



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/06/2006

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
26/06/2006	GOVI 2006/08/03			jGovi	232.2840	229.8010	(1.069)	0.0000	0.0000	561
26/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	4,905.0000	13,780.0000	180.938	0	0	0
26/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	27,745.0000	11,790.0000	(57.506)	0	0	0
26/06/2006	GOVI 2006/11/02			jGovi	236.7610	234.2730	(1.051)	0.0000	0.0000	335
26/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	71,018.0000	50,101.0000	(29.453)	0	0	0
26/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,408.0000	7,371.0000	116.285	0	0	0
26/06/2006	GOVI 2007/02/01			jGovi	241.5670	239.1400	(1.005)	0.0000	0.0000	0
26/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,612.0000	3,291.0000	104.156	0	0	0
26/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	117,282.0000	94,691.0000	(19.262)	0	0	0
26/06/2006	J153 2010/08/31			jSwap	8.9650	9.1740	2.331	0.0000	0.0000	0
26/06/2006	J157 2015/09/15			jSwap	9.0340	9.2300	2.170	0.0000	0.0000	0
26/06/2006	J186 2026/12/21			jSwap	8.9330	9.1430	2.351	0.0000	0.0000	0
26/06/2006	J194 2008/02/28			jSwap	8.5010	8.6540	1.800	0.0000	0.0000	0
26/06/2006	J201 2014/12/22			jSwap	9.1170	9.3350	2.391	0.0000	0.0000	0
26/06/2006	J203 2017/09/15			jSwap	9.0080	9.2070	2.209	0.0000	0.0000	0
26/06/2006	J204 2018/12/21			jSwap	9.0430	9.2500	2.289	0.0000	0.0000	0

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26/06/2006	J207	2020/01/15			jSwap	8.9180	9.1130	2.187	0.0000	0.0000	0
26/06/2006	JBAR	2005/12/21			jBar	7.5290	7.5710	0.558	0.0000	0.0000	0
26/06/2006	JFRA	2006/08/03			jFra	7.8330	7.8370	0.051	0.0000	0.0000	0
26/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	18.0000	14.0000	(22.222)	0	0	0
26/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,055.0000	2,061.0000	0.292	0	0	0
26/06/2006	JFRA	2006/11/02			jFra	8.4880	8.7060	2.568	0.0000	0.0000	0
26/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	43.0000	22.0000	(48.837)	0	0	0
26/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,676.0000	4,185.0000	13.847	0	0	0
26/06/2006	JFRA	2007/02/01			jFra	9.0500	9.0660	0.177	9.0400	9.0400	175
26/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,900.0000	3,932.0000	0.821	0	0	0
26/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	121.0000	114.0000	(5.785)	0	0	0
26/06/2006	JFRA	2007/05/03			jFra	9.1080	9.4000	3.206	9.4400	9.4400	30
26/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,135.0000	4,765.0000	15.236	0	0	0
26/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	215.0000	137.0000	(36.279)	0	0	0
26/06/2006	JFRA	2007/08/02			jFra	9.3230	9.4800	1.684	0.0000	0.0000	0
26/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,687.0000	5,020.0000	7.105	0	0	0
26/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	245.0000	198.0000	(19.184)	0	0	0
26/06/2006	JFRA	2007/11/01			jFra	9.2700	9.5970	3.528	0.0000	0.0000	0
26/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	357.0000	242.0000	(32.213)	0	0	0
26/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,994.0000	5,731.0000	14.758	0	0	0
26/06/2006	JFRA	2008/02/07			jFra	9.3740	9.6240	2.667	0.0000	0.0000	0
26/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,168.0000	22,800.0000	(1.588)	0	0	0
26/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,730.0000	27,994.0000	0.952	0	0	0
26/06/2006	JN02	2006/08/03			jNote	8.9350	9.1470	2.373	0.0000	0.0000	0
26/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	31,000.0000	34,699.0000	11.932	0	0	0
26/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	199.0000	81.0000	(59.296)	0	0	0

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26/06/2006	JN02	2006/11/02			jNote	9.1380	9.3820	2.670	0.0000	0.0000	0
26/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,783.0000	1,245.0000	(30.174)	0	0	0
26/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,185.0000	40,004.0000	10.554	0	0	0
26/06/2006	JN05	2006/08/03			jNote	9.1020	9.3480	2.703	0.0000	0.0000	0
26/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	73,935.0000	83,299.0000	12.665	0	0	0
26/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/06/2006	JN05	2006/11/02			jNote	9.1820	9.4420	2.832	0.0000	0.0000	0
26/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,910.0000	86,700.0000	12.729	0	0	0
26/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	35.0000	9.0000	(74.286)	0	0	0
26/06/2006	JN10	2006/08/03			jNote	9.0340	9.2390	2.269	0.0000	0.0000	0
26/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	116,602.0000	128,781.0000	10.445	0	0	0
26/06/2006	JN10	2006/11/02			jNote	9.0740	9.2880	2.358	0.0000	0.0000	0
26/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	118,855.0000	131,487.0000	10.628	0	0	0
26/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
26/06/2006	JROD	2006/06/30			jRod	6.8920	6.8920	-	0.0000	0.0000	0
26/06/2006	JROD	2006/07/31			jRod	7.0900	7.0860	(0.056)	0.0000	0.0000	0
26/06/2006	JROD	2006/08/31			jRod	7.3600	7.3680	0.109	0.0000	0.0000	0
26/06/2006	R153	2006/08/03			Bond Future	8.5310	8.7810	2.930	8.7700	8.7700	944
26/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	247.0000	22.0000	(91.093)	0	0	0
26/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,713.0000	1,481.0000	(68.576)	0	0	0
26/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,443.0000	267.0000	(81.497)	0	0	0
26/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,858.0000	11,801.0000	101.451	0	0	0
26/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,048.0000	28,997.0000	44.638	0	0	0
26/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,868.0000	19,867.0000	67.400	0	0	0
26/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,842.0000	48,017.0000	23.621	0	0	100

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
26/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	18.0000	1.0000	(94.444)	0	0	0
26/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,291.0000	38,448.0000	31.262	0	0	0
26/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,510.0000	57,685.0000	18.914	0	0	0
26/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,392.0000	5,863.0000	145.109	0	0	0
26/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,278.0000	67,453.0000	15.744	0	0	0
26/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,434.0000	4,731.0000	(54.658)	0	0	0
26/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	17,954.0000	10,370.0000	(42.241)	0	0	0
26/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	818.0000	2,409.0000	194.499	0	0	0
26/06/2006	R153	2006/11/02			Bond Future	8.5490	8.8550	3.579	0.0000	0.0000	0
26/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,432.0000	23,267.0000	50.771	0	0	100
26/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,967.0000	2,214.0000	(55.426)	0	0	0
26/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,280.0000	816.0000	(64.211)	0	0	0
26/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,590.0000	30,713.0000	42.256	0	0	0
26/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,440.0000	16,807.0000	60.987	0	0	0
26/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,734.0000	4,514.0000	(48.317)	0	0	0
26/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	803.0000	214.0000	(73.350)	0	0	0
26/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,043.0000	39,041.0000	34.425	0	0	0
26/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,451.0000	47,879.0000	27.844	0	0	0
26/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	193.0000	35.0000	(81.865)	0	0	0
26/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	27.0000	3.0000	(88.889)	0	0	0
26/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,390.0000	56,953.0000	22.770	0	0	0
26/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,843.0000	75,430.0000	16.327	0	0	0
26/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,219.0000	84,806.0000	14.265	0	0	0
26/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,749.0000	18,582.0000	(30.532)	0	0	0
26/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,560.0000	66,145.0000	19.051	0	0	0
26/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,681.0000	5,100.0000	90.228	0	0	0
26/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,300.0000	7,801.0000	81.419	0	0	0
26/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,722.0000	7,989.0000	(41.780)	0	0	0
26/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,859.0000	12,774.0000	(35.677)	0	0	0
26/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,754.0000	11,608.0000	71.869	0	0	0

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26/06/2006	R153	2007/02/01			Bond Future	8.5820	8.8970	3.670	0.0000	0.0000	0
26/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,261.0000	31,437.0000	35.149	0	0	0
26/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,020.0000	3,926.0000	(44.074)	0	0	0
26/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,929.0000	6,717.0000	(38.540)	0	0	0
26/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	4,067.0000	2,023.0000	(50.258)	0	0	0
26/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,609.0000	19,617.0000	44.147	0	0	0
26/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,919.0000	25,045.0000	39.768	0	0	0
26/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,618.0000	38,667.0000	30.552	0	0	0
26/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,052.0000	881.0000	(57.066)	0	0	0
26/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	275.0000	77.0000	(72.000)	0	0	0
26/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	44,818.0000	54,839.0000	22.359	0	0	0
26/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	36,870.0000	46,538.0000	26.222	0	0	0
26/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	854.0000	303.0000	(64.520)	0	0	0
26/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,226.0000	15,152.0000	48.171	0	0	0
26/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,168.0000	14,898.0000	(29.620)	0	0	0
26/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,632.0000	11,581.0000	51.743	0	0	0
26/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	27,209.0000	20,103.0000	(26.116)	0	0	0
26/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,676.0000	8,790.0000	54.863	0	0	0
26/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	15,691.0000	10,397.0000	(33.739)	0	0	0
26/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,840.0000	72,055.0000	16.518	0	0	0
26/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,203.0000	63,379.0000	19.127	0	0	0
26/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,602.0000	80,821.0000	14.474	0	0	0
26/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
26/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	54.0000	11.0000	(79.630)	0	0	0
26/06/2006	R157	2006/08/03			Bond Future	8.6570	8.8650	2.403	0.0000	0.0000	121
26/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	16,833.0000	28,565.0000	69.696	0	0	0
26/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	89,975.0000	105,308.0000	17.041	0	0	0
26/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	131,455.0000	146,788.0000	11.664	0	0	0
26/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	5,095.0000	1,493.0000	(70.697)	0	0	0
26/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	43,752.0000	29,694.0000	(32.131)	0	0	0
26/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
26/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,437.0000	5,968.0000	144.891	0	0	0

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26/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	69,843.0000	85,172.0000	21.948	0	0	100
26/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	27,590.0000	15,789.0000	(42.773)	0	0	0
26/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	31,845.0000	46,248.0000	45.228	0	0	0
26/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	680.0000	1,955.0000	187.500	0	0	0
26/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,116.0000	186.0000	(83.333)	0	0	0
26/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	119.0000	9.0000	(92.437)	0	0	0
26/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	50,211.0000	65,435.0000	30.320	0	0	0
26/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	14,040.0000	6,144.0000	(56.239)	0	0	0
26/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,154.0000	14,591.0000	103.956	0	0	0
26/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	110,511.0000	125,844.0000	13.875	0	0	0
26/06/2006	R157	2006/11/02			Bond Future	8.6720	8.9080	2.721	0.0000	0.0000	0
26/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	93.0000	17.0000	(81.720)	0	0	0
26/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	32,884.0000	21,949.0000	(33.253)	0	0	0
26/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,911.0000	50,718.0000	37.406	0	0	0
26/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,362.0000	15,410.0000	64.602	0	0	0
26/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,539.0000	24,134.0000	55.312	0	0	0
26/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,104.0000	106,010.0000	18.973	0	0	0
26/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,318.0000	167,300.0000	11.297	0	0	0
26/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,929.0000	86,489.0000	23.681	0	0	158
26/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	5,775.0000	2,599.0000	(54.996)	0	0	0
26/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	581.0000	158.0000	(72.806)	0	0	0
26/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	21,186.0000	12,798.0000	(39.592)	0	0	0
26/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	52,273.0000	67,850.0000	29.799	0	0	0
26/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
26/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,600.0000	35,939.0000	46.093	0	0	117
26/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,030.0000	6,386.0000	(46.916)	0	0	0
26/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	2,213.0000	807.0000	(63.534)	0	0	0
26/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,062.0000	126,037.0000	15.565	0	0	0
26/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	129,487.0000	146,469.0000	13.115	0	0	0
26/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	46,389.0000	33,372.0000	(28.061)	0	0	0
26/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,328.0000	9,294.0000	74.437	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
26/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,910.0000	5,354.0000	83.986	0	0	0
26/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	61,183.0000	46,644.0000	(23.763)	0	0	0
26/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,350.0000	2,683.0000	98.741	0	0	0
26/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	76,514.0000	60,865.0000	(20.452)	0	0	0
26/06/2006	R157	2007/02/01			Bond Future	8.6950	8.9320	2.726	0.0000	0.0000	0
26/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	30,642.0000	41,189.0000	34.420	0	0	0
26/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	664.0000	243.0000	(63.404)	0	0	0
26/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	71,408.0000	86,892.0000	21.684	0	0	0
26/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,075.0000	922.0000	(55.566)	0	0	0
26/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	89,173.0000	105,389.0000	18.185	0	0	0
26/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,197.0000	124,728.0000	15.279	0	0	0
26/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	16,732.0000	10,642.0000	(36.397)	0	0	0
26/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	41,822.0000	54,351.0000	29.958	0	0	0
26/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	4,998.0000	2,585.0000	(48.279)	0	0	0
26/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	149.0000	43.0000	(71.141)	0	0	0
26/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	9,781.0000	5,673.0000	(42.000)	0	0	0
26/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,511.0000	69,735.0000	25.624	0	0	0
26/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,915.0000	30,424.0000	38.827	0	0	0
26/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	25,802.0000	17,673.0000	(31.505)	0	0	0
26/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,427.0000	15,384.0000	47.540	0	0	0
26/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	62,285.0000	49,246.0000	(20.934)	0	0	0
26/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,941.0000	10,540.0000	51.851	0	0	0
26/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	76,049.0000	61,858.0000	(18.660)	0	0	0
26/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,175.0000	6,622.0000	58.611	0	0	0
26/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,368.0000	21,980.0000	43.024	0	0	0
26/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	36,725.0000	26,700.0000	(27.297)	0	0	0
26/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	48,934.0000	37,254.0000	(23.869)	0	0	0
26/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	21.0000	4.0000	(80.952)	0	0	0
26/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	127,979.0000	144,600.0000	12.987	0	0	0
26/06/2006	R186	2006/08/03			Bond Future	8.3650	8.5570	2.295	0.0000	0.0000	37
26/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	43,715.0000	25,671.0000	(41.276)	0	0	0
26/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	7,189.0000	16,143.0000	124.551	0	0	0
26/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	8,006.0000	2,404.0000	(69.973)	0	0	0
26/06/2006	R186	2006/08/03	7.00	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
26/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	22,218.0000	9,884.0000	(55.514)	0	0	0
26/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	21,041.0000	36,726.0000	74.545	0	0	0
26/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	169,767.0000	191,055.0000	12.540	0	0	0
26/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,611.0000	4,855.0000	201.366	0	0	0
26/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
26/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	19.0000	103.0000	442.105	0	0	0
26/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	103,604.0000	124,887.0000	20.543	0	0	0
26/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	204,745.0000	226,033.0000	10.397	0	0	0
26/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	68,457.0000	47,862.0000	(30.085)	0	0	0
26/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	224.0000	917.0000	309.375	0	0	0
26/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	93,472.0000	72,269.0000	(22.684)	0	0	0
26/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	43,760.0000	63,690.0000	45.544	0	0	0
26/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	136,070.0000	157,357.0000	15.644	0	0	0
26/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	153.0000	12.0000	(92.157)	0	0	0
26/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	72,455.0000	93,602.0000	29.186	0	0	0
26/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,630.0000	273.0000	(83.252)	0	0	0
26/06/2006	R186	2006/11/02			Bond Future	8.3790	8.5740	2.327	0.0000	0.0000	0
26/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,932.0000	262,380.0000	8.902	0	0	0
26/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	9,221.0000	15,493.0000	68.019	0	0	0
26/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,385.0000	52,408.0000	(25.541)	0	0	0
26/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	49,524.0000	34,348.0000	(30.644)	0	0	0
26/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	18.0000	3.0000	(83.333)	0	0	0
26/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,092.0000	7,564.0000	84.848	0	0	0
26/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	170,212.0000	191,645.0000	12.592	0	0	0
26/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	8,506.0000	4,200.0000	(50.623)	0	0	0
26/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	151.0000	37.0000	(75.497)	0	0	0
26/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	18,182.0000	10,412.0000	(42.735)	0	0	0
26/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	136,895.0000	158,229.0000	15.584	0	0	0
26/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,146.0000	1,291.0000	(58.964)	0	0	0
26/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	76,562.0000	96,155.0000	25.591	0	0	0
26/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	32,703.0000	46,380.0000	41.822	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
26/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,906.0000	226,353.0000	10.467	0	0	0
26/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	18,382.0000	28,253.0000	53.699	0	0	0
26/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	51,943.0000	69,085.0000	33.002	0	0	0
26/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	31,761.0000	20,184.0000	(36.450)	0	0	0
26/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	105,361.0000	126,231.0000	19.808	0	0	0
26/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	859.0000	281.0000	(67.288)	0	0	0
26/06/2006	R186	2007/02/01			Bond Future	8.3820	8.5770	2.326	0.0000	0.0000	0
26/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,668.0000	27,096.0000	37.767	0	0	0
26/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	77,687.0000	61,642.0000	(20.653)	0	0	0
26/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,406.0000	45,521.0000	(23.373)	0	0	0
26/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,100.0000	17,369.0000	43.545	0	0	0
26/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	239,540.0000	260,852.0000	8.897	0	0	0
26/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	43,368.0000	31,934.0000	(26.365)	0	0	0
26/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	169,619.0000	190,768.0000	12.469	0	0	0
26/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	30,401.0000	40,280.0000	32.496	0	0	0
26/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	255.0000	90.0000	(64.706)	0	0	0
26/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	33.0000	9.0000	(72.727)	0	0	0
26/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,308.0000	2,311.0000	(46.356)	0	0	0
26/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	203,837.0000	225,126.0000	10.444	0	0	0
26/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,237.0000	6,240.0000	(39.045)	0	0	0
26/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	108,462.0000	127,778.0000	17.809	0	0	0
26/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	19,576.0000	13,114.0000	(33.010)	0	0	0
26/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	63,076.0000	77,927.0000	23.545	0	0	0
26/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,487.0000	158,074.0000	14.974	0	0	0
26/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,323.0000	596.0000	(54.951)	0	0	0
26/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	83,518.0000	100,834.0000	20.733	0	0	0
26/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	44,788.0000	57,217.0000	27.751	0	0	0
26/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	30,023.0000	21,139.0000	(29.591)	0	0	0
26/06/2006	R194	2006/08/03			Bond Future	8.5110	8.8200	3.631	0.0000	0.0000	208
26/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	695.0000	2,435.0000	250.360	0	0	0
26/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,622.0000	11,979.0000	57.163	0	0	0
26/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,253.0000	3,462.0000	(52.268)	0	0	0
26/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,598.0000	23,087.0000	24.137	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
26/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,169.0000	1,421.0000	(65.915)	0	0	0
26/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	163.0000	860.0000	427.607	0	0	0
26/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	26,101.0000	30,589.0000	17.195	0	0	0
26/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13.0000	0.0000	(100.000)	0	0	0
26/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	22,340.0000	26,829.0000	20.094	0	0	0
26/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	622.0000	77.0000	(87.621)	0	0	0
26/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,435.0000	8,377.0000	88.884	0	0	0
26/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,875.0000	19,363.0000	30.171	0	0	0
26/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	140.0000	9.0000	(93.571)	0	0	0
26/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	11,182.0000	15,658.0000	40.029	0	0	0
26/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,886.0000	408.0000	(78.367)	0	0	0
26/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,046.0000	5,056.0000	147.116	0	0	0
26/06/2006	R194	2006/11/02			Bond Future	8.6570	9.0120	4.101	0.0000	0.0000	0
26/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
26/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,221.0000	413.0000	(66.175)	0	0	0
26/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,254.0000	9,809.0000	56.844	0	0	0
26/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	46.0000	6.0000	(86.957)	0	0	0
26/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,171.0000	7,191.0000	72.405	0	0	0
26/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,463.0000	15,668.0000	36.683	0	0	0
26/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,233.0000	891.0000	(60.099)	0	0	0
26/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	196.0000	39.0000	(80.102)	0	0	0
26/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,893.0000	28,255.0000	18.256	0	0	0
26/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	599.0000	169.0000	(71.786)	0	0	0
26/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,558.0000	21,915.0000	24.815	0	0	0
26/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,449.0000	18,771.0000	29.912	0	0	0
26/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,716.0000	25,078.0000	21.056	0	0	0
26/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,743.0000	12,675.0000	44.973	0	0	0
26/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,084.0000	31,446.0000	16.105	0	0	0
26/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,289.0000	34,651.0000	14.401	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
26/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,507.0000	37,870.0000	13.021	0	0	0
26/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2007/02/01			Bond Future	8.7780	9.1740	4.511	0.0000	0.0000	0
26/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,230.0000	10,230.0000	41.494	0	0	0
26/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,916.0000	957.0000	(50.052)	0	0	0
26/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,595.0000	19,478.0000	24.899	0	0	0
26/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	30.0000	6.0000	(80.000)	0	0	0
26/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	101.0000	25.0000	(75.248)	0	0	0
26/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,112.0000	12,391.0000	35.986	0	0	0
26/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,267.0000	588.0000	(53.591)	0	0	0
26/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
26/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,644.0000	24,600.0000	19.163	0	0	0
26/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,572.0000	8,240.0000	47.882	0	0	0
26/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,054.0000	14,610.0000	32.169	0	0	0
26/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,779.0000	1,489.0000	(46.420)	0	0	0
26/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,093.0000	22,027.0000	21.743	0	0	0
26/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,223.0000	16,986.0000	28.458	0	0	0
26/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	288.0000	93.0000	(67.708)	0	0	0
26/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	669.0000	267.0000	(60.090)	0	0	0
26/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,160.0000	6,456.0000	55.192	0	0	0
26/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,826.0000	29,785.0000	15.330	0	0	0
26/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,879.0000	2,217.0000	(42.846)	0	0	0
26/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,434.0000	32,392.0000	13.920	0	0	0
26/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,229.0000	27,187.0000	17.039	0	0	0
26/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R201	2006/08/03			Bond Future	8.6510	8.8850	2.705	0.0000	0.0000	26
26/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	70,879.0000	84,548.0000	19.285	0	0	0
26/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,015.0000	5,345.0000	165.261	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
26/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,993.0000	12,731.0000	112.431	0	0	0
26/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	24,963.0000	37,798.0000	51.416	0	0	0
26/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	35,002.0000	22,501.0000	(35.715)	0	0	0
26/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	969.0000	135.0000	(86.068)	0	0	0
26/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	487.0000	1,655.0000	239.836	0	0	0
26/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	22,314.0000	11,975.0000	(46.334)	0	0	0
26/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	11,805.0000	4,875.0000	(58.704)	0	0	0
26/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	54,955.0000	68,622.0000	24.869	0	0	0
26/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	4,420.0000	1,181.0000	(73.281)	0	0	0
26/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	93.0000	5.0000	(94.624)	0	0	0
26/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	13,370.0000	23,800.0000	78.010	0	0	0
26/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	39,419.0000	53,000.0000	34.453	0	0	0
26/06/2006	R201	2006/11/02			Bond Future	8.6850	8.9250	2.763	0.0000	0.0000	0
26/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	71,390.0000	85,008.0000	19.076	0	0	0
26/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,411.0000	13,473.0000	60.183	0	0	0
26/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,490.0000	26,147.0000	(28.345)	0	0	0
26/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	119,775.0000	133,470.0000	11.434	0	0	0
26/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	95.0000	19.0000	(80.000)	0	0	0
26/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,632.0000	7,983.0000	72.345	0	0	0
26/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	56,376.0000	69,620.0000	23.492	0	0	0
26/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,336.0000	17,703.0000	(32.780)	0	0	0
26/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	42,745.0000	55,072.0000	28.838	0	0	0
26/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	648.0000	198.0000	(69.444)	0	0	0
26/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,671.0000	2,800.0000	(50.626)	0	0	0
26/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	103,313.0000	117,007.0000	13.255	0	0	0
26/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,207.0000	6,431.0000	(42.616)	0	0	0
26/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,298.0000	930.0000	(59.530)	0	0	0
26/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	31,118.0000	41,942.0000	34.784	0	0	0
26/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,093.0000	21,088.0000	49.635	0	0	0
26/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	21,930.0000	30,848.0000	40.666	0	0	0
26/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	17,826.0000	11,126.0000	(37.586)	0	0	0
26/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	87,165.0000	100,850.0000	15.700	0	0	0
26/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
26/06/2006	R201	2006/11/02	7.00	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
26/06/2006	R201	2007/02/01			Bond Future	8.7050	8.9470	2.780	0.0000	0.0000	0
26/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	28,945.0000	20,889.0000	(27.832)	0	0	0
26/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	12,528.0000	17,965.0000	43.399	0	0	0
26/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	118,099.0000	131,591.0000	11.424	0	0	0
26/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	8,063.0000	12,099.0000	50.056	0	0	0
26/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	38,124.0000	28,667.0000	(24.806)	0	0	0
26/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	499.0000	177.0000	(64.529)	0	0	0
26/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,303.0000	84,473.0000	18.470	0	0	0
26/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	21,081.0000	14,532.0000	(31.066)	0	0	0
26/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,618.0000	2,483.0000	(46.232)	0	0	0
26/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	18,554.0000	25,498.0000	37.426	0	0	0
26/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	57,325.0000	69,861.0000	21.868	0	0	0
26/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,578.0000	5,109.0000	(40.441)	0	0	0
26/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	45,293.0000	56,651.0000	25.077	0	0	0
26/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	102,057.0000	115,541.0000	13.212	0	0	0
26/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,722.0000	765.0000	(55.575)	0	0	0
26/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,592.0000	44,616.0000	28.978	0	0	0
26/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	86,379.0000	99,801.0000	15.538	0	0	0
26/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	97.0000	26.0000	(73.196)	0	0	0
26/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	26,274.0000	34,715.0000	32.127	0	0	0
26/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	14,658.0000	9,607.0000	(34.459)	0	0	0
26/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	12.0000	2.0000	(83.333)	0	0	0
26/06/2006	R203	2006/08/03			Bond Future	8.4630	8.8800	4.927	0.0000	0.0000	111
26/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	71,022.0000	99,779.0000	40.490	0	0	0
26/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18.0000	0.0000	(100.000)	0	0	0
26/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	4,021.0000	266.0000	(93.385)	0	0	0
26/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	90,541.0000	119,314.0000	31.779	0	0	0
26/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	19,166.0000	44,185.0000	130.538	0	0	0
26/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	637.0000	5,581.0000	776.138	0	0	0
26/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	11,056.0000	1,479.0000	(86.623)	0	0	0
26/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	37,482.0000	13,652.0000	(63.577)	0	0	0
26/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	52,106.0000	80,711.0000	54.898	0	0	0

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26/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	22,691.0000	5,377.0000	(76.303)	0	0	0
26/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	1,019.0000	30.0000	(97.056)	0	0	0
26/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,765.0000	14,225.0000	414.467	0	0	0
26/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	8,456.0000	27,654.0000	227.034	0	0	0
26/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	34,339.0000	62,123.0000	80.911	0	0	0
26/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	170.0000	2.0000	(98.824)	0	0	0
26/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	110,553.0000	139,327.0000	26.027	0	0	0
26/06/2006	R203	2006/11/02			Bond Future	8.6760	8.9150	2.755	0.0000	0.0000	0
26/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,459.0000	64,816.0000	28.453	0	0	0
26/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,211.0000	2,950.0000	(52.504)	0	0	0
26/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	35,788.0000	48,612.0000	35.833	0	0	0
26/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,965.0000	1,237.0000	(58.280)	0	0	0
26/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	67,083.0000	82,374.0000	22.794	0	0	0
26/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	39.0000	9.0000	(76.923)	0	0	0
26/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	85,076.0000	100,847.0000	18.538	0	0	0
26/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	23,648.0000	34,342.0000	45.222	0	0	0
26/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	103,998.0000	119,976.0000	15.364	0	0	0
26/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	11,572.0000	6,181.0000	(46.587)	0	0	0
26/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	456.0000	142.0000	(68.860)	0	0	0
26/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	144.0000	38.0000	(73.611)	0	0	0
26/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	19,411.0000	11,510.0000	(40.704)	0	0	0
26/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	123,588.0000	139,643.0000	12.991	0	0	0
26/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,393.0000	22,576.0000	56.854	0	0	0
26/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,245.0000	451.0000	(63.775)	0	0	0
26/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	164,380.0000	180,463.0000	9.784	0	0	0
26/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
26/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	143,729.0000	159,806.0000	11.186	0	0	0
26/06/2006	R203	2007/02/01			Bond Future	8.6940	8.9340	2.761	0.0000	0.0000	0
26/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,397.0000	6,221.0000	(40.165)	0	0	0
26/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	104,350.0000	119,770.0000	14.777	0	0	0
26/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	867.0000	384.0000	(55.709)	0	0	0
26/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	40,758.0000	52,485.0000	28.772	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
26/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,236.0000	3,486.0000	(44.099)	0	0	0
26/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,247.0000	67,400.0000	24.247	0	0	0
26/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,359.0000	39,367.0000	34.088	0	0	0
26/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,246.0000	10,351.0000	(36.286)	0	0	0
26/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,487.0000	1,813.0000	(48.007)	0	0	0
26/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,370.0000	101,334.0000	17.325	0	0	0
26/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,183.0000	28,302.0000	40.227	0	0	0
26/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,561.0000	83,789.0000	20.454	0	0	0
26/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,809.0000	870.0000	(51.907)	0	0	0
26/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,925.0000	16,141.0000	(32.535)	0	0	0
26/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	123,233.0000	138,909.0000	12.721	0	0	0
26/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,403.0000	23,726.0000	(28.970)	0	0	0
26/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	382.0000	155.0000	(59.424)	0	0	0
26/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	13,188.0000	19,414.0000	47.210	0	0	0
26/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	142,832.0000	158,638.0000	11.066	0	0	0
26/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	154.0000	57.0000	(62.987)	0	0	0
26/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	163,032.0000	178,897.0000	9.731	0	0	0
26/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	57.0000	19.0000	(66.667)	0	0	0
26/06/2006	R204	2006/08/03			Bond Future	8.6310	8.8590	2.642	0.0000	0.0000	83
26/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	47,783.0000	63,836.0000	33.596	0	0	0
26/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	370.0000	44.0000	(88.108)	0	0	0
26/06/2006	R204	2006/11/02			Bond Future	8.6560	8.8890	2.692	0.0000	0.0000	0
26/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	151,062.0000	167,558.0000	10.920	0	0	0
26/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,071.0000	22,237.0000	(32.760)	0	0	0
26/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
26/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	173,175.0000	189,683.0000	9.533	0	0	0
26/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	20.0000	4.0000	(80.000)	0	0	0
26/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,830.0000	14,508.0000	64.304	0	0	0
26/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,713.0000	3,955.0000	(48.723)	0	0	0
26/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,907.0000	1,790.0000	(54.185)	0	0	0
26/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,190.0000	13,791.0000	(37.850)	0	0	0
26/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	75.0000	20.0000	(73.333)	0	0	0
26/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	52,568.0000	66,963.0000	27.384	0	0	0
26/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,442.0000	50,195.0000	34.061	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
26/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	129,561.0000	146,018.0000	12.702	0	0	0
26/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	246.0000	76.0000	(69.106)	0	0	0
26/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	88,728.0000	104,787.0000	18.099	0	0	0
26/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	108,731.0000	125,073.0000	15.030	0	0	0
26/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,764.0000	715.0000	(59.467)	0	0	0
26/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	69,852.0000	85,315.0000	22.137	0	0	0
26/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	703.0000	250.0000	(64.438)	0	0	0
26/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,481.0000	23,594.0000	52.406	0	0	0
26/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	24,989.0000	35,573.0000	42.355	0	0	0
26/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	13,712.0000	7,785.0000	(43.225)	0	0	0
26/06/2006	R204	2007/02/01			Bond Future	8.6700	8.9040	2.699	0.0000	0.0000	0
26/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	13,571.0000	19,772.0000	45.693	0	0	0
26/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	194.0000	76.0000	(60.825)	0	0	0
26/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	171,949.0000	188,275.0000	9.495	0	0	0
26/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	36,551.0000	26,378.0000	(27.832)	0	0	0
26/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	150,268.0000	166,523.0000	10.817	0	0	0
26/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	73.0000	26.0000	(64.384)	0	0	0
26/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	20,780.0000	28,896.0000	39.057	0	0	0
26/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	26,421.0000	18,163.0000	(31.255)	0	0	0
26/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,143.0000	1,070.0000	(50.070)	0	0	0
26/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	129,297.0000	145,400.0000	12.454	0	0	0
26/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	90,075.0000	105,375.0000	16.986	0	0	0
26/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	18,134.0000	11,811.0000	(34.868)	0	0	0
26/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	471.0000	200.0000	(57.537)	0	0	0
26/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	56,221.0000	69,561.0000	23.728	0	0	0
26/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	30,273.0000	40,323.0000	33.198	0	0	0
26/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,047.0000	483.0000	(53.868)	0	0	0
26/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	109,164.0000	124,974.0000	14.483	0	0	0
26/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	72,316.0000	86,810.0000	20.043	0	0	0
26/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,060.0000	2,181.0000	(46.281)	0	0	0
26/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,147.0000	4,113.0000	(42.451)	0	0	0
26/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	42,122.0000	53,958.0000	28.099	0	0	0
26/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	11,749.0000	7,212.0000	(38.616)	0	0	0
26/06/2006	R207	2006/08/03			Bond Future	8.6020	8.8210	2.546	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
26/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	45,887.0000	61,254.0000	33.489	0	0	0
26/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	474.0000	66.0000	(86.076)	0	0	0
26/06/2006	R207	2006/11/02			Bond Future	8.6230	8.8460	2.586	0.0000	0.0000	0
26/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	585.0000	115.0000	(80.342)	0	0	0
26/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	128,259.0000	144,143.0000	12.384	0	0	0
26/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	47,094.0000	62,509.0000	32.732	0	0	0
26/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	106,954.0000	122,838.0000	14.851	0	0	0
26/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,405.0000	662.0000	(72.474)	0	0	0
26/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	99.0000	13.0000	(86.869)	0	0	0
26/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,071.0000	27,461.0000	70.873	0	0	0
26/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	86,250.0000	102,124.0000	18.405	0	0	0
26/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	66,196.0000	81,995.0000	23.867	0	0	0
26/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,340.0000	6,087.0000	160.128	0	0	0
26/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	11.0000	1.0000	(90.909)	0	0	0
26/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	29,864.0000	44,006.0000	47.355	0	0	0
26/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,977.0000	14,444.0000	107.023	0	0	0
26/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,141.0000	2,647.0000	(62.932)	0	0	0
26/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,071.0000	7,654.0000	(52.374)	0	0	0
26/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	150,174.0000	166,058.0000	10.577	0	0	0
26/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	28,969.0000	16,831.0000	(41.900)	0	0	0
26/06/2006	R207	2007/02/01			Bond Future	8.6340	8.8580	2.594	0.0000	0.0000	0
26/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,221.0000	594.0000	(51.351)	0	0	0
26/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	560.0000	252.0000	(55.000)	0	0	0
26/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	19,939.0000	27,432.0000	37.580	0	0	0
26/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	88,592.0000	103,210.0000	16.500	0	0	0
26/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	12,836.0000	8,149.0000	(36.514)	0	0	0
26/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,456.0000	1,284.0000	(47.720)	0	0	0
26/06/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	236.0000	98.0000	(58.475)	0	0	0
26/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,922.0000	4,736.0000	(40.217)	0	0	0
26/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,969.0000	18,649.0000	43.797	0	0	0
26/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	128,230.0000	143,711.0000	12.073	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
26/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	29,185.0000	38,539.0000	32.051	0	0	0
26/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	38,570.0000	28,461.0000	(26.209)	0	0	0
26/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	107,837.0000	122,998.0000	14.059	0	0	0
26/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,572.0000	2,562.0000	(43.963)	0	0	0
26/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	19,554.0000	13,119.0000	(32.909)	0	0	0
26/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	149,553.0000	165,204.0000	10.465	0	0	0
26/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	70,788.0000	84,567.0000	19.465	0	0	0
26/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	40,815.0000	51,916.0000	27.198	0	0	0
26/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	54,757.0000	67,360.0000	23.016	0	0	0
26/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	91.0000	35.0000	(61.538)	0	0	0
26/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	171,667.0000	187,400.0000	9.165	0	0	0
26/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	28,164.0000	19,868.0000	(29.456)	0	0	0

Grand Total: **3,206**