

# Derivatives High/Low Report

High/Low for 21/06/2006

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
21/06/2006	GOVI 2006/08/03			jGovi	236.4880	235.8610	(0.265)	0.0000	0.0000	561
21/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	65,310.0000	59,240.0000	(9.294)	0	0	0
21/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	430.0000	630.0000	46.512	0	0	0
21/06/2006	GOVI 2006/11/02			jGovi	240.9360	240.2920	(0.267)	0.0000	0.0000	335
21/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	110,078.0000	103,841.0000	(5.666)	0	0	0
21/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	718.0000	921.0000	28.273	0	0	0
21/06/2006	GOVI 2007/02/01			jGovi	245.6120	244.9690	(0.262)	0.0000	0.0000	0
21/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	415.0000	517.0000	24.578	0	0	0
21/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	156,535.0000	150,207.0000	(4.043)	0	0	0
21/06/2006	J153 2010/08/31			jSwap	8.3970	8.4670	0.834	0.0000	0.0000	0
21/06/2006	J157 2015/09/15			jSwap	8.5830	8.6190	0.419	0.0000	0.0000	0
21/06/2006	J186 2026/12/21			jSwap	8.4490	8.4930	0.521	0.0000	0.0000	0
21/06/2006	J194 2008/02/28			jSwap	7.9680	8.0500	1.029	0.0000	0.0000	0
21/06/2006	J201 2014/12/22			jSwap	8.5270	8.6800	1.794	0.0000	0.0000	0
21/06/2006	J203 2017/09/15			jSwap	8.5620	8.5940	0.374	0.0000	0.0000	0
21/06/2006	J204 2018/12/21			jSwap	8.5010	8.6110	1.294	0.0000	0.0000	0

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21/06/2006	J207	2020/01/15			jSwap	8.4980	8.5080	0.118	0.0000	0.0000	0
21/06/2006	JBAR	2005/12/21			jBar	7.4340	7.4300	(0.054)	0.0000	0.0000	0
21/06/2006	JFRA	2006/08/03			jFra	7.5630	7.5730	0.132	0.0000	0.0000	0
21/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	74.0000	68.0000	(8.108)	0	0	0
21/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,452.0000	1,471.0000	1.309	0	0	0
21/06/2006	JFRA	2006/11/02			jFra	7.8610	7.9470	1.094	0.0000	0.0000	0
21/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	200.0000	165.0000	(17.500)	0	0	0
21/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,305.0000	2,480.0000	7.592	0	0	0
21/06/2006	JFRA	2007/02/01			jFra	8.1050	8.2090	1.283	0.0000	0.0000	115
21/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	552.0000	476.0000	(13.768)	0	0	0
21/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	2,030.0000	2,209.0000	8.818	0	0	0
21/06/2006	JFRA	2007/05/03			jFra	8.3070	8.4370	1.565	0.0000	0.0000	0
21/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,579.0000	2,809.0000	8.918	0	0	0
21/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	608.0000	521.0000	(14.309)	0	0	0
21/06/2006	JFRA	2007/08/02			jFra	8.4720	8.6140	1.676	0.0000	0.0000	0
21/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,024.0000	3,279.0000	8.433	0	0	0
21/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	651.0000	560.0000	(13.978)	0	0	0
21/06/2006	JFRA	2007/11/01			jFra	8.5160	8.6580	1.667	0.0000	0.0000	0
21/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	778.0000	678.0000	(12.853)	0	0	0
21/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,445.0000	3,717.0000	7.896	0	0	0
21/06/2006	JFRA	2008/02/07			jFra	8.6150	8.7480	1.544	0.0000	0.0000	0
21/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,124.0000	23,943.0000	(0.750)	0	0	0
21/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,866.0000	27,008.0000	0.529	0	0	0
21/06/2006	JN02	2006/08/03			jNote	8.2460	8.3500	1.261	0.0000	0.0000	0
21/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	19,598.0000	21,202.0000	8.185	0	0	0
21/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1,262.0000	971.0000	(23.059)	0	0	0

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21/06/2006	JN02	2006/11/02			jNote	8.3870	8.4960	1.300	0.0000	0.0000	0
21/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	25,231.0000	26,702.0000	5.830	0	0	0
21/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	4,341.0000	3,837.0000	(11.610)	0	0	0
21/06/2006	JN05	2006/08/03			jNote	8.5200	8.5860	0.775	0.0000	0.0000	0
21/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6.0000	3.0000	(50.000)	0	0	0
21/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	51,483.0000	54,051.0000	4.988	0	0	0
21/06/2006	JN05	2006/11/02			jNote	8.5890	8.6550	0.768	0.0000	0.0000	0
21/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	391.0000	304.0000	(22.251)	0	0	0
21/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	54,529.0000	56,994.0000	4.521	0	0	0
21/06/2006	JN10	2006/08/03			jNote	8.5610	8.6010	0.467	0.0000	0.0000	0
21/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	87,679.0000	90,144.0000	2.811	0	0	0
21/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/06/2006	JN10	2006/11/02			jNote	8.5940	8.6350	0.477	0.0000	0.0000	0
21/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	89,668.0000	92,179.0000	2.800	0	0	0
21/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8.0000	6.0000	(25.000)	0	0	0
21/06/2006	JROD	2006/06/30			jRod	6.8930	6.8930	-	0.0000	0.0000	0
21/06/2006	JROD	2006/07/31			jRod	7.0820	7.0790	(0.042)	0.0000	0.0000	0
21/06/2006	JROD	2006/08/31			jRod	7.3220	7.3160	(0.082)	0.0000	0.0000	0
21/06/2006	R153	2006/08/03			Bond Future	8.0810	8.1345	0.662	8.0800	8.0800	944
21/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	3,615.0000	2,809.0000	(22.296)	0	0	0
21/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	6,663.0000	7,866.0000	18.055	0	0	0
21/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	884.0000	1,133.0000	28.167	0	0	0
21/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	25,043.0000	23,115.0000	(7.699)	0	0	0
21/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	16,492.0000	14,733.0000	(10.666)	0	0	0
21/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	249.0000	328.0000	31.727	0	0	0
21/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	13,412.0000	15,136.0000	12.854	0	0	0

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21/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	33,950.0000	31,963.0000	(5.853)	0	0	0
21/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	61.0000	82.0000	34.426	0	0	0
21/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	892.0000	608.0000	(31.839)	0	0	0
21/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,676.0000	3,303.0000	23.430	0	0	0
21/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	31,761.0000	33,767.0000	6.316	0	0	0
21/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	41,525.0000	43,533.0000	4.836	0	0	0
21/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	22,193.0000	24,156.0000	8.845	0	0	100
21/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	103.0000	58.0000	(43.689)	0	0	0
21/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	9,003.0000	7,623.0000	(15.328)	0	0	0
21/06/2006	R153	2006/11/02			Bond Future	8.0810	8.1420	0.755	0.0000	0.0000	0
21/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	10,418.0000	11,609.0000	11.432	0	0	0
21/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	7,543.0000	6,575.0000	(12.833)	0	0	0
21/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1,446.0000	1,143.0000	(20.954)	0	0	0
21/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	15,558.0000	17,105.0000	9.943	0	0	0
21/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	3,753.0000	3,140.0000	(16.334)	0	0	0
21/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	22,269.0000	24,125.0000	8.334	0	0	0
21/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,760.0000	7,620.0000	12.722	0	0	100
21/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	382.0000	279.0000	(26.963)	0	0	0
21/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	39,180.0000	41,320.0000	5.462	0	0	0
21/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	57.0000	37.0000	(35.088)	0	0	0
21/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	30,310.0000	32,366.0000	6.783	0	0	0
21/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,095.0000	4,678.0000	14.237	0	0	0
21/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	18,824.0000	17,247.0000	(8.378)	0	0	0
21/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	12,729.0000	11,430.0000	(10.205)	0	0	0
21/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	57,784.0000	59,943.0000	3.736	0	0	0
21/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	25,788.0000	24,001.0000	(6.930)	0	0	0
21/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,385.0000	2,757.0000	15.597	0	0	0
21/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	41,323.0000	39,305.0000	(4.883)	0	0	0
21/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	819.0000	960.0000	17.216	0	0	0
21/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	33,398.0000	31,471.0000	(5.770)	0	0	0
21/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	48,412.0000	50,569.0000	4.456	0	0	0
21/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,404.0000	1,635.0000	16.453	0	0	0
21/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0

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21/06/2006	R153	2007/02/01			Bond Future	8.1050	8.1690	0.790	0.0000	0.0000	0
21/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,110.0000	14,273.0000	8.871	0	0	0
21/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	9,616.0000	8,657.0000	(9.973)	0	0	0
21/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,578.0000	10,496.0000	9.584	0	0	0
21/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,069.0000	2,622.0000	(14.565)	0	0	0
21/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	37,863.0000	39,893.0000	5.361	0	0	0
21/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,342.0000	1,103.0000	(17.809)	0	0	0
21/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	415.0000	322.0000	(22.410)	0	0	0
21/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	30,183.0000	32,067.0000	6.242	0	0	0
21/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,687.0000	19,111.0000	8.051	0	0	0
21/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	23,383.0000	25,059.0000	7.168	0	0	0
21/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,822.0000	5,123.0000	(12.006)	0	0	0
21/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	14,380.0000	13,175.0000	(8.380)	0	0	0
21/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
21/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	54,908.0000	57,028.0000	3.861	0	0	0
21/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	81.0000	58.0000	(28.395)	0	0	0
21/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	46,214.0000	48,314.0000	4.544	0	0	0
21/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	19,970.0000	18,554.0000	(7.091)	0	0	0
21/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,627.0000	2,924.0000	11.306	0	0	0
21/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,948.0000	7,655.0000	10.176	0	0	0
21/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,021.0000	5,556.0000	10.655	0	0	0
21/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	26,187.0000	24,599.0000	(6.064)	0	0	0
21/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	32,864.0000	31,141.0000	(5.243)	0	0	0
21/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	39,861.0000	38,035.0000	(4.581)	0	0	0
21/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,627.0000	4,027.0000	11.028	0	0	0
21/06/2006	R157	2006/08/03			Bond Future	8.2770	8.3320	0.664	0.0000	0.0000	121
21/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,161.0000	1,540.0000	32.644	0	0	0
21/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	41,501.0000	45,563.0000	9.788	0	0	100
21/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	323.0000	184.0000	(43.034)	0	0	0
21/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	36,707.0000	32,885.0000	(10.412)	0	0	0
21/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	61,329.0000	65,522.0000	6.837	0	0	0
21/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
21/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	57.0000	81.0000	42.105	0	0	0
21/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	102,795.0000	106,996.0000	4.087	0	0	0

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21/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	278.0000	382.0000	37.410	0	0	0
21/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	20,926.0000	17,800.0000	(14.938)	0	0	0
21/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	54,092.0000	49,995.0000	(7.574)	0	0	0
21/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	71,789.0000	67,612.0000	(5.818)	0	0	0
21/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	81,851.0000	86,052.0000	5.132	0	0	0
21/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,005.0000	5,079.0000	26.816	0	0	0
21/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	23,886.0000	27,328.0000	14.410	0	0	0
21/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	2,453.0000	1,694.0000	(30.942)	0	0	0
21/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,036.0000	13,289.0000	20.415	0	0	0
21/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	8,967.0000	7,020.0000	(21.713)	0	0	0
21/06/2006	R157	2006/11/02			Bond Future	8.2890	8.3470	0.700	0.0000	0.0000	0
21/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	44,234.0000	47,918.0000	8.328	0	0	158
21/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,243.0000	12,806.0000	13.902	0	0	117
21/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	26,890.0000	24,126.0000	(10.279)	0	0	0
21/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,102.0000	2,461.0000	(20.664)	0	0	0
21/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	834.0000	614.0000	(26.379)	0	0	0
21/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	8,035.0000	6,734.0000	(16.192)	0	0	0
21/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	29,878.0000	32,904.0000	10.128	0	0	0
21/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	146.0000	97.0000	(33.562)	0	0	0
21/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	61,628.0000	65,733.0000	6.661	0	0	0
21/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	80,982.0000	85,260.0000	5.283	0	0	0
21/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,807.0000	2,141.0000	18.484	0	0	0
21/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	103,747.0000	99,502.0000	(4.092)	0	0	0
21/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	101,283.0000	105,604.0000	4.266	0	0	0
21/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	40,253.0000	36,922.0000	(8.275)	0	0	0
21/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	366.0000	446.0000	21.858	0	0	0
21/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	122,101.0000	126,427.0000	3.543	0	0	0
21/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,390.0000	7,385.0000	15.571	0	0	0
21/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
21/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,497.0000	4,092.0000	17.015	0	0	0
21/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	905.0000	1,083.0000	19.669	0	0	0
21/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	55,235.0000	51,504.0000	(6.755)	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
21/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	87,395.0000	83,247.0000	(4.746)	0	0	0
21/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	71,085.0000	67,092.0000	(5.617)	0	0	0
21/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	15,950.0000	13,897.0000	(12.871)	0	0	0
21/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	18,870.0000	21,142.0000	12.040	0	0	0
21/06/2006	R157	2007/02/01			Bond Future	8.3110	8.3700	0.710	0.0000	0.0000	0
21/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	11,661.0000	12,928.0000	10.865	0	0	0
21/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	81,289.0000	85,397.0000	5.054	0	0	0
21/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,883.0000	28,317.0000	(8.309)	0	0	0
21/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	43,134.0000	40,111.0000	(7.008)	0	0	0
21/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,239.0000	5,329.0000	(14.586)	0	0	0
21/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	56,734.0000	53,347.0000	(5.970)	0	0	0
21/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	47,986.0000	51,366.0000	7.044	0	0	0
21/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	17,207.0000	18,931.0000	10.019	0	0	0
21/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	827.0000	645.0000	(22.007)	0	0	0
21/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	7,791.0000	8,694.0000	11.590	0	0	0
21/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,189.0000	3,606.0000	13.076	0	0	0
21/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,021.0000	5,643.0000	12.388	0	0	0
21/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	100,552.0000	104,793.0000	4.218	0	0	0
21/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	71,114.0000	67,446.0000	(5.158)	0	0	0
21/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,778.0000	2,032.0000	14.286	0	0	0
21/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	35,135.0000	37,967.0000	8.060	0	0	0
21/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	86,118.0000	82,246.0000	(4.496)	0	0	0
21/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,208.0000	10,750.0000	(11.943)	0	0	0
21/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	101,237.0000	97,202.0000	(3.986)	0	0	0
21/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	2,607.0000	2,141.0000	(17.875)	0	0	0
21/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	179.0000	130.0000	(27.374)	0	0	0
21/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	63,530.0000	67,354.0000	6.019	0	0	0
21/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,443.0000	18,413.0000	(9.930)	0	0	0
21/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	24,899.0000	27,158.0000	9.073	0	0	0
21/06/2006	R186	2006/08/03			Bond Future	8.0270	8.0870	0.747	0.0000	0.0000	37
21/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	3,019.0000	1,923.0000	(36.303)	0	0	0
21/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
21/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	9.0000	16.0000	77.778	0	0	0
21/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	107,178.0000	100,134.0000	(6.572)	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
21/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	30,788.0000	25,435.0000	(17.387)	0	0	0
21/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	36,385.0000	42,340.0000	16.367	0	0	0
21/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	54,935.0000	48,343.0000	(12.000)	0	0	0
21/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	15,630.0000	19,501.0000	24.766	0	0	0
21/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	969.0000	1,429.0000	47.472	0	0	0
21/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	12,437.0000	9,256.0000	(25.577)	0	0	0
21/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	81,161.0000	74,183.0000	(8.598)	0	0	0
21/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	120.0000	194.0000	61.667	0	0	0
21/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	132,390.0000	125,339.0000	(5.326)	0	0	0
21/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	4,886.0000	6,585.0000	34.773	0	0	0
21/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	351.0000	180.0000	(48.718)	0	0	0
21/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	165,808.0000	172,860.0000	4.253	0	0	0
21/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	65,013.0000	71,894.0000	10.584	0	0	0
21/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	97,147.0000	104,190.0000	7.250	0	0	0
21/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	14.0000	5.0000	(64.286)	0	0	0
21/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	130,830.0000	137,882.0000	5.390	0	0	0
21/06/2006	R186	2006/11/02			Bond Future	8.0370	8.0990	0.771	0.0000	0.0000	0
21/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	22,837.0000	19,428.0000	(14.928)	0	0	0
21/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	27,182.0000	31,004.0000	14.061	0	0	0
21/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	201,842.0000	209,071.0000	3.582	0	0	0
21/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	59,631.0000	53,860.0000	(9.678)	0	0	0
21/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	15,019.0000	17,543.0000	16.805	0	0	0
21/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	7,161.0000	8,620.0000	20.374	0	0	0
21/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	39,590.0000	34,884.0000	(11.887)	0	0	0
21/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,007.0000	3,736.0000	24.243	0	0	0
21/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	69,610.0000	75,861.0000	8.980	0	0	0
21/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	82,402.0000	75,901.0000	(7.889)	0	0	0
21/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,107.0000	1,420.0000	28.275	0	0	0
21/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	106,491.0000	99,575.0000	(6.494)	0	0	0
21/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	4,200.0000	3,221.0000	(23.310)	0	0	0
21/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	165,837.0000	173,057.0000	4.354	0	0	0
21/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	11,026.0000	8,961.0000	(18.728)	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
21/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	220.0000	143.0000	(35.000)	0	0	0
21/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	45,349.0000	50,515.0000	11.392	0	0	0
21/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	131,322.0000	138,475.0000	5.447	0	0	0
21/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	25.0000	14.0000	(44.000)	0	0	0
21/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,133.0000	805.0000	(28.950)	0	0	0
21/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	98,785.0000	105,687.0000	6.987	0	0	0
21/06/2006	R186	2007/02/01			Bond Future	8.0410	8.1040	0.783	0.0000	0.0000	0
21/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	26,998.0000	29,836.0000	10.512	0	0	0
21/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	50,950.0000	46,493.0000	(8.748)	0	0	0
21/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,866.0000	32,280.0000	(9.998)	0	0	0
21/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	68,740.0000	63,491.0000	(7.636)	0	0	0
21/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	110,116.0000	103,705.0000	(5.822)	0	0	0
21/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	21,573.0000	18,947.0000	(12.173)	0	0	0
21/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,227.0000	11,615.0000	13.572	0	0	0
21/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	17,056.0000	19,102.0000	11.996	0	0	0
21/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	200,848.0000	208,133.0000	3.627	0	0	0
21/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	56,137.0000	60,806.0000	8.317	0	0	0
21/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,812.0000	6,697.0000	15.227	0	0	0
21/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	40,649.0000	44,358.0000	9.124	0	0	0
21/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	27.0000	17.0000	(37.037)	0	0	0
21/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	88,682.0000	82,775.0000	(6.661)	0	0	0
21/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,216.0000	924.0000	(24.013)	0	0	0
21/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	240.0000	169.0000	(29.583)	0	0	0
21/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	165,327.0000	172,551.0000	4.370	0	0	0
21/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	4,380.0000	3,552.0000	(18.904)	0	0	0
21/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	101,828.0000	108,295.0000	6.351	0	0	0
21/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	131,863.0000	138,866.0000	5.311	0	0	0
21/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	76,420.0000	82,061.0000	7.382	0	0	0
21/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	10,983.0000	9,329.0000	(15.060)	0	0	0
21/06/2006	R194	2006/08/03			Bond Future	8.0090	8.0610	0.649	0.0000	0.0000	208
21/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	4,283.0000	3,704.0000	(13.519)	0	0	0
21/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	14,443.0000	13,680.0000	(5.283)	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
21/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	7,375.0000	6,670.0000	(9.559)	0	0	0
21/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
21/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	186.0000	246.0000	32.258	0	0	0
21/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	32.0000	44.0000	37.500	0	0	0
21/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	10,855.0000	10,102.0000	(6.937)	0	0	0
21/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	746.0000	931.0000	24.799	0	0	0
21/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	18,751.0000	19,516.0000	4.080	0	0	0
21/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	11,252.0000	12,015.0000	6.781	0	0	0
21/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	14,991.0000	15,756.0000	5.103	0	0	0
21/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	83.0000	50.0000	(39.759)	0	0	0
21/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	7,608.0000	8,340.0000	9.621	0	0	0
21/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	4,415.0000	5,018.0000	13.658	0	0	0
21/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	595.0000	433.0000	(27.227)	0	0	0
21/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	1,984.0000	1,609.0000	(18.901)	0	0	0
21/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	2,117.0000	2,506.0000	18.375	0	0	0
21/06/2006	R194	2006/11/02			Bond Future	8.0930	8.1560	0.778	0.0000	0.0000	0
21/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	10,709.0000	11,455.0000	6.966	0	0	0
21/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	16,909.0000	17,692.0000	4.631	0	0	0
21/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	13,755.0000	14,531.0000	5.642	0	0	0
21/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
21/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	7,936.0000	8,611.0000	8.506	0	0	0
21/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	519.0000	409.0000	(21.195)	0	0	0
21/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,250.0000	1,457.0000	16.560	0	0	0
21/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	142.0000	103.0000	(27.465)	0	0	0
21/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	6,298.0000	5,721.0000	(9.162)	0	0	0
21/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	26,522.0000	27,306.0000	2.956	0	0	0
21/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	23,304.0000	24,087.0000	3.360	0	0	0
21/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1,302.0000	1,085.0000	(16.667)	0	0	0
21/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	20,099.0000	20,883.0000	3.901	0	0	0
21/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,277.0000	2,594.0000	13.922	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
21/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	5,583.0000	6,150.0000	10.156	0	0	0
21/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	4,228.0000	3,762.0000	(11.022)	0	0	0
21/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	3,774.0000	4,214.0000	11.659	0	0	0
21/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2,616.0000	2,272.0000	(13.150)	0	0	0
21/06/2006	R194	2007/02/01			Bond Future	8.1660	8.2390	0.894	0.0000	0.0000	0
21/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
21/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	19,664.0000	20,401.0000	3.748	0	0	0
21/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	17,074.0000	17,809.0000	4.305	0	0	0
21/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	57.0000	42.0000	(26.316)	0	0	0
21/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,596.0000	2,870.0000	10.555	0	0	0
21/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	563.0000	467.0000	(17.052)	0	0	0
21/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	7,658.0000	7,128.0000	(6.921)	0	0	0
21/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,967.0000	5,502.0000	(7.793)	0	0	0
21/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	12,138.0000	12,828.0000	5.685	0	0	0
21/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	22,270.0000	23,009.0000	3.318	0	0	0
21/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,776.0000	1,983.0000	11.655	0	0	0
21/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	9,893.0000	10,536.0000	6.500	0	0	0
21/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	14,534.0000	15,258.0000	4.981	0	0	0
21/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	239.0000	191.0000	(20.084)	0	0	0
21/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	6,316.0000	6,812.0000	7.853	0	0	0
21/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	7,938.0000	8,513.0000	7.244	0	0	0
21/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	2,094.0000	1,852.0000	(11.557)	0	0	0
21/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,167.0000	1,003.0000	(14.053)	0	0	0
21/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	4,505.0000	4,111.0000	(8.746)	0	0	0
21/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,655.0000	4,000.0000	9.439	0	0	0
21/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	3,285.0000	2,965.0000	(9.741)	0	0	0
21/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,967.0000	5,384.0000	8.395	0	0	0
21/06/2006	R201	2006/08/03			Bond Future	8.2610	8.3210	0.726	0.0000	0.0000	26
21/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	8,356.0000	10,249.0000	22.654	0	0	0
21/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	7,689.0000	5,947.0000	(22.656)	0	0	0
21/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	2,091.0000	1,404.0000	(32.855)	0	0	0
21/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	36.0000	53.0000	47.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	17,562.0000	14,841.0000	(15.494)	0	0	0
21/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,045.0000	1,394.0000	33.397	0	0	0
21/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	30,183.0000	26,899.0000	(10.880)	0	0	0
21/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	233.0000	326.0000	39.914	0	0	0
21/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	57,877.0000	54,260.0000	(6.249)	0	0	0
21/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	43,858.0000	40,318.0000	(8.072)	0	0	0
21/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
21/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,185.0000	4,098.0000	28.666	0	0	0
21/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	47,561.0000	51,190.0000	7.630	0	0	0
21/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	250.0000	134.0000	(46.400)	0	0	0
21/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	31,876.0000	35,394.0000	11.037	0	0	0
21/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	18,091.0000	21,038.0000	16.290	0	0	0
21/06/2006	R201	2006/11/02			Bond Future	8.2870	8.3500	0.760	0.0000	0.0000	0
21/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	16,570.0000	18,505.0000	11.678	0	0	0
21/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	14,373.0000	12,582.0000	(12.461)	0	0	0
21/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	33,182.0000	30,382.0000	(8.438)	0	0	0
21/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	56,677.0000	53,257.0000	(6.034)	0	0	0
21/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,567.0000	1,874.0000	19.592	0	0	0
21/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13.0000	7.0000	(46.154)	0	0	0
21/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	96,524.0000	100,250.0000	3.860	0	0	0
21/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	80,074.0000	83,794.0000	4.646	0	0	0
21/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	23,383.0000	21,051.0000	(9.973)	0	0	0
21/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,257.0000	3,816.0000	17.163	0	0	0
21/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,855.0000	12,249.0000	12.842	0	0	0
21/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	64,063.0000	67,736.0000	5.733	0	0	0
21/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	44,433.0000	41,266.0000	(7.128)	0	0	0
21/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	160.0000	107.0000	(33.125)	0	0	0
21/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,198.0000	7,124.0000	14.940	0	0	0
21/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	48,851.0000	52,361.0000	7.185	0	0	0
21/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	3,091.0000	2,466.0000	(20.220)	0	0	0
21/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	808.0000	591.0000	(26.856)	0	0	0
21/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	35,568.0000	38,668.0000	8.716	0	0	0
21/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	24,754.0000	27,292.0000	10.253	0	0	0
21/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	7,558.0000	6,369.0000	(15.732)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/06/2006	R201	2007/02/01			Bond Future	8.3050	8.3700	0.783	0.0000	0.0000	0
21/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,574.0000	15,779.0000	(10.214)	0	0	0
21/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	35,310.0000	32,687.0000	(7.428)	0	0	0
21/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	20,764.0000	22,723.0000	9.435	0	0	0
21/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	15,174.0000	16,697.0000	10.037	0	0	0
21/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	26,383.0000	24,152.0000	(8.456)	0	0	0
21/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	3,686.0000	4,211.0000	14.243	0	0	0
21/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	56,571.0000	53,342.0000	(5.708)	0	0	0
21/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	45,460.0000	42,500.0000	(6.511)	0	0	0
21/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,959.0000	11,090.0000	11.357	0	0	0
21/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	95,287.0000	99,036.0000	3.934	0	0	0
21/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,219.0000	7,013.0000	12.767	0	0	0
21/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
21/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	50,075.0000	53,420.0000	6.680	0	0	0
21/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,095.0000	1,687.0000	(19.475)	0	0	0
21/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	28,755.0000	31,185.0000	8.451	0	0	0
21/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	124.0000	86.0000	(30.645)	0	0	0
21/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	79,345.0000	83,061.0000	4.683	0	0	0
21/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	612.0000	462.0000	(24.510)	0	0	0
21/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,273.0000	4,455.0000	(15.513)	0	0	0
21/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,904.0000	9,580.0000	(12.142)	0	0	0
21/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	64,070.0000	67,674.0000	5.625	0	0	0
21/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	38,052.0000	40,987.0000	7.713	0	0	0
21/06/2006	R203	2006/08/03			Bond Future	8.2780	8.3330	0.664	0.0000	0.0000	111
21/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	34,170.0000	30,598.0000	(10.454)	0	0	0
21/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	19,870.0000	16,974.0000	(14.575)	0	0	0
21/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	50,190.0000	46,344.0000	(7.663)	0	0	0
21/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,107.0000	1,465.0000	32.340	0	0	0
21/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	23,381.0000	26,455.0000	13.147	0	0	0
21/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	209.0000	292.0000	39.713	0	0	0
21/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,134.0000	5,167.0000	24.988	0	0	0
21/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	3,198.0000	2,342.0000	(26.767)	0	0	0
21/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	779.0000	513.0000	(34.146)	0	0	0
21/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	77,416.0000	81,339.0000	5.067	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
21/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	127.0000	74.0000	(41.732)	0	0	0
21/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	57,995.0000	61,871.0000	6.683	0	0	0
21/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	97,417.0000	101,347.0000	4.034	0	0	0
21/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	39,577.0000	43,241.0000	9.258	0	0	0
21/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13.0000	7.0000	(46.154)	0	0	0
21/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	11,238.0000	13,313.0000	18.464	0	0	0
21/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	9,229.0000	7,374.0000	(20.100)	0	0	0
21/06/2006	R203	2006/11/02			Bond Future	8.3010	8.3580	0.687	0.0000	0.0000	0
21/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	60,688.0000	64,300.0000	5.952	0	0	0
21/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2,042.0000	1,646.0000	(19.393)	0	0	0
21/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	275.0000	206.0000	(25.091)	0	0	0
21/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	804.0000	626.0000	(22.139)	0	0	0
21/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,275.0000	12,751.0000	13.091	0	0	0
21/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	4,541.0000	3,781.0000	(16.736)	0	0	0
21/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	5,963.0000	6,887.0000	15.496	0	0	0
21/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	78,684.0000	82,513.0000	4.866	0	0	0
21/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	30,459.0000	33,189.0000	8.963	0	0	0
21/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
21/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	97,850.0000	101,789.0000	4.026	0	0	0
21/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	138,425.0000	142,426.0000	2.890	0	0	0
21/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	81.0000	58.0000	(28.395)	0	0	0
21/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	117,827.0000	121,812.0000	3.382	0	0	0
21/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	8,939.0000	7,662.0000	(14.286)	0	0	0
21/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	19,358.0000	21,467.0000	10.895	0	0	0
21/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	36,955.0000	33,872.0000	(8.343)	0	0	0
21/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	15,754.0000	13,856.0000	(12.048)	0	0	0
21/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	44,405.0000	47,652.0000	7.312	0	0	0
21/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	25,172.0000	22,641.0000	(10.055)	0	0	0
21/06/2006	R203	2007/02/01			Bond Future	8.3190	8.3770	0.697	0.0000	0.0000	0
21/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	1,294.0000	1,078.0000	(16.692)	0	0	0
21/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	35,953.0000	38,531.0000	7.170	0	0	0
21/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	117,710.0000	121,612.0000	3.315	0	0	0
21/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	13,503.0000	12,070.0000	(10.612)	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
21/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	98,584.0000	102,379.0000	3.850	0	0	0
21/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	63,836.0000	67,194.0000	5.260	0	0	0
21/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10,760.0000	11,934.0000	10.911	0	0	0
21/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	16,939.0000	18,559.0000	9.564	0	0	0
21/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	29,387.0000	26,995.0000	(8.140)	0	0	0
21/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	593.0000	484.0000	(18.381)	0	0	0
21/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	40,063.0000	37,225.0000	(7.084)	0	0	0
21/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,836.0000	4,183.0000	(13.503)	0	0	0
21/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	137,664.0000	141,625.0000	2.877	0	0	0
21/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	2,601.0000	2,208.0000	(15.110)	0	0	0
21/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	80,523.0000	84,142.0000	4.494	0	0	0
21/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	52,237.0000	49,023.0000	(6.153)	0	0	0
21/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	48,872.0000	51,880.0000	6.155	0	0	0
21/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	249.0000	199.0000	(20.080)	0	0	0
21/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,359.0000	7,355.0000	(12.011)	0	0	0
21/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	6,461.0000	7,258.0000	12.336	0	0	0
21/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	20,492.0000	18,582.0000	(9.321)	0	0	0
21/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	25,292.0000	27,394.0000	8.311	0	0	0
21/06/2006	R204	2006/08/03			Bond Future	8.2620	8.3170	0.666	0.0000	0.0000	83
21/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	23,830.0000	26,996.0000	13.286	0	0	0
21/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	3,764.0000	2,787.0000	(25.956)	0	0	0
21/06/2006	R204	2006/11/02			Bond Future	8.2820	8.3390	0.688	0.0000	0.0000	0
21/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	18,298.0000	16,225.0000	(11.329)	0	0	0
21/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	20,687.0000	22,848.0000	10.446	0	0	0
21/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	102,585.0000	106,718.0000	4.029	0	0	0
21/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	2,765.0000	2,268.0000	(17.975)	0	0	0
21/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1,175.0000	934.0000	(20.511)	0	0	0
21/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	5,774.0000	4,875.0000	(15.570)	0	0	0
21/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	82,320.0000	86,314.0000	4.852	0	0	0
21/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	63,450.0000	67,188.0000	5.891	0	0	0
21/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	439.0000	337.0000	(23.235)	0	0	0
21/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	46,522.0000	49,858.0000	7.171	0	0	0
21/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	32,124.0000	34,917.0000	8.694	0	0	0
21/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	10,803.0000	9,361.0000	(13.348)	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
21/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
21/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	54,929.0000	51,258.0000	(6.683)	0	0	0
21/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	3,349.0000	3,912.0000	16.811	0	0	0
21/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	143.0000	106.0000	(25.874)	0	0	0
21/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	123,845.0000	128,043.0000	3.390	0	0	0
21/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	145,871.0000	150,094.0000	2.895	0	0	0
21/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	12,314.0000	13,842.0000	12.409	0	0	0
21/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	6,725.0000	7,703.0000	14.543	0	0	0
21/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	28,378.0000	25,671.0000	(9.539)	0	0	0
21/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	40,774.0000	37,517.0000	(7.988)	0	0	0
21/06/2006	R204	2007/02/01			Bond Future	8.2960	8.3540	0.699	0.0000	0.0000	0
21/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	22,770.0000	20,691.0000	(9.130)	0	0	0
21/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	103,386.0000	107,386.0000	3.869	0	0	0
21/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,544.0000	1,291.0000	(16.386)	0	0	0
21/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	26,160.0000	28,332.0000	8.303	0	0	0
21/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	37,261.0000	39,937.0000	7.182	0	0	0
21/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	84,183.0000	87,985.0000	4.516	0	0	0
21/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	50,783.0000	53,917.0000	6.171	0	0	0
21/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,049.0000	2,599.0000	(14.759)	0	0	0
21/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	15,170.0000	13,594.0000	(10.389)	0	0	0
21/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,580.0000	4,843.0000	(13.208)	0	0	0
21/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	66,529.0000	70,044.0000	5.283	0	0	0
21/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,511.0000	8,393.0000	(11.755)	0	0	0
21/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	721.0000	591.0000	(18.031)	0	0	0
21/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	123,812.0000	127,933.0000	3.328	0	0	0
21/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,345.0000	29,762.0000	(7.986)	0	0	0
21/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	17,501.0000	19,169.0000	9.531	0	0	0
21/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,741.0000	40,696.0000	(6.961)	0	0	0
21/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	145,202.0000	149,393.0000	2.886	0	0	0
21/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	6,684.0000	7,504.0000	12.268	0	0	0
21/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	11,116.0000	12,323.0000	10.858	0	0	0
21/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	309.0000	248.0000	(19.741)	0	0	0
21/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	56,647.0000	53,215.0000	(6.059)	0	0	0
21/06/2006	R207	2006/08/03			Bond Future	8.2370	8.2910	0.656	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
21/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	4,314.0000	3,247.0000	(24.733)	0	0	0
21/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	22,560.0000	25,584.0000	13.404	0	0	0
21/06/2006	R207	2006/11/02			Bond Future	8.2530	8.3090	0.679	0.0000	0.0000	0
21/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	37,629.0000	33,870.0000	(9.990)	0	0	0
21/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	54,143.0000	50,069.0000	(7.525)	0	0	0
21/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	35.0000	21.0000	(40.000)	0	0	0
21/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	281.0000	400.0000	42.349	0	0	0
21/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	101,028.0000	105,221.0000	4.150	0	0	0
21/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	122,940.0000	127,134.0000	3.411	0	0	0
21/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	40,116.0000	43,948.0000	9.552	0	0	0
21/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	4,449.0000	5,582.0000	25.466	0	0	0
21/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	1,301.0000	1,736.0000	33.436	0	0	0
21/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	22,753.0000	19,692.0000	(13.453)	0	0	0
21/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	79,755.0000	83,934.0000	5.240	0	0	0
21/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	253.0000	165.0000	(34.783)	0	0	0
21/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	1,253.0000	891.0000	(28.891)	0	0	0
21/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	59,259.0000	63,364.0000	6.927	0	0	0
21/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	23,660.0000	26,838.0000	13.432	0	0	0
21/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	11,551.0000	13,716.0000	18.743	0	0	0
21/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	11,326.0000	9,297.0000	(17.915)	0	0	0
21/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	4,384.0000	3,368.0000	(23.175)	0	0	0
21/06/2006	R207	2007/02/01			Bond Future	8.2630	8.3210	0.702	0.0000	0.0000	0
21/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	16,868.0000	18,487.0000	9.598	0	0	0
21/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	34,249.0000	31,573.0000	(7.813)	0	0	0
21/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,676.0000	11,841.0000	10.912	0	0	0
21/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	59,016.0000	55,508.0000	(5.944)	0	0	0
21/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	45,913.0000	42,782.0000	(6.819)	0	0	0
21/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6,402.0000	7,190.0000	12.309	0	0	0
21/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	123,146.0000	127,293.0000	3.368	0	0	0
21/06/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	841.0000	693.0000	(17.598)	0	0	0
21/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	83,043.0000	86,842.0000	4.575	0	0	0
21/06/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	368.0000	296.0000	(19.565)	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
21/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	3,439.0000	2,943.0000	(14.423)	0	0	0
21/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	102,428.0000	106,440.0000	3.917	0	0	0
21/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	10,420.0000	9,223.0000	(11.488)	0	0	0
21/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	1,770.0000	1,487.0000	(15.989)	0	0	0
21/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	49,624.0000	52,722.0000	6.243	0	0	0
21/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	6,200.0000	5,399.0000	(12.919)	0	0	0
21/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	144,932.0000	149,156.0000	2.914	0	0	0
21/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	65,325.0000	68,819.0000	5.349	0	0	0
21/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	24,354.0000	22,180.0000	(8.927)	0	0	0
21/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	25,320.0000	27,441.0000	8.377	0	0	0
21/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	36,234.0000	38,863.0000	7.256	0	0	0
21/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	16,411.0000	14,745.0000	(10.152)	0	0	0

**Grand Total:**

**3,116**