



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/06/2006

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
23/06/2006	GOVI 2006/08/03			jGovi	234.5580	232.2840	(0.969)	0.0000	0.0000	561
23/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	46,995.0000	27,745.0000	(40.962)	0	0	0
23/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,415.0000	4,905.0000	246.643	0	0	0
23/06/2006	GOVI 2006/11/02			jGovi	238.9760	236.7610	(0.927)	0.0000	0.0000	335
23/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	91,294.0000	71,018.0000	(22.210)	0	0	0
23/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,534.0000	3,408.0000	122.164	0	0	0
23/06/2006	GOVI 2007/02/01			jGovi	243.6840	241.5670	(0.869)	0.0000	0.0000	0
23/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	805.0000	1,612.0000	100.248	0	0	0
23/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	137,645.0000	117,282.0000	(14.794)	0	0	0
23/06/2006	J153 2010/08/31			jSwap	8.7360	8.9650	2.621	0.0000	0.0000	0
23/06/2006	J157 2015/09/15			jSwap	8.8150	9.0340	2.484	0.0000	0.0000	0
23/06/2006	J186 2026/12/21			jSwap	8.4920	8.9330	5.193	0.0000	0.0000	0
23/06/2006	J194 2008/02/28			jSwap	8.3260	8.5010	2.102	0.0000	0.0000	0
23/06/2006	J201 2014/12/22			jSwap	8.8830	9.1170	2.634	0.0000	0.0000	0
23/06/2006	J203 2017/09/15			jSwap	8.7590	9.0080	2.843	0.0000	0.0000	0
23/06/2006	J204 2018/12/21			jSwap	8.7440	9.0430	3.419	0.0000	0.0000	0

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23/06/2006	J207	2020/01/15			jSwap	8.6060	8.9180	3.625	0.0000	0.0000	0
23/06/2006	JBAR	2005/12/21			jBar	7.4300	7.5290	1.332	0.0000	0.0000	0
23/06/2006	JFRA	2006/08/03			jFra	7.7170	7.8330	1.503	0.0000	0.0000	0
23/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	34.0000	18.0000	(47.059)	0	0	0
23/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,788.0000	2,055.0000	14.933	0	0	0
23/06/2006	JFRA	2006/11/02			jFra	8.2620	8.4880	2.735	0.0000	0.0000	0
23/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	79.0000	43.0000	(45.570)	0	0	0
23/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,161.0000	3,676.0000	16.292	0	0	0
23/06/2006	JFRA	2007/02/01			jFra	8.6590	9.0500	4.516	9.0500	9.0500	145
23/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,069.0000	3,900.0000	27.077	0	0	0
23/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	240.0000	121.0000	(49.583)	0	0	0
23/06/2006	JFRA	2007/05/03			jFra	8.8710	9.1080	2.672	0.0000	0.0000	0
23/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,644.0000	4,135.0000	13.474	0	0	0
23/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	300.0000	215.0000	(28.333)	0	0	0
23/06/2006	JFRA	2007/08/02			jFra	9.0370	9.3230	3.165	0.0000	0.0000	0
23/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	349.0000	245.0000	(29.799)	0	0	0
23/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,096.0000	4,687.0000	14.429	0	0	0
23/06/2006	JFRA	2007/11/01			jFra	8.9930	9.2700	3.080	0.0000	0.0000	0
23/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,397.0000	4,994.0000	13.577	0	0	0
23/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	483.0000	357.0000	(26.087)	0	0	0
23/06/2006	JFRA	2008/02/07			jFra	9.1080	9.3740	2.921	0.0000	0.0000	0
23/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,492.0000	23,168.0000	(1.379)	0	0	0
23/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,432.0000	27,730.0000	1.086	0	0	0
23/06/2006	JN02	2006/08/03			jNote	8.6960	8.9350	2.748	0.0000	0.0000	0
23/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	26,905.0000	31,000.0000	15.220	0	0	0
23/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	404.0000	199.0000	(50.743)	0	0	0

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23/06/2006	JN02	2006/11/02			jNote	8.8690	9.1380	3.033	0.0000	0.0000	0
23/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	2,500.0000	1,783.0000	(28.680)	0	0	0
23/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,088.0000	36,185.0000	12.768	0	0	0
23/06/2006	JN05	2006/08/03			jNote	8.8520	9.1020	2.824	0.0000	0.0000	0
23/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	64,340.0000	73,935.0000	14.913	0	0	0
23/06/2006	JN05	2006/11/02			jNote	8.9230	9.1820	2.903	0.0000	0.0000	0
23/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	108.0000	35.0000	(67.593)	0	0	0
23/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	67,101.0000	76,910.0000	14.618	0	0	0
23/06/2006	JN10	2006/08/03			jNote	8.8020	9.0340	2.636	0.0000	0.0000	0
23/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	102,462.0000	116,602.0000	13.800	0	0	0
23/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/06/2006	JN10	2006/11/02			jNote	8.8330	9.0740	2.728	0.0000	0.0000	0
23/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
23/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,225.0000	118,855.0000	14.037	0	0	0
23/06/2006	JROD	2006/06/30			jRod	6.8920	6.8920	-	0.0000	0.0000	0
23/06/2006	JROD	2006/07/31			jRod	7.0750	7.0900	0.212	0.0000	0.0000	0
23/06/2006	JROD	2006/08/31			jRod	7.3120	7.3600	0.656	0.0000	0.0000	0
23/06/2006	R153	2006/08/03			Bond Future	8.2450	8.5310	3.469	0.0000	0.0000	944
23/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
23/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	28,247.0000	38,842.0000	37.508	37,600	37,600	100
23/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	5,204.0000	1,443.0000	(72.271)	0	0	0
23/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,017.0000	11,868.0000	136.556	0	0	0
23/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	10,779.0000	20,048.0000	85.991	0	0	0
23/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	161.0000	818.0000	408.075	0	0	0
23/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	27,909.0000	17,954.0000	(35.669)	0	0	0
23/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	598.0000	2,392.0000	300.000	0	0	0

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23/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,899.0000	5,858.0000	208.478	0	0	0
23/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	11,366.0000	4,713.0000	(58.534)	0	0	0
23/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	47,666.0000	58,278.0000	22.263	0	0	0
23/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	1,590.0000	247.0000	(84.465)	0	0	0
23/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	19,252.0000	10,434.0000	(45.803)	0	0	0
23/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	18,923.0000	29,291.0000	54.790	0	0	0
23/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	37,899.0000	48,510.0000	27.998	0	0	0
23/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	261.0000	18.0000	(93.103)	0	0	0
23/06/2006	R153	2006/11/02			Bond Future	8.2970	8.5490	3.037	0.0000	0.0000	0
23/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	8,542.0000	4,967.0000	(41.852)	0	0	0
23/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	10,195.0000	15,432.0000	51.368	0	0	100
23/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	15,038.0000	21,590.0000	43.570	0	0	0
23/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	122.0000	27.0000	(77.869)	0	0	0
23/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	6,496.0000	10,440.0000	60.714	0	0	0
23/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	13,602.0000	8,734.0000	(35.789)	0	0	0
23/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,540.0000	2,280.0000	(49.780)	0	0	0
23/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	46,758.0000	55,560.0000	18.825	0	0	0
23/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	29,057.0000	37,451.0000	28.888	0	0	0
23/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	12.0000	2.0000	(83.333)	0	0	0
23/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	612.0000	193.0000	(68.464)	0	0	0
23/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	21,375.0000	29,043.0000	35.874	0	0	0
23/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	37,673.0000	46,390.0000	23.139	0	0	0
23/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,947.0000	803.0000	(58.757)	0	0	0
23/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,412.0000	4,300.0000	78.275	0	0	0
23/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	26,784.0000	19,859.0000	(25.855)	0	0	0
23/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	65,407.0000	74,219.0000	13.473	0	0	0
23/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	56,031.0000	64,843.0000	15.727	0	0	0
23/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	34,327.0000	26,749.0000	(22.076)	0	0	0
23/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,446.0000	2,681.0000	85.408	0	0	0
23/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,965.0000	6,754.0000	70.340	0	0	0
23/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	19,746.0000	13,722.0000	(30.507)	0	0	0

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23/06/2006	R153	2007/02/01			Bond Future	8.3290	8.5820	3.038	0.0000	0.0000	0
23/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,478.0000	7,020.0000	(33.002)	0	0	0
23/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	13,084.0000	17,919.0000	36.954	0	0	0
23/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	29,464.0000	36,870.0000	25.136	0	0	0
23/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	17,477.0000	23,261.0000	33.095	0	0	0
23/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	664.0000	275.0000	(58.584)	0	0	0
23/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	36,913.0000	44,818.0000	21.415	0	0	0
23/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	45,023.0000	53,203.0000	18.168	0	0	0
23/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,742.0000	854.0000	(50.976)	0	0	0
23/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	168.0000	54.0000	(67.857)	0	0	0
23/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,671.0000	2,052.0000	(44.102)	0	0	0
23/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	22,944.0000	29,618.0000	29.088	0	0	0
23/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,576.0000	4,067.0000	(38.154)	0	0	0
23/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,217.0000	7,632.0000	46.291	0	0	0
23/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,689.0000	13,609.0000	40.458	0	0	0
23/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,303.0000	10,929.0000	(28.583)	0	0	0
23/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,881.0000	15,691.0000	(24.855)	0	0	0
23/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	53,566.0000	61,840.0000	15.446	0	0	0
23/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	62,309.0000	70,602.0000	13.309	0	0	0
23/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	25.0000	6.0000	(76.000)	0	0	0
23/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,122.0000	10,226.0000	43.583	0	0	0
23/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,046.0000	21,168.0000	(21.733)	0	0	0
23/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,820.0000	5,676.0000	48.586	0	0	0
23/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	33,646.0000	27,209.0000	(19.132)	0	0	0
23/06/2006	R157	2006/08/03			Bond Future	8.4280	8.6570	2.717	0.0000	0.0000	121
23/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	844.0000	119.0000	(85.900)	0	0	0
23/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	33,767.0000	50,211.0000	48.698	0	0	0
23/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	679.0000	2,437.0000	258.910	0	0	0
23/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	153.0000	680.0000	344.444	0	0	0
23/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	60,395.0000	43,752.0000	(27.557)	0	0	0
23/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	17,948.0000	31,845.0000	77.429	0	0	0
23/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	43,003.0000	27,590.0000	(35.842)	0	0	0

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23/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	93,341.0000	110,511.0000	18.395	0	0	0
23/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	26,580.0000	14,040.0000	(47.178)	0	0	0
23/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	72,806.0000	89,975.0000	23.582	0	0	0
23/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	4,389.0000	1,116.0000	(74.573)	0	0	0
23/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	114,285.0000	131,455.0000	15.024	0	0	0
23/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,524.0000	7,154.0000	183.439	0	0	0
23/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	7,573.0000	16,833.0000	122.277	0	0	0
23/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	13,005.0000	5,095.0000	(60.823)	0	0	0
23/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	66.0000	4.0000	(93.939)	0	0	0
23/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	52,734.0000	69,843.0000	32.444	66,600	66,600	100
23/06/2006	R157	2006/11/02			Bond Future	8.4630	8.6720	2.470	0.0000	0.0000	0
23/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	39,414.0000	52,273.0000	32.625	0	0	0
23/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,650.0000	2,213.0000	(52.409)	0	0	0
23/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,561.0000	2,910.0000	86.419	0	0	0
23/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	91,131.0000	76,514.0000	(16.040)	0	0	0
23/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	670.0000	1,350.0000	101.493	0	0	0
23/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	93,801.0000	109,062.0000	16.270	0	0	0
23/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	75,130.0000	61,183.0000	(18.564)	0	0	0
23/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	43.0000	9.0000	(79.070)	0	0	0
23/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,007.0000	5,328.0000	77.187	0	0	0
23/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	55,571.0000	69,929.0000	25.837	0	0	158
23/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,585.0000	9,362.0000	67.628	0	0	0
23/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,518.0000	581.0000	(61.726)	0	0	0
23/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	135,022.0000	150,318.0000	11.329	0	0	0
23/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
23/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	26,230.0000	36,911.0000	40.721	0	0	0
23/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	59,364.0000	46,389.0000	(21.857)	0	0	0
23/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	74,040.0000	89,104.0000	20.346	0	0	0
23/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	10,389.0000	5,775.0000	(44.412)	0	0	0
23/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	114,193.0000	129,487.0000	13.393	0	0	0
23/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	9,792.0000	15,539.0000	58.691	0	0	0
23/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	326.0000	93.0000	(71.472)	0	0	0
23/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	44,402.0000	32,884.0000	(25.940)	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
23/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,735.0000	21,186.0000	(31.069)	0	0	0
23/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,171.0000	12,030.0000	(37.249)	0	0	0
23/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	16,445.0000	24,600.0000	49.590	0	0	117
23/06/2006	R157	2007/02/01			Bond Future	8.4870	8.6950	2.451	0.0000	0.0000	0
23/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	34,513.0000	25,802.0000	(25.240)	0	0	0
23/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	93,593.0000	108,197.0000	15.604	0	0	0
23/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	390.0000	149.0000	(61.795)	0	0	0
23/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	75,097.0000	89,173.0000	18.744	0	0	0
23/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	43,944.0000	55,511.0000	26.322	0	0	0
23/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	58,347.0000	71,408.0000	22.385	0	0	0
23/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	113,183.0000	127,979.0000	13.073	0	0	0
23/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,859.0000	2,075.0000	(46.230)	0	0	0
23/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,782.0000	21,915.0000	38.861	0	0	0
23/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	8,276.0000	4,998.0000	(39.609)	0	0	0
23/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	69.0000	21.0000	(69.565)	0	0	0
23/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,433.0000	664.0000	(53.664)	0	0	0
23/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	46,971.0000	36,725.0000	(21.813)	0	0	0
23/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,099.0000	10,427.0000	46.880	0	0	0
23/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,451.0000	48,934.0000	(19.052)	0	0	0
23/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,654.0000	4,175.0000	57.310	0	0	0
23/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,770.0000	15,368.0000	42.693	0	0	0
23/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,601.0000	6,941.0000	50.859	0	0	0
23/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,789.0000	62,285.0000	(16.719)	0	0	0
23/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	89,373.0000	76,049.0000	(14.908)	0	0	0
23/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	32,037.0000	41,822.0000	30.543	0	0	0
23/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	14,840.0000	9,781.0000	(34.090)	0	0	0
23/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,670.0000	16,732.0000	(29.311)	0	0	0
23/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	22,736.0000	30,642.0000	34.773	0	0	0
23/06/2006	R186	2006/08/03			Bond Future	8.1880	8.3650	2.162	0.0000	0.0000	37
23/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	10,545.0000	21,041.0000	99.535	0	0	0
23/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	17,663.0000	8,006.0000	(54.674)	0	0	0
23/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	149,614.0000	169,767.0000	13.470	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
23/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,704.0000	7,189.0000	165.865	0	0	0
23/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	54.0000	5.0000	(90.741)	0	0	0
23/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	115,918.0000	136,070.0000	17.385	0	0	0
23/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	52,988.0000	72,455.0000	36.739	0	0	0
23/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	184,593.0000	204,745.0000	10.917	0	0	0
23/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	37,886.0000	22,218.0000	(41.356)	0	0	0
23/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	62,694.0000	43,715.0000	(30.272)	0	0	0
23/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	88,428.0000	68,457.0000	(22.584)	0	0	0
23/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	437.0000	1,611.0000	268.650	0	0	0
23/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	43.0000	224.0000	420.930	0	0	0
23/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	113,608.0000	93,472.0000	(17.724)	0	0	0
23/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	3.0000	19.0000	533.333	0	0	0
23/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	838.0000	153.0000	(81.742)	0	0	0
23/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	27,282.0000	43,760.0000	60.399	0	0	0
23/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	83,501.0000	103,604.0000	24.075	0	0	0
23/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	5,305.0000	1,630.0000	(69.274)	0	0	0
23/06/2006	R186	2006/11/02			Bond Future	8.2020	8.3790	2.158	0.0000	0.0000	0
23/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	150,271.0000	170,212.0000	13.270	0	0	0
23/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	27,892.0000	18,182.0000	(34.813)	0	0	0
23/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	69.0000	18.0000	(73.913)	0	0	0
23/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	22,420.0000	32,703.0000	45.865	0	0	0
23/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	447.0000	151.0000	(66.219)	0	0	0
23/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	184,918.0000	204,906.0000	10.809	0	0	0
23/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,134.0000	4,092.0000	91.753	0	0	0
23/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
23/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	44,960.0000	31,761.0000	(29.357)	0	0	0
23/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	11,589.0000	18,382.0000	58.616	0	0	0
23/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	65,599.0000	49,524.0000	(24.505)	0	0	0
23/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	117,199.0000	136,895.0000	16.806	0	0	0
23/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,303.0000	9,221.0000	73.883	0	0	0
23/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	88,419.0000	70,385.0000	(20.396)	0	0	0
23/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	220,940.0000	240,932.0000	9.049	0	0	0
23/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	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
23/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	6,235.0000	3,146.0000	(49.543)	0	0	0
23/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	86,541.0000	105,361.0000	21.747	0	0	0
23/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	59,658.0000	76,562.0000	28.335	0	0	0
23/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,032.0000	859.0000	(57.726)	0	0	0
23/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	14,615.0000	8,506.0000	(41.800)	0	0	0
23/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	38,060.0000	51,943.0000	36.477	0	0	0
23/06/2006	R186	2007/02/01			Bond Future	8.2080	8.3820	2.120	0.0000	0.0000	0
23/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	34,985.0000	44,788.0000	28.021	0	0	0
23/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	26,965.0000	19,576.0000	(27.402)	0	0	0
23/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	39,742.0000	30,023.0000	(24.455)	0	0	0
23/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	50,944.0000	63,076.0000	23.814	0	0	0
23/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	94.0000	33.0000	(64.894)	0	0	0
23/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	150,423.0000	169,619.0000	12.761	0	0	0
23/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	14,256.0000	19,668.0000	37.963	0	0	0
23/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	184,376.0000	203,837.0000	10.555	0	0	0
23/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,423.0000	12,100.0000	43.654	0	0	0
23/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	119,131.0000	137,487.0000	15.408	0	0	0
23/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	93,531.0000	77,687.0000	(16.940)	0	0	0
23/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	580.0000	255.0000	(56.034)	0	0	0
23/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	55,392.0000	43,368.0000	(21.707)	0	0	0
23/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,487.0000	1,323.0000	(46.803)	0	0	0
23/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	68,942.0000	83,518.0000	21.142	0	0	0
23/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	220,025.0000	239,540.0000	8.869	0	0	0
23/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	15,182.0000	10,237.0000	(32.571)	0	0	0
23/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	22,903.0000	30,401.0000	32.738	0	0	0
23/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	73,516.0000	59,406.0000	(19.193)	0	0	0
23/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
23/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	91,696.0000	108,462.0000	18.284	0	0	0
23/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	7,063.0000	4,308.0000	(39.006)	0	0	0
23/06/2006	R194	2006/08/03			Bond Future	8.2330	8.5110	3.377	0.0000	0.0000	208
23/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	22,040.0000	26,101.0000	18.426	0	0	0
23/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	10,823.0000	14,875.0000	37.439	0	0	0
23/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	18,279.0000	22,340.0000	22.217	0	0	0
23/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	14,537.0000	18,598.0000	27.936	0	0	0
23/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	7,246.0000	11,182.0000	54.320	0	0	0
23/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	621.0000	2,046.0000	229.469	0	0	0
23/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	22.0000	163.0000	640.909	0	0	0
23/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	4,158.0000	7,622.0000	83.309	0	0	0
23/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	4,522.0000	1,886.0000	(58.293)	0	0	0
23/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	11,173.0000	7,253.0000	(35.085)	0	0	0
23/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	7,677.0000	4,169.0000	(45.695)	0	0	0
23/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	738.0000	140.0000	(81.030)	0	0	0
23/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	143.0000	695.0000	386.014	0	0	0
23/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	138.0000	13.0000	(90.580)	0	0	0
23/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,874.0000	4,435.0000	136.660	0	0	0
23/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	2,123.0000	622.0000	(70.702)	0	0	0
23/06/2006	R194	2006/11/02			Bond Future	8.3600	8.6570	3.553	0.0000	0.0000	0
23/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,223.0000	23,893.0000	18.148	0	0	0
23/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	26,619.0000	30,289.0000	13.787	0	0	0
23/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	29,838.0000	33,507.0000	12.296	0	0	0
23/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	36.0000	6.0000	(83.333)	0	0	0
23/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,066.0000	2,233.0000	(45.081)	0	0	0
23/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	182.0000	46.0000	(74.725)	0	0	0
23/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
23/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	10,914.0000	14,449.0000	32.390	0	0	0
23/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	2,334.0000	4,171.0000	78.706	0	0	0
23/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	17,050.0000	20,716.0000	21.501	0	0	0
23/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	5,865.0000	8,743.0000	49.071	0	0	0
23/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	13,918.0000	17,558.0000	26.153	0	0	0
23/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,391.0000	599.0000	(56.937)	0	0	0
23/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	23,414.0000	27,084.0000	15.674	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
23/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	8,173.0000	11,463.0000	40.254	0	0	0
23/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	577.0000	196.0000	(66.031)	0	0	0
23/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,494.0000	1,221.0000	(51.043)	0	0	0
23/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	3,857.0000	6,254.0000	62.147	0	0	0
23/06/2006	R194	2007/02/01			Bond Future	8.4690	8.7780	3.649	0.0000	0.0000	0
23/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,513.0000	11,054.0000	29.848	0	0	0
23/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,233.0000	669.0000	(45.742)	0	0	0
23/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	253.0000	101.0000	(60.079)	0	0	0
23/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,439.0000	13,223.0000	26.669	0	0	0
23/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	609.0000	288.0000	(52.709)	0	0	0
23/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,049.0000	18,093.0000	20.227	0	0	0
23/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,552.0000	20,644.0000	17.616	0	0	0
23/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,777.0000	4,160.0000	49.802	0	0	0
23/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	16.0000	4.0000	(75.000)	0	0	0
23/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,601.0000	3,879.0000	(30.745)	0	0	0
23/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	91.0000	30.0000	(67.033)	0	0	0
23/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,642.0000	15,595.0000	23.359	0	0	0
23/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,125.0000	23,229.0000	15.424	0	0	0
23/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,722.0000	25,826.0000	13.661	0	0	0
23/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,329.0000	28,434.0000	12.259	0	0	0
23/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,111.0000	1,267.0000	(39.981)	0	0	0
23/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,851.0000	9,112.0000	33.002	0	0	0
23/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,242.0000	7,230.0000	37.924	0	0	0
23/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,883.0000	5,572.0000	43.497	0	0	0
23/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,033.0000	1,916.0000	(36.828)	0	0	0
23/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,195.0000	2,779.0000	(33.754)	0	0	0
23/06/2006	R201	2006/08/03			Bond Future	8.4380	8.6510	2.524	0.0000	0.0000	26
23/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	14,741.0000	24,963.0000	69.344	0	0	0
23/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	600.0000	93.0000	(84.500)	0	0	0
23/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	27,272.0000	39,419.0000	44.540	0	0	0
23/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	3,401.0000	969.0000	(71.508)	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
23/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,552.0000	13,370.0000	104.060	0	0	0
23/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	42,335.0000	54,955.0000	29.810	0	0	0
23/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	10,256.0000	4,420.0000	(56.903)	0	0	0
23/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37.0000	2.0000	(94.595)	0	0	0
23/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	58,225.0000	70,879.0000	21.733	0	0	0
23/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,444.0000	5,993.0000	145.213	0	0	0
23/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	20,911.0000	11,805.0000	(43.546)	0	0	0
23/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	33,601.0000	22,314.0000	(33.591)	0	0	0
23/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	647.0000	2,015.0000	211.437	0	0	0
23/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	120.0000	487.0000	305.833	0	0	0
23/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	47,289.0000	35,002.0000	(25.983)	0	0	0
23/06/2006	R201	2006/11/02			Bond Future	8.4710	8.6850	2.526	0.0000	0.0000	0
23/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	15,324.0000	21,930.0000	43.109	0	0	0
23/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	32,543.0000	42,745.0000	31.349	0	0	0
23/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	17,018.0000	11,207.0000	(34.146)	0	0	0
23/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	44,878.0000	56,376.0000	25.621	0	0	0
23/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,567.0000	648.0000	(58.647)	0	0	0
23/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,615.0000	5,671.0000	(41.019)	0	0	0
23/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,512.0000	2,298.0000	(49.069)	0	0	0
23/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	22,646.0000	31,118.0000	37.411	0	0	0
23/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	46,912.0000	36,490.0000	(22.216)	0	0	0
23/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	90,898.0000	103,313.0000	13.658	0	0	0
23/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	35,494.0000	26,336.0000	(25.802)	0	0	0
23/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	48.0000	10.0000	(79.167)	0	0	0
23/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,637.0000	4,632.0000	75.654	0	0	0
23/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,153.0000	8,411.0000	63.225	0	0	0
23/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	74,785.0000	87,165.0000	16.554	0	0	0
23/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	9,247.0000	14,093.0000	52.406	0	0	0
23/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	107,358.0000	119,775.0000	11.566	0	0	0
23/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	59,195.0000	71,390.0000	20.601	0	0	0
23/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	317.0000	95.0000	(70.032)	0	0	0
23/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	25,396.0000	17,826.0000	(29.808)	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
23/06/2006	R201	2007/02/01			Bond Future	8.4920	8.7050	2.508	0.0000	0.0000	0
23/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	46,738.0000	57,325.0000	22.652	0	0	0
23/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,322.0000	14,658.0000	(27.871)	0	0	0
23/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	19,865.0000	26,274.0000	32.263	0	0	0
23/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	12,783.0000	8,578.0000	(32.895)	0	0	0
23/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	26,725.0000	34,592.0000	29.437	0	0	0
23/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	7,443.0000	4,618.0000	(37.955)	0	0	0
23/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	3,207.0000	1,722.0000	(46.305)	0	0	0
23/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	36,045.0000	45,293.0000	25.657	0	0	0
23/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	43.0000	12.0000	(72.093)	0	0	0
23/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	13,499.0000	18,554.0000	37.447	0	0	0
23/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	59,838.0000	71,303.0000	19.160	0	0	0
23/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	28,097.0000	21,081.0000	(24.971)	0	0	0
23/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	47,519.0000	38,124.0000	(19.771)	0	0	0
23/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,107.0000	499.0000	(54.923)	0	0	0
23/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,745.0000	12,528.0000	43.259	0	0	0
23/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	37,234.0000	28,945.0000	(22.262)	0	0	0
23/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	269.0000	97.0000	(63.941)	0	0	0
23/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	106,029.0000	118,099.0000	11.384	0	0	0
23/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	90,017.0000	102,057.0000	13.375	0	0	0
23/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	74,479.0000	86,379.0000	15.978	0	0	0
23/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,386.0000	8,063.0000	49.703	0	0	0
23/06/2006	R203	2006/08/03			Bond Future	8.4440	8.4630	0.225	8.4600	8.4600	111
23/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	109,215.0000	110,553.0000	1.225	0	0	0
23/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
23/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	69,690.0000	71,022.0000	1.911	0	0	0
23/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	594.0000	637.0000	7.239	0	0	0
23/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	38,777.0000	37,482.0000	(3.340)	0	0	0
23/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	18,306.0000	19,166.0000	4.698	0	0	0
23/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,586.0000	2,765.0000	6.922	0	0	0
23/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	50,811.0000	52,106.0000	2.549	0	0	0
23/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	23,850.0000	22,691.0000	(4.860)	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
23/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	214.0000	170.0000	(20.561)	0	0	0
23/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	89,203.0000	90,541.0000	1.500	0	0	0
23/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	4,499.0000	4,021.0000	(10.625)	0	0	0
23/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
23/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	11,919.0000	11,056.0000	(7.241)	0	0	0
23/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	7,981.0000	8,456.0000	5.952	0	0	0
23/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	33,181.0000	34,339.0000	3.490	0	0	0
23/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	1,200.0000	1,019.0000	(15.083)	0	0	0
23/06/2006	R203	2006/11/02			Bond Future	8.4730	8.6760	2.396	0.0000	0.0000	0
23/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	30.0000	9.0000	(70.000)	0	0	0
23/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	9,142.0000	14,393.0000	57.438	0	0	0
23/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	109,717.0000	123,588.0000	12.643	0	0	0
23/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	28,108.0000	19,411.0000	(30.941)	0	0	0
23/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	129,803.0000	143,729.0000	10.729	0	0	0
23/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	150,438.0000	164,380.0000	9.268	0	0	0
23/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	115.0000	39.0000	(66.087)	0	0	0
23/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
23/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	71,730.0000	85,076.0000	18.606	0	0	0
23/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	1,057.0000	456.0000	(56.859)	0	0	0
23/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	90,282.0000	103,998.0000	15.192	0	0	0
23/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	2,584.0000	1,245.0000	(51.819)	0	0	0
23/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	18,064.0000	11,572.0000	(35.939)	0	0	0
23/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	376.0000	144.0000	(61.702)	0	0	0
23/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	16,194.0000	23,648.0000	46.029	0	0	0
23/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	5,546.0000	2,965.0000	(46.538)	0	0	0
23/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	39,093.0000	50,459.0000	29.074	0	0	0
23/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	26,192.0000	35,788.0000	36.637	0	0	0
23/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	10,562.0000	6,211.0000	(41.195)	0	0	0
23/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	54,475.0000	67,083.0000	23.145	0	0	0
23/06/2006	R203	2007/02/01			Bond Future	8.4920	8.6940	2.379	0.0000	0.0000	0
23/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	74,023.0000	86,370.0000	16.680	0	0	0
23/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,121.0000	1,809.0000	(42.038)	0	0	0
23/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	128.0000	57.0000	(55.469)	0	0	0
23/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	91,414.0000	104,350.0000	14.151	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
23/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,591.0000	867.0000	(45.506)	0	0	0
23/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	149,444.0000	163,032.0000	9.092	0	0	0
23/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	58,087.0000	69,561.0000	19.753	0	0	0
23/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	5,672.0000	3,487.0000	(38.523)	0	0	0
23/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	31,906.0000	40,758.0000	27.744	0	0	0
23/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,951.0000	54,247.0000	23.426	0	0	0
23/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	9,599.0000	6,236.0000	(35.035)	0	0	0
23/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	22,663.0000	16,246.0000	(28.315)	0	0	0
23/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	15,204.0000	10,397.0000	(31.617)	0	0	0
23/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	22,117.0000	29,359.0000	32.744	0	0	0
23/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	323.0000	154.0000	(52.322)	0	0	0
23/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	42,978.0000	33,403.0000	(22.279)	0	0	0
23/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,579.0000	20,183.0000	38.439	0	0	0
23/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	31,980.0000	23,925.0000	(25.188)	0	0	0
23/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	9,104.0000	13,188.0000	44.859	0	0	0
23/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	748.0000	382.0000	(48.930)	0	0	0
23/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	109,940.0000	123,233.0000	12.091	0	0	0
23/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	129,342.0000	142,832.0000	10.430	0	0	0
23/06/2006	R204	2006/08/03			Bond Future	8.4290	8.6310	2.396	0.0000	0.0000	83
23/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	34,027.0000	47,783.0000	40.427	0	0	0
23/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	1,454.0000	370.0000	(74.553)	0	0	0
23/06/2006	R204	2006/11/02			Bond Future	8.4530	8.6560	2.402	0.0000	0.0000	0
23/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,444.0000	1,764.0000	(48.780)	0	0	0
23/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	56,823.0000	69,852.0000	22.929	0	0	0
23/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,956.0000	3,907.0000	(43.833)	0	0	0
23/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	27,640.0000	37,442.0000	35.463	0	0	0
23/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,621.0000	7,713.0000	(38.888)	0	0	0
23/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	40,908.0000	52,568.0000	28.503	0	0	0
23/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	44,273.0000	33,071.0000	(25.302)	0	0	0
23/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	5,323.0000	8,830.0000	65.884	0	0	0
23/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	15.0000	4.0000	(73.333)	0	0	0
23/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	59.0000	20.0000	(66.102)	0	0	0
23/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	17,360.0000	24,989.0000	43.946	0	0	0
23/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	94,364.0000	108,731.0000	15.225	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
23/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	158,476.0000	173,175.0000	9.275	0	0	0
23/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	200.0000	75.0000	(62.500)	0	0	0
23/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	10,049.0000	15,481.0000	54.055	0	0	0
23/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	136,392.0000	151,062.0000	10.756	0	0	0
23/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	588.0000	246.0000	(58.163)	0	0	0
23/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,467.0000	22,190.0000	(29.482)	0	0	0
23/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	114,976.0000	129,561.0000	12.685	0	0	0
23/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	74,832.0000	88,728.0000	18.570	0	0	0
23/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,793.0000	13,712.0000	(34.055)	0	0	0
23/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,516.0000	703.0000	(53.628)	0	0	0
23/06/2006	R204	2007/02/01			Bond Future	8.4690	8.6700	2.373	0.0000	0.0000	0
23/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	35,060.0000	26,421.0000	(24.641)	0	0	0
23/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	136,097.0000	150,268.0000	10.412	0	0	0
23/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	46,755.0000	36,551.0000	(21.824)	0	0	0
23/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	9,400.0000	13,571.0000	44.372	0	0	0
23/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	45,567.0000	56,221.0000	23.381	0	0	0
23/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	157,662.0000	171,949.0000	9.062	0	0	0
23/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	6,512.0000	4,060.0000	(37.654)	0	0	0
23/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	15,044.0000	20,780.0000	38.128	0	0	0
23/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	60,393.0000	72,316.0000	19.742	0	0	0
23/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	161.0000	73.0000	(54.658)	0	0	0
23/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	398.0000	194.0000	(51.256)	0	0	0
23/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	10,868.0000	7,147.0000	(34.238)	0	0	0
23/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	95,629.0000	109,164.0000	14.154	0	0	0
23/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	3,639.0000	2,143.0000	(41.110)	0	0	0
23/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	33,001.0000	42,122.0000	27.639	0	0	0
23/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,075.0000	18,134.0000	(27.681)	0	0	0
23/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,887.0000	1,047.0000	(44.515)	0	0	0
23/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	22,839.0000	30,273.0000	32.550	0	0	0
23/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,003.0000	11,749.0000	(30.900)	0	0	0
23/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	77,196.0000	90,075.0000	16.684	0	0	0
23/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	904.0000	471.0000	(47.898)	0	0	0
23/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	115,355.0000	129,297.0000	12.086	0	0	0
23/06/2006	R207	2006/08/03			Bond Future	8.4010	8.6020	2.393	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
23/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	1,756.0000	474.0000	(73.007)	0	0	0
23/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	32,347.0000	45,887.0000	41.859	0	0	0
23/06/2006	R207	2006/11/02			Bond Future	8.4220	8.6230	2.387	0.0000	0.0000	0
23/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	67.0000	11.0000	(83.582)	0	0	0
23/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
23/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	113,603.0000	128,259.0000	12.901	0	0	0
23/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	71,650.0000	86,250.0000	20.377	0	0	0
23/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	92,304.0000	106,954.0000	15.871	0	0	0
23/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	26,760.0000	16,071.0000	(39.944)	0	0	0
23/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	42,081.0000	28,969.0000	(31.159)	0	0	0
23/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	797.0000	2,340.0000	193.601	0	0	0
23/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,010.0000	6,977.0000	131.794	0	0	0
23/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	135,518.0000	150,174.0000	10.815	0	0	0
23/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	14,262.0000	7,141.0000	(49.930)	0	0	0
23/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,535.0000	16,071.0000	88.295	0	0	0
23/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	51,870.0000	66,196.0000	27.619	0	0	0
23/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	429.0000	99.0000	(76.923)	0	0	0
23/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	1,900.0000	585.0000	(69.211)	0	0	0
23/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	6,013.0000	2,405.0000	(60.003)	0	0	0
23/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	18,816.0000	29,864.0000	58.716	0	0	0
23/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	33,753.0000	47,094.0000	39.525	0	0	0
23/06/2006	R207	2007/02/01			Bond Future	8.4340	8.6340	2.371	0.0000	0.0000	0
23/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,104.0000	2,456.0000	(40.156)	0	0	0
23/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	75,815.0000	88,592.0000	16.853	0	0	0
23/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,165.0000	1,221.0000	(43.603)	0	0	0
23/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	114,300.0000	128,230.0000	12.187	0	0	0
23/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	1,056.0000	560.0000	(46.970)	0	0	0
23/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	94,354.0000	107,837.0000	14.290	0	0	0
23/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	37,072.0000	28,164.0000	(24.029)	0	0	0
23/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	14,422.0000	19,939.0000	38.254	0	0	0
23/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8,980.0000	12,969.0000	44.421	0	0	0
23/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	135,365.0000	149,553.0000	10.481	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
23/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	49,007.0000	38,570.0000	(21.297)	0	0	0
23/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	474.0000	236.0000	(50.211)	0	0	0
23/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	195.0000	91.0000	(53.333)	0	0	0
23/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	157,346.0000	171,667.0000	9.102	0	0	0
23/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	26,783.0000	19,554.0000	(26.991)	0	0	0
23/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	21,988.0000	29,185.0000	32.731	0	0	0
23/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	31,925.0000	40,815.0000	27.847	0	0	0
23/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	44,305.0000	54,757.0000	23.591	0	0	0
23/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	59,021.0000	70,788.0000	19.937	0	0	0
23/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	7,231.0000	4,572.0000	(36.772)	0	0	0
23/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	11,896.0000	7,922.0000	(33.406)	0	0	0
23/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	18,372.0000	12,836.0000	(30.133)	0	0	0

Grand Total:

3,146