



# Derivatives High/Low Report

High/Low for 13/06/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/06/2006	GOVI 2006/08/03			jGovi	238.2040	237.3780	(0.347)	0.0000	0.0000	561
13/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	212.0000	357.0000	68.396	0	0	0
13/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	82,252.0000	74,137.0000	(9.866)	0	0	0
13/06/2006	GOVI 2006/11/02			jGovi	242.7330	241.8930	(0.346)	0.0000	0.0000	301
13/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	127,725.0000	119,486.0000	(6.451)	0	0	0
13/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	395.0000	556.0000	40.759	0	0	0
13/06/2006	GOVI 2007/02/01			jGovi	247.4130	246.5780	(0.337)	0.0000	0.0000	0
13/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	174,370.0000	166,103.0000	(4.741)	0	0	0
13/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	240.0000	323.0000	34.583	0	0	0
13/06/2006	J153 2010/08/31			jSwap	8.1900	8.2660	0.928	0.0000	0.0000	0
13/06/2006	J157 2015/09/15			jSwap	8.3420	8.4330	1.091	0.0000	0.0000	0
13/06/2006	J186 2026/12/21			jSwap	8.2150	8.2900	0.913	0.0000	0.0000	0
13/06/2006	J194 2008/02/28			jSwap	7.8560	7.9150	0.751	0.0000	0.0000	0
13/06/2006	J201 2014/12/22			jSwap	8.2940	8.3840	1.085	0.0000	0.0000	0
13/06/2006	J203 2017/09/15			jSwap	8.3280	8.4130	1.021	0.0000	0.0000	0
13/06/2006	J204 2018/12/21			jSwap	8.2740	8.3550	0.979	0.0000	0.0000	0

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13/06/2006	J207	2020/01/15			jSwap	8.2670	8.3470	0.968	0.0000	0.0000	0
13/06/2006	JBAR	2005/12/21			jBar	7.4790	7.4790	-	0.0000	0.0000	0
13/06/2006	JFRA	2006/08/03			jFra	7.5840	7.6000	0.211	0.0000	0.0000	0
13/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	90.0000	82.0000	(8.889)	0	0	0
13/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,519.0000	1,550.0000	2.041	0	0	0
13/06/2006	JFRA	2006/11/02			jFra	7.7830	7.8450	0.797	0.0000	0.0000	0
13/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,167.0000	2,288.0000	5.584	0	0	0
13/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	252.0000	222.0000	(11.905)	0	0	0
13/06/2006	JFRA	2007/02/01			jFra	7.9960	8.0680	0.900	0.0000	0.0000	115
13/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,867.0000	1,983.0000	6.213	0	0	0
13/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	655.0000	595.0000	(9.160)	0	0	0
13/06/2006	JFRA	2007/05/03			jFra	8.1130	8.2240	1.368	0.0000	0.0000	0
13/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,267.0000	2,449.0000	8.028	0	0	0
13/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	769.0000	681.0000	(11.443)	0	0	0
13/06/2006	JFRA	2007/08/02			jFra	8.2630	8.3590	1.162	0.0000	0.0000	0
13/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	815.0000	741.0000	(9.080)	0	0	0
13/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,679.0000	2,839.0000	5.972	0	0	0
13/06/2006	JFRA	2007/11/01			jFra	8.2700	8.3740	1.258	0.0000	0.0000	0
13/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	987.0000	898.0000	(9.017)	0	0	0
13/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,009.0000	3,193.0000	6.115	0	0	0
13/06/2006	JFRA	2008/02/07			jFra	8.3360	8.4510	1.380	0.0000	0.0000	0
13/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,633.0000	24,472.0000	(0.654)	0	0	0
13/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,694.0000	26,813.0000	0.446	0	0	0
13/06/2006	JN02	2006/08/03			jNote	8.0790	8.1620	1.027	0.0000	0.0000	0
13/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	17,470.0000	18,638.0000	6.686	0	0	0
13/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	2,188.0000	1,839.0000	(15.951)	0	0	0

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13/06/2006	JN02	2006/11/02			jNote	8.1830	8.2740	1.112	0.0000	0.0000	0
13/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5,640.0000	5,129.0000	(9.060)	0	0	0
13/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	22,814.0000	23,961.0000	5.028	0	0	0
13/06/2006	JN05	2006/08/03			jNote	8.2850	8.3680	1.002	0.0000	0.0000	0
13/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	71.0000	38.0000	(46.479)	0	0	0
13/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	42,227.0000	45,486.0000	7.718	0	0	0
13/06/2006	JN05	2006/11/02			jNote	8.3360	8.4230	1.044	0.0000	0.0000	0
13/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	45,172.0000	48,359.0000	7.055	0	0	0
13/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1,020.0000	771.0000	(24.412)	0	0	0
13/06/2006	JN10	2006/08/03			jNote	8.3170	8.4090	1.106	0.0000	0.0000	0
13/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
13/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	72,097.0000	78,012.0000	8.204	0	0	0
13/06/2006	JN10	2006/11/02			jNote	8.3410	8.4350	1.127	0.0000	0.0000	0
13/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	72.0000	36.0000	(50.000)	0	0	0
13/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	73,655.0000	79,636.0000	8.120	0	0	0
13/06/2006	JROD	2006/06/30			jRod	6.9050	6.9040	(0.014)	0.0000	0.0000	0
13/06/2006	JROD	2006/07/31			jRod	7.1230	7.1200	(0.042)	0.0000	0.0000	0
13/06/2006	JROD	2006/08/31			jRod	7.3890	7.3850	(0.054)	0.0000	0.0000	0
13/06/2006	R153	2006/08/03			Bond Future	7.9400	7.9950	0.693	7.9900	7.9900	731
13/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	6,645.0000	5,476.0000	(17.592)	0	0	0
13/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,381.0000	5,287.0000	20.680	0	0	0
13/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	2,339.0000	1,753.0000	(25.053)	0	0	0
13/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	475.0000	309.0000	(34.947)	0	0	0
13/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	17,252.0000	19,162.0000	11.071	0	0	100
13/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	9,547.0000	11,036.0000	15.597	0	0	0
13/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	13,323.0000	11,676.0000	(12.362)	0	0	0

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13/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	36,213.0000	38,289.0000	5.733	0	0	0
13/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	42.0000	22.0000	(47.619)	0	0	0
13/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	26,487.0000	28,543.0000	7.762	0	0	0
13/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	30,272.0000	28,249.0000	(6.683)	0	0	0
13/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	556.0000	721.0000	29.676	0	0	0
13/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	44.0000	59.0000	34.091	0	0	0
13/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	39,245.0000	37,185.0000	(5.249)	0	0	0
13/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,682.0000	2,111.0000	25.505	0	0	0
13/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	21,477.0000	19,565.0000	(8.903)	0	0	0
13/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	164.0000	218.0000	32.927	0	0	0
13/06/2006	R153	2006/11/02			Bond Future	7.9350	7.9900	0.693	0.0000	0.0000	0
13/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,076.0000	8,971.0000	11.082	0	0	0
13/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	10,390.0000	9,326.0000	(10.241)	0	0	0
13/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	18,178.0000	19,710.0000	8.428	0	0	0
13/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	12,336.0000	13,549.0000	9.833	0	0	0
13/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2,544.0000	2,118.0000	(16.745)	0	0	0
13/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	5,719.0000	4,974.0000	(13.027)	0	0	0
13/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,075.0000	3,484.0000	13.301	0	0	0
13/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,164.0000	5,787.0000	12.064	0	0	100
13/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	25,564.0000	27,343.0000	6.959	0	0	0
13/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	824.0000	645.0000	(21.723)	0	0	0
13/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	22,992.0000	21,443.0000	(6.737)	0	0	0
13/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	165.0000	119.0000	(27.879)	0	0	0
13/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	34,100.0000	36,011.0000	5.604	0	0	0
13/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	16,322.0000	14,987.0000	(8.179)	0	0	0
13/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	46,303.0000	44,440.0000	(4.023)	0	0	0
13/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	43,235.0000	45,188.0000	4.517	0	0	0
13/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	16.0000	10.0000	(37.500)	0	0	0
13/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	52,596.0000	54,554.0000	3.723	0	0	0
13/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,770.0000	2,025.0000	14.407	0	0	0
13/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	30,362.0000	28,659.0000	(5.609)	0	0	0
13/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,042.0000	1,198.0000	14.971	0	0	0
13/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	38,225.0000	36,423.0000	(4.714)	0	0	0
13/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	611.0000	706.0000	15.548	0	0	0

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13/06/2006	R153	2007/02/01			Bond Future	7.9520	8.0080	0.704	0.0000	0.0000	0
13/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,474.0000	3,952.0000	(11.667)	0	0	0
13/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	7,884.0000	7,127.0000	(9.602)	0	0	0
13/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	19,694.0000	21,039.0000	6.829	0	0	0
13/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,716.0000	11,599.0000	8.240	0	0	0
13/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,655.0000	15,765.0000	7.574	0	0	0
13/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	12,317.0000	11,333.0000	(7.989)	0	0	0
13/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	772.0000	632.0000	(18.135)	0	0	0
13/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	33,125.0000	34,853.0000	5.217	0	0	0
13/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	25,904.0000	27,463.0000	6.018	0	0	0
13/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,157.0000	1,848.0000	(14.325)	0	0	0
13/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	23.0000	16.0000	(30.435)	0	0	0
13/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	49,829.0000	51,690.0000	3.735	0	0	0
13/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	41,223.0000	43,049.0000	4.430	0	0	0
13/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,021.0000	4,406.0000	9.575	0	0	0
13/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	37,233.0000	35,650.0000	(4.252)	0	0	0
13/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,901.0000	3,187.0000	9.859	0	0	0
13/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	184.0000	142.0000	(22.826)	0	0	0
13/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	30,282.0000	28,799.0000	(4.897)	0	0	0
13/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	23,701.0000	22,349.0000	(5.704)	0	0	0
13/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,585.0000	6,101.0000	9.239	0	0	0
13/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	17,646.0000	16,460.0000	(6.721)	0	0	0
13/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,749.0000	8,431.0000	8.801	0	0	0
13/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	44,433.0000	42,775.0000	(3.731)	0	0	0
13/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,103.0000	2,314.0000	10.033	0	0	0
13/06/2006	R157	2006/08/03			Bond Future	8.1030	8.1830	0.987	0.0000	0.0000	121
13/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
13/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	68,449.0000	74,632.0000	9.033	0	0	0
13/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	89,386.0000	95,574.0000	6.923	0	0	0
13/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,144.0000	8,378.0000	36.361	0	0	0
13/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	17,484.0000	13,531.0000	(22.609)	0	0	0
13/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	6,952.0000	4,763.0000	(31.487)	0	0	0
13/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	184.0000	80.0000	(56.522)	0	0	0

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13/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	48,090.0000	54,174.0000	12.651	0	0	0
13/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,976.0000	18,975.0000	26.703	0	0	0
13/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	29,434.0000	34,905.0000	18.587	0	0	100
13/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	1,665.0000	948.0000	(43.063)	0	0	0
13/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	32,384.0000	27,146.0000	(16.175)	0	0	0
13/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	67,365.0000	61,266.0000	(9.054)	0	0	0
13/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	578.0000	897.0000	55.190	0	0	0
13/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	85,172.0000	79,006.0000	(7.239)	0	0	0
13/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	31.0000	53.0000	70.968	0	0	0
13/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	49,533.0000	43,665.0000	(11.847)	0	0	0
13/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,054.0000	3,003.0000	46.203	0	0	0
13/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	142.0000	231.0000	62.676	0	0	0
13/06/2006	R157	2006/11/02			Bond Future	8.1110	8.1950	1.036	0.0000	0.0000	0
13/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	7,585.0000	9,327.0000	22.966	0	0	117
13/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	51,450.0000	46,174.0000	(10.255)	0	0	0
13/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	494.0000	304.0000	(38.462)	0	0	0
13/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	49,486.0000	55,183.0000	11.512	0	0	0
13/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	2,089.0000	1,441.0000	(31.020)	0	0	0
13/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	36,629.0000	32,026.0000	(12.567)	0	0	0
13/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	67,934.0000	74,089.0000	9.060	0	0	0
13/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	223.0000	302.0000	35.426	0	0	0
13/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	68.0000	36.0000	(47.059)	0	0	0
13/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	108,708.0000	115,051.0000	5.835	0	0	0
13/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	87,941.0000	94,254.0000	7.179	0	0	0
13/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,213.0000	15,872.0000	20.124	0	0	0
13/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	67,383.0000	61,661.0000	(8.492)	0	0	0
13/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	6,137.0000	4,633.0000	(24.507)	0	0	0
13/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,190.0000	5,259.0000	25.513	0	0	0
13/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	33,872.0000	38,712.0000	14.289	0	0	158
13/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	83,816.0000	77,814.0000	(7.161)	0	0	0
13/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	21,862.0000	25,609.0000	17.139	0	0	0
13/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	117,001.0000	110,735.0000	(5.356)	0	0	0
13/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	13,416.0000	10,817.0000	(19.372)	0	0	0
13/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,248.0000	2,871.0000	27.714	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
13/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	566.0000	747.0000	31.979	0	0	0
13/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,142.0000	1,485.0000	30.035	0	0	0
13/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	100,453.0000	94,289.0000	(6.136)	0	0	0
13/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	23,689.0000	20,004.0000	(15.556)	0	0	0
13/06/2006	R157	2007/02/01			Bond Future	8.1270	8.2130	1.058	0.0000	0.0000	0
13/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	8,504.0000	9,999.0000	17.580	0	0	0
13/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	53,477.0000	48,639.0000	(9.047)	0	0	0
13/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	12,767.0000	14,849.0000	16.308	0	0	0
13/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	68,049.0000	62,764.0000	(7.766)	0	0	0
13/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,606.0000	6,654.0000	18.694	0	0	0
13/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	83,155.0000	77,531.0000	(6.763)	0	0	0
13/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,750.0000	3,693.0000	(22.253)	0	0	0
13/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,562.0000	4,271.0000	19.905	0	0	0
13/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,217.0000	1,497.0000	23.007	0	0	0
13/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	39,943.0000	35,692.0000	(10.643)	0	0	0
13/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	114,177.0000	108,124.0000	(5.301)	0	0	0
13/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	98,667.0000	92,804.0000	(5.942)	0	0	0
13/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	68,737.0000	74,587.0000	8.511	0	0	0
13/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,237.0000	2,707.0000	21.010	0	0	0
13/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,774.0000	1,292.0000	(27.170)	0	0	0
13/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	87,349.0000	93,524.0000	7.069	0	0	0
13/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	477.0000	319.0000	(33.124)	0	0	0
13/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	52,173.0000	57,448.0000	10.111	0	0	0
13/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	38,284.0000	42,782.0000	11.749	0	0	0
13/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,914.0000	24,390.0000	(12.624)	0	0	0
13/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,037.0000	8,203.0000	(18.272)	0	0	0
13/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	18,869.0000	21,678.0000	14.887	0	0	0
13/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	27,300.0000	30,937.0000	13.322	0	0	0
13/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,873.0000	15,177.0000	(15.084)	0	0	0
13/06/2006	R186	2006/08/03			Bond Future	7.8600	7.9460	1.094	0.0000	0.0000	37
13/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	416.0000	757.0000	81.971	0	0	0
13/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	74,335.0000	64,340.0000	(13.446)	0	0	0
13/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	101,044.0000	90,761.0000	(10.177)	0	0	0
13/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	2,012.0000	1,031.0000	(48.757)	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
13/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	127,127.0000	116,796.0000	(8.127)	0	0	0
13/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	46,720.0000	56,075.0000	20.024	0	0	0
13/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	49.0000	102.0000	108.163	0	0	0
13/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	199.0000	76.0000	(61.809)	0	0	0
13/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	2,324.0000	3,733.0000	60.628	0	0	0
13/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	77,377.0000	87,591.0000	13.200	0	0	0
13/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	48,180.0000	39,252.0000	(18.531)	0	0	0
13/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	22,660.0000	29,611.0000	30.675	0	0	0
13/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	9,248.0000	5,863.0000	(36.603)	0	0	0
13/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
13/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	152,344.0000	142,008.0000	(6.785)	0	0	0
13/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
13/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	145,854.0000	156,191.0000	7.087	0	0	0
13/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
13/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,370.0000	12,108.0000	44.659	0	0	0
13/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	25,130.0000	18,532.0000	(26.255)	0	0	0
13/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	110,884.0000	121,214.0000	9.316	0	0	0
13/06/2006	R186	2006/11/02			Bond Future	7.8640	7.9510	1.106	0.0000	0.0000	0
13/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	53,471.0000	61,541.0000	15.092	0	0	0
13/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,596.0000	22,897.0000	23.129	0	0	0
13/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	8,581.0000	6,267.0000	(26.967)	0	0	0
13/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	32,862.0000	39,095.0000	18.967	0	0	0
13/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	4,352.0000	5,788.0000	32.996	0	0	0
13/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	19,057.0000	14,908.0000	(21.772)	0	0	0
13/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	54,840.0000	47,124.0000	(14.070)	0	0	0
13/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,750.0000	12,416.0000	27.344	0	0	0
13/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	126,498.0000	116,387.0000	(7.993)	0	0	0
13/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	77,341.0000	68,395.0000	(11.567)	0	0	0
13/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	34,769.0000	28,688.0000	(17.490)	0	0	0
13/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	101,628.0000	91,917.0000	(9.555)	0	0	0
13/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	116.0000	61.0000	(47.414)	0	0	0
13/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	594.0000	866.0000	45.791	0	0	0
13/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	145,410.0000	155,738.0000	7.103	0	0	0
13/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	733.0000	441.0000	(39.836)	0	0	0



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13/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	80,034.0000	89,451.0000	11.766	0	0	0
13/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,901.0000	1,935.0000	(33.299)	0	0	0
13/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	111,316.0000	121,407.0000	9.065	0	0	0
13/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
13/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	181,331.0000	191,709.0000	5.723	0	0	0
13/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,714.0000	2,386.0000	39.207	0	0	0
13/06/2006	R186	2007/02/01			Bond Future	7.8650	7.9540	1.132	0.0000	0.0000	0
13/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	17,164.0000	13,978.0000	(18.562)	0	0	0
13/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	61,868.0000	69,232.0000	11.903	0	0	0
13/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	30,695.0000	26,051.0000	(15.129)	0	0	0
13/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	44,527.0000	50,433.0000	13.264	0	0	0
13/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	12,511.0000	14,872.0000	18.871	0	0	0
13/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	7,269.0000	8,818.0000	21.310	0	0	0
13/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	145,001.0000	155,321.0000	7.117	0	0	0
13/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	129,040.0000	119,447.0000	(7.434)	0	0	0
13/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	4,004.0000	4,960.0000	23.876	0	0	0
13/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,611.0000	1,853.0000	(29.031)	0	0	0
13/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	84,928.0000	76,739.0000	(9.642)	0	0	0
13/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	112,526.0000	122,317.0000	8.701	0	0	0
13/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,439.0000	23,824.0000	16.561	0	0	0
13/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	646.0000	417.0000	(35.449)	0	0	0
13/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	106,456.0000	97,456.0000	(8.454)	0	0	0
13/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	31,740.0000	36,313.0000	14.408	0	0	0
13/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	65,123.0000	57,959.0000	(11.001)	0	0	0
13/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,807.0000	6,004.0000	(23.095)	0	0	0
13/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	84,523.0000	93,269.0000	10.347	0	0	0
13/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	180,187.0000	190,694.0000	5.831	0	0	0
13/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	98.0000	56.0000	(42.857)	0	0	0
13/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	47,689.0000	41,713.0000	(12.531)	0	0	0
13/06/2006	R194	2006/08/03			Bond Future	7.8370	7.9000	0.804	0.0000	0.0000	55
13/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	6,464.0000	5,667.0000	(12.330)	0	0	0
13/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
13/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	16,976.0000	16,048.0000	(5.467)	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
13/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	12,458.0000	13,386.0000	7.449	0	0	0
13/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	16,217.0000	17,146.0000	5.729	0	0	0
13/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	23.0000	53.333	0	0	0
13/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	91.0000	130.0000	42.857	0	0	0
13/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	9,815.0000	8,924.0000	(9.078)	0	0	0
13/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	393.0000	525.0000	33.588	0	0	0
13/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	13,373.0000	12,451.0000	(6.894)	0	0	0
13/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	380.0000	250.0000	(34.211)	0	0	0
13/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	5,370.0000	6,170.0000	14.898	0	0	0
13/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1,525.0000	1,161.0000	(23.869)	0	0	0
13/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,810.0000	3,376.0000	20.142	0	0	0
13/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	37.0000	19.0000	(48.649)	0	0	0
13/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,233.0000	1,550.0000	25.710	0	0	0
13/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	3,635.0000	3,023.0000	(16.836)	0	0	0
13/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	8,752.0000	9,663.0000	10.409	0	0	0
13/06/2006	R194	2006/11/02			Bond Future	7.8690	7.9440	0.953	0.0000	0.0000	0
13/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	17,306.0000	18,243.0000	5.414	0	0	0
13/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	14,125.0000	15,057.0000	6.598	0	0	0
13/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	20,511.0000	21,447.0000	4.563	0	0	0
13/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
13/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	23,729.0000	24,666.0000	3.949	0	0	0
13/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	11,038.0000	11,941.0000	8.181	0	0	0
13/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,417.0000	1,686.0000	18.984	0	0	0
13/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	101.0000	67.0000	(33.663)	0	0	0
13/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	6,161.0000	5,494.0000	(10.826)	0	0	0
13/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	5,760.0000	6,463.0000	12.205	0	0	0
13/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,856.0000	4,407.0000	14.289	0	0	0
13/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1,136.0000	903.0000	(20.511)	0	0	0
13/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	2,368.0000	1,982.0000	(16.301)	0	0	0
13/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,506.0000	2,908.0000	16.042	0	0	0
13/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	4,141.0000	3,606.0000	(12.920)	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
13/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	8,181.0000	9,010.0000	10.133	0	0	0
13/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	406.0000	299.0000	(26.355)	0	0	0
13/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	8,568.0000	7,794.0000	(9.034)	0	0	0
13/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	728.0000	890.0000	22.253	0	0	0
13/06/2006	R194	2007/02/01			Bond Future	7.8990	7.9840	1.076	0.0000	0.0000	0
13/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	526.0000	420.0000	(20.152)	0	0	0
13/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	9,718.0000	10,475.0000	7.790	0	0	0
13/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	163.0000	121.0000	(25.767)	0	0	0
13/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	11,934.0000	12,755.0000	6.880	0	0	0
13/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	7,699.0000	8,379.0000	8.832	0	0	0
13/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,655.0000	4,056.0000	10.971	0	0	0
13/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	4,680.0000	4,219.0000	(9.850)	0	0	0
13/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,969.0000	1,692.0000	(14.068)	0	0	0
13/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	6,033.0000	6,619.0000	9.713	0	0	0
13/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1,075.0000	892.0000	(17.023)	0	0	0
13/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,718.0000	5,208.0000	10.386	0	0	0
13/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	3,203.0000	2,830.0000	(11.645)	0	0	0
13/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,605.0000	2,924.0000	12.246	0	0	0
13/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	6,161.0000	5,617.0000	(8.830)	0	0	0
13/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	7,867.0000	7,248.0000	(7.868)	0	0	0
13/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,183.0000	1,361.0000	15.046	0	0	0
13/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	9,772.0000	9,087.0000	(7.010)	0	0	0
13/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	14,394.0000	15,245.0000	5.912	0	0	0
13/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,790.0000	2,033.0000	13.575	0	0	0
13/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	16,961.0000	17,822.0000	5.076	0	0	0
13/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	35.0000	24.0000	(31.429)	0	0	0
13/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	19,564.0000	20,427.0000	4.411	0	0	0
13/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
13/06/2006	R201	2006/08/03			Bond Future	8.1040	8.1850	1.000	0.0000	0.0000	26
13/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	11,835.0000	15,056.0000	27.216	0	0	0
13/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	23,232.0000	27,657.0000	19.047	0	0	0
13/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	5,422.0000	3,682.0000	(32.091)	0	0	0
13/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	1,192.0000	657.0000	(44.883)	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
13/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	22.0000	38.0000	72.727	0	0	0
13/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	67,450.0000	62,506.0000	(7.330)	0	0	0
13/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	138.0000	221.0000	60.145	0	0	0
13/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	611.0000	917.0000	50.082	0	0	0
13/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,838.0000	2,645.0000	43.906	0	0	0
13/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	39,336.0000	34,682.0000	(11.831)	0	0	0
13/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	53,350.0000	48,472.0000	(9.143)	0	0	0
13/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	25,801.0000	21,647.0000	(16.100)	0	0	0
13/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	13,929.0000	10,774.0000	(22.651)	0	0	0
13/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,010.0000	6,816.0000	36.048	0	0	0
13/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	108.0000	44.0000	(59.259)	0	0	0
13/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	38,074.0000	42,970.0000	12.859	0	0	0
13/06/2006	R201	2006/11/02			Bond Future	8.1200	8.2040	1.034	0.0000	0.0000	0
13/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	28,076.0000	31,842.0000	13.414	0	0	0
13/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	5,561.0000	4,301.0000	(22.658)	0	0	0
13/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	20,154.0000	17,286.0000	(14.230)	0	0	0
13/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,389.0000	14,547.0000	17.419	0	0	0
13/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,240.0000	2,803.0000	25.134	0	0	0
13/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	66,116.0000	61,389.0000	(7.150)	0	0	0
13/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	18,959.0000	21,900.0000	15.512	0	0	0
13/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	30,489.0000	26,974.0000	(11.529)	0	0	0
13/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	11,724.0000	9,639.0000	(17.784)	0	0	0
13/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	86,565.0000	91,589.0000	5.804	0	0	0
13/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,045.0000	1,343.0000	28.517	0	0	0
13/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	7,998.0000	9,510.0000	18.905	0	0	0
13/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,409.0000	5,376.0000	21.932	0	0	0
13/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	41,355.0000	37,295.0000	(9.817)	0	0	0
13/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	53,378.0000	48,915.0000	(8.361)	0	0	0
13/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	70,157.0000	75,156.0000	7.125	0	0	0
13/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	58.0000	31.0000	(46.552)	0	0	0
13/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	39,921.0000	44,400.0000	11.220	0	0	0
13/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	475.0000	301.0000	(36.632)	0	0	0
13/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	54,416.0000	59,268.0000	8.916	0	0	0
13/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,839.0000	1,292.0000	(29.744)	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
13/06/2006	R201	2007/02/01			Bond Future	8.1330	8.2190	1.057	0.0000	0.0000	0
13/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	23,063.0000	25,927.0000	12.418	0	0	0
13/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	42,937.0000	39,152.0000	(8.815)	0	0	0
13/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	11,835.0000	13,552.0000	14.508	0	0	0
13/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,062.0000	29,754.0000	(10.005)	0	0	0
13/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	7,568.0000	8,808.0000	16.385	0	0	0
13/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	65,562.0000	61,082.0000	(6.833)	0	0	0
13/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,161.0000	6,696.0000	(17.951)	0	0	0
13/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	4,604.0000	5,450.0000	18.375	0	0	0
13/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	53,864.0000	49,685.0000	(7.758)	0	0	0
13/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	85,303.0000	90,308.0000	5.867	0	0	0
13/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	2,659.0000	3,203.0000	20.459	0	0	0
13/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,230.0000	13,070.0000	(14.183)	0	0	0
13/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	48.0000	28.0000	(41.667)	0	0	0
13/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	30,921.0000	34,481.0000	11.513	0	0	0
13/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,331.0000	18,579.0000	13.765	0	0	0
13/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	23,160.0000	20,383.0000	(11.991)	0	0	0
13/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	69,526.0000	74,440.0000	7.068	0	0	0
13/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	323.0000	213.0000	(34.056)	0	0	0
13/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,282.0000	924.0000	(27.925)	0	0	0
13/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	54,722.0000	59,389.0000	8.529	0	0	0
13/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	41,653.0000	45,850.0000	10.076	0	0	0
13/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,692.0000	2,865.0000	(22.400)	0	0	0
13/06/2006	R203	2006/08/03			Bond Future	8.1160	8.1970	0.998	0.0000	0.0000	111
13/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	111.0000	187.0000	68.468	0	0	0
13/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	597.0000	925.0000	54.941	0	0	0
13/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	29,787.0000	24,923.0000	(16.329)	0	0	0
13/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,355.0000	3,362.0000	42.760	0	0	0
13/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	116.0000	57.0000	(50.862)	0	0	0
13/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	45,355.0000	39,813.0000	(12.219)	0	0	0
13/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	6,973.0000	9,211.0000	32.095	0	0	0
13/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	61,788.0000	55,994.0000	(9.377)	0	0	0
13/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	654.0000	370.0000	(43.425)	0	0	0
13/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	16,660.0000	13,028.0000	(21.801)	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
13/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	46,826.0000	52,412.0000	11.929	0	0	0
13/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	85,735.0000	91,597.0000	6.837	0	0	0
13/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
13/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	7,513.0000	5,377.0000	(28.431)	0	0	0
13/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	65,823.0000	71,635.0000	8.830	0	0	0
13/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	16,000.0000	19,735.0000	23.344	0	0	0
13/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	2,592.0000	1,664.0000	(35.802)	0	0	0
13/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	29,695.0000	34,637.0000	16.643	0	0	0
13/06/2006	R203	2006/11/02			Bond Future	8.1310	8.2140	1.021	0.0000	0.0000	0
13/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3,895.0000	2,978.0000	(23.543)	0	0	0
13/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	50,463.0000	55,467.0000	9.916	0	0	0
13/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	677.0000	473.0000	(30.133)	0	0	0
13/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	86,173.0000	91,891.0000	6.635	0	0	0
13/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1,731.0000	1,267.0000	(26.805)	0	0	0
13/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	67,532.0000	72,989.0000	8.081	0	0	0
13/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	35,565.0000	39,898.0000	12.183	0	0	0
13/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	14,192.0000	16,751.0000	18.031	0	0	0
13/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	22,668.0000	19,305.0000	(14.836)	0	0	0
13/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	23,382.0000	26,864.0000	14.892	0	0	0
13/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	7,780.0000	6,192.0000	(20.411)	0	0	0
13/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	231.0000	153.0000	(33.766)	0	0	0
13/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	13,941.0000	11,502.0000	(17.495)	0	0	0
13/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	126,394.0000	132,290.0000	4.665	0	0	0
13/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	105,898.0000	111,742.0000	5.519	0	0	0
13/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	68.0000	43.0000	(36.765)	0	0	0
13/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	7,880.0000	9,580.0000	21.574	0	0	0
13/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,972.0000	4,984.0000	25.478	0	0	0
13/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	33,856.0000	29,635.0000	(12.468)	0	0	0
13/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	47,044.0000	42,134.0000	(10.437)	0	0	0
13/06/2006	R203	2007/02/01			Bond Future	8.1440	8.2290	1.044	0.0000	0.0000	0
13/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	54,258.0000	58,928.0000	8.607	0	0	0
13/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	7,492.0000	6,195.0000	(17.312)	0	0	0
13/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	69,974.0000	75,114.0000	7.346	0	0	0
13/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	29,008.0000	32,406.0000	11.714	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
13/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	27,254.0000	23,973.0000	(12.039)	0	0	0
13/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	2,281.0000	1,794.0000	(21.350)	0	0	0
13/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	4,286.0000	3,460.0000	(19.272)	0	0	0
13/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	19,820.0000	22,506.0000	13.552	0	0	0
13/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	12,876.0000	14,880.0000	15.564	0	0	0
13/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	37,557.0000	33,594.0000	(10.552)	0	0	0
13/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	7,926.0000	9,332.0000	17.739	0	0	0
13/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,792.0000	16,223.0000	(13.671)	0	0	0
13/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	62,621.0000	57,579.0000	(8.052)	0	0	0
13/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	49,463.0000	44,902.0000	(9.221)	0	0	0
13/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	106,007.0000	111,711.0000	5.381	0	0	0
13/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	4,611.0000	5,536.0000	20.061	0	0	0
13/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	12,241.0000	10,352.0000	(15.432)	0	0	0
13/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	1,124.0000	861.0000	(23.399)	0	0	0
13/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	40,520.0000	44,598.0000	10.064	0	0	0
13/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	87,337.0000	92,818.0000	6.276	0	0	0
13/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	511.0000	380.0000	(25.636)	0	0	0
13/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	125,691.0000	131,527.0000	4.643	0	0	0
13/06/2006	R204	2006/08/03			Bond Future	8.1060	8.1860	0.987	0.0000	0.0000	83
13/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	16,570.0000	20,380.0000	22.993	0	0	0
13/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	8,386.0000	6,078.0000	(27.522)	0	0	0
13/06/2006	R204	2006/11/02			Bond Future	8.1180	8.2010	1.022	0.0000	0.0000	0
13/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	37,804.0000	42,269.0000	11.811	0	0	0
13/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	9,380.0000	7,582.0000	(19.168)	0	0	0
13/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	25,516.0000	21,917.0000	(14.105)	0	0	0
13/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	16,165.0000	13,494.0000	(16.523)	0	0	0
13/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	15,580.0000	18,245.0000	17.105	0	0	0
13/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	25,162.0000	28,754.0000	14.275	0	0	0
13/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	66,146.0000	60,497.0000	(8.540)	0	0	0
13/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,241.0000	2,855.0000	27.398	0	0	0
13/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	133,625.0000	139,847.0000	4.656	0	0	0
13/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	71,152.0000	76,833.0000	7.984	0	0	0
13/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	118.0000	78.0000	(33.898)	0	0	0
13/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	111,742.0000	117,891.0000	5.503	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
13/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	364.0000	250.0000	(31.319)	0	0	0
13/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	8,909.0000	10,713.0000	20.249	0	0	0
13/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	2,331.0000	1,748.0000	(25.011)	0	0	0
13/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	51,048.0000	45,893.0000	(10.098)	0	0	0
13/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	4,935.0000	3,848.0000	(22.026)	0	0	0
13/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	4,675.0000	5,783.0000	23.701	0	0	0
13/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	37,297.0000	32,838.0000	(11.955)	0	0	0
13/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	90,802.0000	96,790.0000	6.595	0	0	0
13/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	980.0000	705.0000	(28.061)	0	0	0
13/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	53,295.0000	58,472.0000	9.714	0	0	0
13/06/2006	R204	2007/02/01			Bond Future	8.1280	8.2120	1.033	0.0000	0.0000	0
13/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	111,952.0000	117,906.0000	5.318	0	0	0
13/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,318.0000	1,018.0000	(22.762)	0	0	0
13/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	40,788.0000	36,590.0000	(10.292)	0	0	0
13/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	53,403.0000	48,592.0000	(9.009)	0	0	0
13/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	67,280.0000	61,977.0000	(7.882)	0	0	0
13/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	8,322.0000	9,766.0000	17.352	0	0	0
13/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	4,860.0000	5,812.0000	19.588	0	0	0
13/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	20,722.0000	17,965.0000	(13.305)	0	0	0
13/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	133,045.0000	139,148.0000	4.587	0	0	0
13/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	30,356.0000	33,854.0000	11.523	0	0	0
13/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	609.0000	457.0000	(24.959)	0	0	0
13/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,628.0000	11,583.0000	(15.006)	0	0	0
13/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	13,487.0000	15,544.0000	15.252	0	0	0
13/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	42,444.0000	46,654.0000	9.919	0	0	0
13/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	20,740.0000	23,500.0000	13.308	0	0	0
13/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,433.0000	7,014.0000	(16.827)	0	0	0
13/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,884.0000	3,969.0000	(18.735)	0	0	0
13/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	56,925.0000	61,761.0000	8.495	0	0	0
13/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	29,807.0000	26,312.0000	(11.725)	0	0	0
13/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	92,021.0000	97,730.0000	6.204	0	0	0
13/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,635.0000	2,089.0000	(20.721)	0	0	0
13/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	73,561.0000	78,901.0000	7.259	0	0	0
13/06/2006	R207	2006/08/03			Bond Future	8.0810	8.1620	1.002	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	9,300.0000	6,790.0000	(26.989)	0	0	0
13/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	15,591.0000	19,315.0000	23.886	0	0	0
13/06/2006	R207	2006/11/02			Bond Future	8.0900	8.1740	1.038	0.0000	0.0000	0
13/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	850.0000	499.0000	(41.294)	0	0	0
13/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
13/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	67,525.0000	73,843.0000	9.357	0	0	0
13/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	161.0000	83.0000	(48.447)	0	0	0
13/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	88,690.0000	95,074.0000	7.198	0	0	0
13/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	47,499.0000	53,543.0000	12.724	0	0	0
13/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	2,258.0000	3,324.0000	47.210	0	0	0
13/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	66,325.0000	60,014.0000	(9.515)	0	0	0
13/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	110,585.0000	116,980.0000	5.783	0	0	0
13/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	107.0000	191.0000	78.505	0	0	0
13/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	18,889.0000	14,857.0000	(21.346)	0	0	0
13/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	3,187.0000	2,093.0000	(34.327)	0	0	0
13/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	32,918.0000	27,589.0000	(16.189)	0	0	0
13/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	6,758.0000	9,122.0000	34.981	0	0	0
13/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	570.0000	924.0000	62.105	0	0	0
13/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	49,255.0000	43,212.0000	(12.269)	0	0	0
13/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	29,694.0000	34,995.0000	17.852	0	0	0
13/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	8,825.0000	6,396.0000	(27.524)	0	0	0
13/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	15,744.0000	19,711.0000	25.197	0	0	0
13/06/2006	R207	2007/02/01			Bond Future	8.0980	8.1820	1.037	0.0000	0.0000	0
13/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	5,408.0000	4,415.0000	(18.362)	0	0	0
13/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	2,959.0000	2,357.0000	(20.345)	0	0	0
13/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	72,642.0000	77,974.0000	7.340	0	0	0
13/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	91,247.0000	96,971.0000	6.273	0	0	0
13/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	29,594.0000	33,032.0000	11.617	0	0	0
13/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	22,141.0000	19,254.0000	(13.039)	0	0	0
13/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	31,545.0000	27,918.0000	(11.498)	0	0	0
13/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	20,142.0000	22,840.0000	13.395	0	0	0
13/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	42,807.0000	38,483.0000	(10.101)	0	0	0
13/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	4,687.0000	5,606.0000	19.607	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
13/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	55,643.0000	50,716.0000	(8.855)	0	0	0
13/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	111,439.0000	117,427.0000	5.373	0	0	0
13/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	69,670.0000	64,264.0000	(7.759)	0	0	0
13/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	8,037.0000	9,436.0000	17.407	0	0	0
13/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	13,056.0000	15,057.0000	15.326	0	0	0
13/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	1,503.0000	1,167.0000	(22.355)	0	0	0
13/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	705.0000	533.0000	(24.397)	0	0	0
13/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	55,972.0000	60,777.0000	8.585	0	0	0
13/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	9,217.0000	7,697.0000	(16.491)	0	0	0
13/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	132,900.0000	139,053.0000	4.630	0	0	0
13/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	14,719.0000	12,554.0000	(14.709)	0	0	0
13/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	41,553.0000	45,713.0000	10.011	0	0	0

**Grand Total:**

**2,716**