5.640)	0	0	0
29/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	88,892.0000	89,494.0000	0.677	0	0	0
29/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	40,127.0000	40,519.0000	0.977	0	0	0
29/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	76,194.0000	76,758.0000	0.740	0	0	0
29/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	29,469.0000	29,787.0000	1.079	0	0	0
29/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,430.0000	12,083.0000	(2.792)	0	0	0
29/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	60,927.0000	60,272.0000	(1.075)	0	0	0
29/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	544.0000	553.0000	1.654	0	0	0
29/05/2006	R203	2006/08/03			Bond Future	7.7080	7.6980	(0.130)	0.0000	0.0000	0
29/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	484.0000	404.0000	(16.529)	0	0	0
29/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	58,191.0000	58,867.0000	1.162	0	0	0
29/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	106.0000	82.0000	(22.642)	0	0	0
29/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
29/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	91,970.0000	92,722.0000	0.818	0	0	0
29/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	75,138.0000	75,872.0000	0.977	0	0	0
29/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	26,814.0000	27,157.0000	1.279	0	0	0
29/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14,909.0000	15,035.0000	0.845	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
29/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	41,709.0000	42,257.0000	1.314	0	0	0
29/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,027.0000	4,613.0000	(8.236)	0	0	0
29/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,738.0000	11,106.0000	(5.384)	0	0	0
29/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	56,197.0000	55,401.0000	(1.416)	0	0	0
29/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,576.0000	2,519.0000	(2.213)	0	0	0
29/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	750.0000	711.0000	(5.200)	0	0	0
29/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,748.0000	1,538.0000	(12.014)	0	0	0
29/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	38,009.0000	37,195.0000	(2.142)	0	0	0
29/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,805.0000	22,031.0000	(3.394)	0	0	0
29/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,908.0000	6,890.0000	(0.261)	0	0	0
29/05/2006	R203	2006/11/02			Bond Future	7.7210	7.7110	(0.130)	0.0000	0.0000	0
29/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	42,949.0000	42,241.0000	(1.648)	0	0	0
29/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,563.0000	3,564.0000	0.028	0	0	0
29/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	74,341.0000	74,986.0000	0.868	0	0	0
29/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	59,118.0000	58,374.0000	(1.258)	0	0	0
29/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,603.0000	1,592.0000	(0.686)	0	0	0
29/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	7,090.0000	7,126.0000	0.508	0	0	0
29/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	31,543.0000	31,876.0000	1.056	0	0	0
29/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	97,025.0000	96,270.0000	(0.778)	0	0	0
29/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	640.0000	630.0000	(1.563)	0	0	0
29/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,043.0000	10,632.0000	(3.722)	0	0	0
29/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	20,883.0000	21,091.0000	0.996	0	0	0
29/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	77,329.0000	76,574.0000	(0.976)	0	0	0
29/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,980.0000	5,694.0000	(4.783)	0	0	0
29/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	44,397.0000	44,855.0000	1.032	0	0	0
29/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,956.0000	2,778.0000	(6.022)	0	0	0
29/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,328.0000	1,229.0000	(7.455)	0	0	0
29/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	58,873.0000	59,440.0000	0.963	0	0	0
29/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	18,727.0000	18,190.0000	(2.868)	0	0	0
29/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,741.0000	12,847.0000	0.832	0	0	0
29/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	29,368.0000	28,729.0000	(2.176)	0	0	0
29/05/2006	R203	2007/02/01			Bond Future	7.7360	7.7250	(0.142)	0.0000	0.0000	0
29/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	16,349.0000	15,914.0000	(2.661)	0	0	0
29/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,820.0000	6,876.0000	0.821	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
29/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	62,573.0000	61,824.0000	(1.197)	0	0	0
29/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	47,144.0000	47,616.0000	1.001	0	0	0
29/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	35,436.0000	35,806.0000	1.044	0	0	0
29/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,407.0000	10,073.0000	(3.209)	0	0	0
29/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,592.0000	3,429.0000	(4.538)	0	0	0
29/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,285.0000	6,044.0000	(3.835)	0	0	0
29/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	79,460.0000	78,679.0000	(0.983)	0	0	0
29/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	60,269.0000	60,834.0000	0.937	0	0	0
29/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,940.0000	1,837.0000	(5.309)	0	0	0
29/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	74,432.0000	75,075.0000	0.864	0	0	0
29/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	89,253.0000	89,956.0000	0.788	0	0	0
29/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,880.0000	3,905.0000	0.644	0	0	0
29/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,058.0000	2,066.0000	0.389	0	0	0
29/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	97,935.0000	97,137.0000	(0.815)	0	0	0
29/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,225.0000	11,333.0000	0.962	0	0	0
29/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,610.0000	46,912.0000	(1.466)	0	0	0
29/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	17,383.0000	17,564.0000	1.041	0	0	0
29/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	34,846.0000	34,221.0000	(1.794)	0	0	0
29/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	25,456.0000	25,726.0000	1.061	0	0	0
29/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	24,432.0000	23,897.0000	(2.190)	0	0	0
29/05/2006	R204	2006/08/03			Bond Future	7.7090	7.6980	(0.143)	0.0000	0.0000	83
29/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,483.0000	5,019.0000	(8.463)	0	0	0
29/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	28,426.0000	28,843.0000	1.467	0	0	0
29/05/2006	R204	2006/11/02			Bond Future	7.7200	7.7090	(0.142)	0.0000	0.0000	0
29/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	23,253.0000	23,507.0000	1.092	0	0	0
29/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	63,438.0000	62,580.0000	(1.353)	0	0	0
29/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,405.0000	4,416.0000	0.250	0	0	0
29/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	32,139.0000	31,408.0000	(2.274)	0	0	0
29/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	20,888.0000	20,272.0000	(2.949)	0	0	0
29/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	46,424.0000	45,611.0000	(1.751)	0	0	0
29/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,568.0000	14,706.0000	0.947	0	0	0
29/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,392.0000	8,448.0000	0.667	0	0	0
29/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,090.0000	2,083.0000	(0.335)	0	0	0
29/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	95,461.0000	96,262.0000	0.839	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
29/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	82,679.0000	81,803.0000	(1.060)	0	0	0
29/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	103,607.0000	102,728.0000	(0.848)	0	0	0
29/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	767.0000	699.0000	(8.866)	0	0	0
29/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	34,449.0000	34,840.0000	1.135	0	0	0
29/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,657.0000	12,179.0000	(3.777)	0	0	0
29/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	890.0000	880.0000	(1.124)	0	0	0
29/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,109.0000	6,769.0000	(4.783)	0	0	0
29/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,755.0000	1,627.0000	(7.293)	0	0	0
29/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	47,834.0000	48,363.0000	1.106	0	0	0
29/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	78,917.0000	79,659.0000	0.940	0	0	0
29/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,684.0000	3,465.0000	(5.945)	0	0	0
29/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	62,861.0000	63,511.0000	1.034	0	0	0
29/05/2006	R204	2007/02/01			Bond Future	7.7310	7.7200	(0.142)	0.0000	0.0000	0
29/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,532.0000	7,594.0000	0.823	0	0	0
29/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,324.0000	4,351.0000	0.624	0	0	0
29/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,481.0000	17,018.0000	(2.649)	0	0	0
29/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	38,140.0000	38,535.0000	1.036	0	0	0
29/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,624.0000	65,829.0000	(1.193)	0	0	0
29/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	50,530.0000	51,031.0000	0.991	0	0	0
29/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	84,664.0000	83,834.0000	(0.980)	0	0	0
29/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,169.0000	10,813.0000	(3.187)	0	0	0
29/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,125.0000	2,014.0000	(5.224)	0	0	0
29/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	12,299.0000	12,416.0000	0.951	0	0	0
29/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,780.0000	6,522.0000	(3.805)	0	0	0
29/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	26,059.0000	25,491.0000	(2.180)	0	0	0
29/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	104,459.0000	103,610.0000	(0.813)	0	0	0
29/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	50,683.0000	49,943.0000	(1.460)	0	0	0
29/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	64,374.0000	64,974.0000	0.932	0	0	0
29/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	18,916.0000	19,110.0000	1.026	0	0	0
29/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	94,839.0000	95,584.0000	0.786	0	0	0
29/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	79,276.0000	79,958.0000	0.860	0	0	0
29/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	37,114.0000	36,451.0000	(1.786)	0	0	0
29/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	27,537.0000	27,825.0000	1.046	0	0	0
29/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,901.0000	3,726.0000	(4.486)	0	0	0
29/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,317.0000	2,325.0000	0.345	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
29/05/2006	R207	2006/08/03			Bond Future	7.6930	7.6830	(0.130)	0.0000	0.0000	0
29/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	29,645.0000	30,017.0000	1.255	0	0	0
29/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,271.0000	4,835.0000	(8.272)	0	0	0
29/05/2006	R207	2006/11/02			Bond Future	7.7020	7.6910	(0.143)	0.0000	0.0000	0
29/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	61,314.0000	62,154.0000	1.370	0	0	0
29/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	96,557.0000	97,435.0000	0.909	0	0	0
29/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	80,356.0000	79,477.0000	(1.094)	0	0	0
29/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	103.0000	103.0000	-	0	0	0
29/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	27,815.0000	28,406.0000	2.125	0	0	0
29/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
29/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,404.0000	4,115.0000	(6.562)	0	0	0
29/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,361.0000	1,238.0000	(9.037)	0	0	0
29/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	58.0000	49.0000	(15.517)	0	0	0
29/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	79,073.0000	79,943.0000	1.100	0	0	0
29/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	323.0000	284.0000	(12.074)	0	0	0
29/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	43,823.0000	44,578.0000	1.723	0	0	0
29/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,545.0000	6,716.0000	2.613	0	0	0
29/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	22,864.0000	22,156.0000	(3.097)	0	0	0
29/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	39,249.0000	38,423.0000	(2.105)	0	0	0
29/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	11,167.0000	10,657.0000	(4.567)	0	0	0
29/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	14,990.0000	15,360.0000	2.468	0	0	0
29/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,216.0000	2,270.0000	2.437	0	0	0
29/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	560.0000	570.0000	1.786	0	0	0
29/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	58,899.0000	58,029.0000	(1.477)	0	0	0
29/05/2006	R207	2007/02/01			Bond Future	7.7100	7.7000	(0.130)	0.0000	0.0000	0
29/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	52,397.0000	52,853.0000	0.870	0	0	0
29/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	17,251.0000	16,818.0000	(2.510)	0	0	0
29/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	39,782.0000	40,139.0000	0.897	0	0	0
29/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	28,915.0000	29,174.0000	0.896	0	0	0
29/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,009.0000	10,676.0000	(3.025)	0	0	0
29/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	25,764.0000	25,234.0000	(2.057)	0	0	0
29/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	81,439.0000	82,064.0000	0.767	0	0	0
29/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,681.0000	6,439.0000	(3.622)	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
29/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,101.0000	1,995.0000	(5.045)	0	0	0
29/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	66,416.0000	66,965.0000	0.827	0	0	0
29/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	84,655.0000	83,884.0000	(0.911)	0	0	0
29/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,848.0000	3,683.0000	(4.288)	0	0	0
29/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	97,068.0000	97,752.0000	0.705	0	0	0
29/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,704.0000	4,723.0000	0.404	0	0	0
29/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,548.0000	2,551.0000	0.118	0	0	0
29/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	104,758.0000	103,971.0000	(0.751)	0	0	0
29/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	13,124.0000	13,224.0000	0.762	0	0	0
29/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	20,014.0000	20,185.0000	0.854	0	0	0
29/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	50,373.0000	49,684.0000	(1.368)	0	0	0
29/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	36,784.0000	36,166.0000	(1.680)	0	0	0
29/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	8,112.0000	8,162.0000	0.616	0	0	0
29/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	66,415.0000	65,676.0000	(1.113)	0	0	0

Grand Total:

2,546