

# Derivatives High/Low Report

High/Low for 27/06/2006

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
27/06/2006	GOVI 2006/08/03			jGovi	229.8010	231.5240	0.750	0.0000	0.0000	561
27/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	11,790.0000	21,694.0000	84.003	0	0	0
27/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	13,780.0000	6,454.0000	(53.164)	0	0	0
27/06/2006	GOVI 2006/11/02			jGovi	234.2730	236.0300	0.750	235.8900	235.8900	350
27/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	50,101.0000	64,463.0000	28.666	0	0	0
27/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	7,371.0000	4,163.0000	(43.522)	0	0	0
27/06/2006	GOVI 2007/02/01			jGovi	239.1400	240.8980	0.735	0.0000	0.0000	0
27/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	3,291.0000	1,912.0000	(41.902)	0	0	0
27/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	94,691.0000	110,892.0000	17.109	0	0	0
27/06/2006	J153 2010/08/31			jSwap	9.1740	9.0070	(1.820)	0.0000	0.0000	0
27/06/2006	J157 2015/09/15			jSwap	9.2300	9.0550	(1.896)	0.0000	0.0000	0
27/06/2006	J186 2026/12/21			jSwap	9.1430	8.9150	(2.494)	0.0000	0.0000	0
27/06/2006	J194 2008/02/28			jSwap	8.6540	8.5540	(1.156)	0.0000	0.0000	0
27/06/2006	J201 2014/12/22			jSwap	9.3350	9.1520	(1.960)	0.0000	0.0000	0
27/06/2006	J203 2017/09/15			jSwap	9.2070	9.0080	(2.161)	0.0000	0.0000	0
27/06/2006	J204 2018/12/21			jSwap	9.2500	9.0390	(2.281)	0.0000	0.0000	0

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27/06/2006	J207	2020/01/15			jSwap	9.1130	8.9130	(2.195)	0.0000	0.0000	0
27/06/2006	JBAR	2005/12/21			jBar	7.5710	7.5740	0.040	0.0000	0.0000	0
27/06/2006	JFRA	2006/08/03			jFra	7.8370	7.7780	(0.753)	0.0000	0.0000	0
27/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	14.0000	18.0000	28.571	0	0	0
27/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,061.0000	1,921.0000	(6.793)	0	0	0
27/06/2006	JFRA	2006/11/02			jFra	8.7060	8.5190	(2.148)	0.0000	0.0000	0
27/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,185.0000	3,745.0000	(10.514)	0	0	0
27/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	22.0000	37.0000	68.182	0	0	0
27/06/2006	JFRA	2007/02/01			jFra	9.0660	8.9480	(1.302)	0.0000	0.0000	175
27/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,932.0000	3,672.0000	(6.612)	0	0	0
27/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	114.0000	141.0000	23.684	0	0	0
27/06/2006	JFRA	2007/05/03			jFra	9.4000	9.3070	(0.989)	0.0000	0.0000	30
27/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,765.0000	4,560.0000	(4.302)	0	0	0
27/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	137.0000	157.0000	14.599	0	0	0
27/06/2006	JFRA	2007/08/02			jFra	9.4800	9.3050	(1.846)	0.0000	0.0000	0
27/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	198.0000	247.0000	24.747	0	0	0
27/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	5,020.0000	4,645.0000	(7.470)	0	0	0
27/06/2006	JFRA	2007/11/01			jFra	9.5970	9.4640	(1.386)	0.0000	0.0000	0
27/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,731.0000	5,425.0000	(5.339)	0	0	0
27/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	242.0000	282.0000	16.529	0	0	0
27/06/2006	JFRA	2008/02/07			jFra	9.6240	9.4910	(1.382)	0.0000	0.0000	0
27/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,800.0000	22,936.0000	0.596	0	0	0
27/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,994.0000	27,803.0000	(0.682)	0	0	0
27/06/2006	JN02	2006/08/03			jNote	9.1470	9.0110	(1.487)	0.0000	0.0000	0
27/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	81.0000	115.0000	41.975	0	0	0
27/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	34,699.0000	32,294.0000	(6.931)	0	0	0

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27/06/2006	JN02	2006/11/02			jNote	9.3820	9.2180	(1.748)	0.0000	0.0000	0
27/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,245.0000	1,525.0000	22.490	0	0	0
27/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	40,004.0000	37,361.0000	(6.607)	0	0	0
27/06/2006	JN05	2006/08/03			jNote	9.3480	9.1570	(2.043)	0.0000	0.0000	0
27/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	83,299.0000	76,036.0000	(8.719)	0	0	0
27/06/2006	JN05	2006/11/02			jNote	9.4420	9.2440	(2.097)	0.0000	0.0000	0
27/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9.0000	23.0000	155.556	0	0	0
27/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	86,700.0000	79,243.0000	(8.601)	0	0	0
27/06/2006	JN10	2006/08/03			jNote	9.2390	9.0430	(2.121)	0.0000	0.0000	0
27/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	128,781.0000	117,008.0000	(9.142)	0	0	0
27/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/06/2006	JN10	2006/11/02			jNote	9.2880	9.0830	(2.207)	0.0000	0.0000	0
27/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	131,487.0000	119,238.0000	(9.316)	0	0	0
27/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
27/06/2006	JROD	2006/06/30			jRod	6.8920	6.8910	(0.015)	0.0000	0.0000	0
27/06/2006	JROD	2006/07/31			jRod	7.0860	7.0820	(0.056)	0.0000	0.0000	0
27/06/2006	JROD	2006/08/31			jRod	7.3680	7.3610	(0.095)	0.0000	0.0000	0
27/06/2006	R153	2006/08/03			Bond Future	8.7810	8.6360	(1.651)	0.0000	0.0000	944
27/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	1,481.0000	2,884.0000	94.733	0	0	0
27/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	4,731.0000	7,572.0000	60.051	0	0	0
27/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	5,863.0000	3,395.0000	(42.094)	0	0	0
27/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	267.0000	676.0000	153.184	0	0	0
27/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	11,801.0000	7,893.0000	(33.116)	0	0	0
27/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	48,017.0000	42,707.0000	(11.059)	0	0	100
27/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	19,867.0000	14,966.0000	(24.669)	0	0	0

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27/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	28,997.0000	23,743.0000	(18.119)	0	0	0
27/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	10,370.0000	14,463.0000	39.470	0	0	0
27/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	57,685.0000	52,375.0000	(9.205)	0	0	0
27/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	67,453.0000	62,143.0000	(7.872)	0	0	0
27/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	22.0000	78.0000	254.545	0	0	0
27/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	38,448.0000	33,141.0000	(13.803)	0	0	0
27/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,409.0000	1,192.0000	(50.519)	0	0	0
27/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
27/06/2006	R153	2006/11/02			Bond Future	8.8550	8.6970	(1.784)	0.0000	0.0000	0
27/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,989.0000	10,620.0000	32.933	0	0	0
27/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	11,608.0000	8,788.0000	(24.294)	0	0	0
27/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	16,807.0000	13,211.0000	(21.396)	0	0	0
27/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	4,514.0000	6,368.0000	41.072	0	0	0
27/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,214.0000	3,359.0000	51.716	0	0	0
27/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	23,267.0000	18,961.0000	(18.507)	0	0	100
27/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	30,713.0000	25,825.0000	(15.915)	0	0	0
27/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	66,145.0000	60,695.0000	(8.239)	0	0	0
27/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	816.0000	1,379.0000	68.995	0	0	0
27/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
27/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	56,953.0000	51,508.0000	(9.561)	0	0	0
27/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	47,879.0000	42,476.0000	(11.285)	0	0	0
27/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	35.0000	82.0000	134.286	0	0	0
27/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	39,041.0000	33,794.0000	(13.440)	0	0	0
27/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	214.0000	417.0000	94.860	0	0	0
27/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	84,806.0000	79,355.0000	(6.428)	0	0	0
27/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,774.0000	16,135.0000	26.311	0	0	0
27/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	7,801.0000	5,712.0000	(26.779)	0	0	0
27/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	18,582.0000	22,552.0000	21.365	0	0	0
27/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	5,100.0000	3,620.0000	(29.020)	0	0	0
27/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	75,430.0000	69,979.0000	(7.227)	0	0	0
27/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/06/2006	R153	2007/02/01			Bond Future	8.8970	8.7310	(1.866)	0.0000	0.0000	0
27/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	6,717.0000	8,695.0000	29.448	0	0	0
27/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	25,045.0000	21,083.0000	(15.820)	0	0	0
27/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,581.0000	9,283.0000	(19.843)	0	0	0
27/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	14,898.0000	17,970.0000	20.620	0	0	0
27/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,617.0000	16,223.0000	(17.301)	0	0	0
27/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	3,926.0000	5,335.0000	35.889	0	0	0
27/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	46,538.0000	41,383.0000	(11.077)	0	0	0
27/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	31,437.0000	26,962.0000	(14.235)	0	0	0
27/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11.0000	24.0000	118.182	0	0	0
27/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	63,379.0000	58,022.0000	(8.452)	0	0	0
27/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	303.0000	519.0000	71.287	0	0	0
27/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	54,839.0000	49,539.0000	(9.665)	0	0	0
27/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	77.0000	148.0000	92.208	0	0	0
27/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	881.0000	1,369.0000	55.392	0	0	0
27/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	38,667.0000	33,784.0000	(12.628)	0	0	0
27/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,023.0000	2,918.0000	44.241	0	0	0
27/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,790.0000	6,953.0000	(20.899)	0	0	0
27/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	20,103.0000	23,637.0000	17.579	0	0	0
27/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	72,055.0000	66,685.0000	(7.453)	0	0	0
27/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	10,397.0000	12,943.0000	24.488	0	0	0
27/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,152.0000	12,327.0000	(18.644)	0	0	0
27/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	80,821.0000	75,450.0000	(6.646)	0	0	0
27/06/2006	R157	2006/08/03			Bond Future	8.8650	8.6895	(1.980)	0.0000	0.0000	121
27/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	146,788.0000	133,867.0000	(8.802)	0	0	0
27/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	9.0000	58.0000	544.444	0	0	0
27/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	125,844.0000	112,923.0000	(10.267)	0	0	0
27/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	65,435.0000	52,563.0000	(19.671)	0	0	0
27/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	15,789.0000	25,255.0000	59.953	0	0	0
27/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,968.0000	2,513.0000	(57.892)	0	0	0
27/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	46,248.0000	33,863.0000	(26.780)	0	0	0
27/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,955.0000	658.0000	(66.343)	0	0	0
27/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	29,694.0000	41,318.0000	39.146	0	0	0
27/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	105,308.0000	92,387.0000	(12.270)	0	0	0
27/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	186.0000	722.0000	288.172	0	0	0
27/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	28,565.0000	18,098.0000	(36.643)	0	0	0
27/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	85,172.0000	72,252.0000	(15.169)	0	0	100
27/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	1,493.0000	3,947.0000	164.367	0	0	0
27/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	6,144.0000	12,111.0000	97.119	0	0	0
27/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	14,591.0000	7,637.0000	(47.660)	0	0	0
27/06/2006	R157	2006/11/02			Bond Future	8.9080	8.7420	(1.863)	0.0000	0.0000	0
27/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	67,850.0000	56,721.0000	(16.402)	0	0	0
27/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	807.0000	1,592.0000	97.274	0	0	0
27/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
27/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,683.0000	1,584.0000	(40.962)	0	0	0
27/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	86,489.0000	74,792.0000	(13.524)	0	0	158
27/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	60,865.0000	71,680.0000	17.769	0	0	0
27/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	158.0000	375.0000	137.342	0	0	0
27/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	167,300.0000	155,387.0000	(7.121)	0	0	0
27/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	126,037.0000	114,127.0000	(9.450)	0	0	0
27/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	46,644.0000	56,585.0000	21.312	0	0	0
27/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	106,010.0000	94,131.0000	(11.206)	0	0	0
27/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	50,718.0000	40,690.0000	(19.772)	0	0	0
27/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,354.0000	3,381.0000	(36.851)	0	0	0
27/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,599.0000	4,484.0000	72.528	0	0	0
27/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	17.0000	52.0000	205.882	0	0	0
27/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	33,372.0000	42,149.0000	26.300	0	0	0
27/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	9,294.0000	6,157.0000	(33.753)	0	0	0
27/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	146,469.0000	134,555.0000	(8.134)	0	0	0
27/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	24,134.0000	17,623.0000	(26.979)	0	0	0
27/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,386.0000	9,895.0000	54.948	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
27/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	12,798.0000	18,201.0000	42.218	0	0	0
27/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	35,939.0000	27,535.0000	(23.384)	0	0	117
27/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,410.0000	10,728.0000	(30.383)	0	0	0
27/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	21,949.0000	29,180.0000	32.945	0	0	0
27/06/2006	R157	2007/02/01			Bond Future	8.9320	8.7620	(1.903)	0.0000	0.0000	0
27/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	4.0000	12.0000	200.000	0	0	0
27/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	37,254.0000	45,307.0000	21.616	0	0	0
27/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	43.0000	100.0000	132.558	0	0	0
27/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	144,600.0000	132,704.0000	(8.227)	0	0	0
27/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	69,735.0000	59,341.0000	(14.905)	0	0	0
27/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,384.0000	11,533.0000	(25.033)	0	0	0
27/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	124,728.0000	112,881.0000	(9.498)	0	0	0
27/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	6,622.0000	4,673.0000	(29.432)	0	0	0
27/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	86,892.0000	75,682.0000	(12.901)	0	0	0
27/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	10,540.0000	7,709.0000	(26.860)	0	0	0
27/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	922.0000	1,617.0000	75.380	0	0	0
27/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	49,246.0000	58,320.0000	18.426	0	0	0
27/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	2,585.0000	4,095.0000	58.414	0	0	0
27/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	61,858.0000	71,814.0000	16.095	0	0	0
27/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	243.0000	484.0000	99.177	0	0	0
27/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	105,389.0000	93,726.0000	(11.067)	0	0	0
27/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,980.0000	16,907.0000	(23.080)	0	0	0
27/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,424.0000	23,977.0000	(21.191)	0	0	0
27/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	41,189.0000	33,299.0000	(19.156)	0	0	0
27/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	26,700.0000	33,531.0000	25.584	0	0	0
27/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	10,642.0000	14,656.0000	37.718	0	0	0
27/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	17,673.0000	23,131.0000	30.883	0	0	0
27/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	54,351.0000	45,093.0000	(17.034)	0	0	0
27/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	5,673.0000	8,319.0000	46.642	0	0	0
27/06/2006	R186	2006/08/03			Bond Future	8.5570	8.3650	(2.244)	8.3400	8.3400	60
27/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	9,884.0000	21,615.0000	118.687	0	0	0
27/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	16,143.0000	6,586.0000	(59.202)	0	0	0
27/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	36,726.0000	20,414.0000	(44.415)	0	0	0
27/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	2,404.0000	7,379.0000	206.947	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
27/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
27/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	191,055.0000	169,767.0000	(11.142)	0	0	0
27/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	93,602.0000	72,406.0000	(22.645)	0	0	0
27/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	12.0000	103.0000	758.333	0	0	0
27/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	63,690.0000	43,474.0000	(31.741)	0	0	0
27/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	124,887.0000	103,602.0000	(17.043)	0	0	0
27/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	47,862.0000	68,389.0000	42.888	0	0	0
27/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	226,033.0000	204,745.0000	(9.418)	0	0	0
27/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	917.0000	157.0000	(82.879)	0	0	0
27/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	273.0000	1,344.0000	392.308	0	0	0
27/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	103.0000	10.0000	(90.291)	0	0	0
27/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,855.0000	1,327.0000	(72.667)	0	0	0
27/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	157,357.0000	136,070.0000	(13.528)	0	0	0
27/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	72,269.0000	93,464.0000	29.328	0	0	0
27/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	25,671.0000	43,431.0000	69.183	0	0	0
27/06/2006	R186	2006/11/02			Bond Future	8.5740	8.3760	(2.309)	0.0000	0.0000	0
27/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	20,184.0000	31,596.0000	56.540	0	0	0
27/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	28,253.0000	17,883.0000	(36.704)	0	0	0
27/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,380.0000	32,140.0000	(30.703)	0	0	0
27/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,412.0000	17,954.0000	72.436	0	0	0
27/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	262,380.0000	240,597.0000	(8.302)	0	0	0
27/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	7,564.0000	3,853.0000	(49.061)	0	0	0
27/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	34,348.0000	49,482.0000	44.061	0	0	0
27/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,493.0000	8,844.0000	(42.916)	0	0	0
27/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	191,645.0000	169,875.0000	(11.360)	0	0	0
27/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	52,408.0000	70,481.0000	34.485	0	0	0
27/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	226,353.0000	204,571.0000	(9.623)	0	0	0
27/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	3.0000	15.0000	400.000	0	0	0
27/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,291.0000	3,015.0000	133.540	0	0	0
27/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	126,231.0000	104,968.0000	(16.845)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	158,229.0000	136,544.0000	(13.705)	0	0	0
27/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	96,155.0000	76,095.0000	(20.862)	0	0	0
27/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	281.0000	802.0000	185.409	0	0	0
27/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,200.0000	8,301.0000	97.643	0	0	0
27/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	69,085.0000	51,403.0000	(25.595)	0	0	0
27/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	37.0000	135.0000	264.865	0	0	0
27/06/2006	R186	2007/02/01			Bond Future	8.5770	8.3760	(2.343)	0.0000	0.0000	0
27/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	77,927.0000	62,332.0000	(20.012)	0	0	0
27/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,217.0000	44,095.0000	(22.934)	0	0	0
27/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	21,139.0000	29,996.0000	41.899	0	0	0
27/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	13,114.0000	19,497.0000	48.673	0	0	0
27/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	40,280.0000	29,791.0000	(26.040)	0	0	0
27/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	31,934.0000	43,424.0000	35.980	0	0	0
27/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	45,521.0000	59,567.0000	30.856	0	0	0
27/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	260,852.0000	238,875.0000	(8.425)	0	0	0
27/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	27,096.0000	19,164.0000	(29.274)	0	0	0
27/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	100,834.0000	82,769.0000	(17.916)	0	0	0
27/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
27/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	61,642.0000	77,962.0000	26.475	0	0	0
27/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	17,369.0000	11,710.0000	(32.581)	0	0	0
27/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	190,768.0000	168,944.0000	(11.440)	0	0	0
27/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	6,240.0000	10,152.0000	62.692	0	0	0
27/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	90.0000	245.0000	172.222	0	0	0
27/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	225,126.0000	203,169.0000	(9.753)	0	0	0
27/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	127,778.0000	107,733.0000	(15.687)	0	0	0
27/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	158,074.0000	136,789.0000	(13.465)	0	0	0
27/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	596.0000	1,289.0000	116.275	0	0	0
27/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	9.0000	31.0000	244.444	0	0	0
27/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	2,311.0000	4,245.0000	83.687	0	0	0
27/06/2006	R194	2006/08/03			Bond Future	8.8200	8.6680	(1.723)	0.0000	0.0000	208
27/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	19,363.0000	17,159.0000	(11.383)	0	0	0
27/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	860.0000	365.0000	(57.558)	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
27/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	23,087.0000	20,882.0000	(9.551)	0	0	0
27/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	30,589.0000	28,384.0000	(7.208)	0	0	0
27/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	26,829.0000	24,624.0000	(8.219)	0	0	0
27/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	15,658.0000	13,454.0000	(14.076)	0	0	0
27/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	3,462.0000	5,172.0000	49.393	0	0	0
27/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	11,979.0000	9,797.0000	(18.215)	0	0	0
27/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	8,377.0000	6,308.0000	(24.699)	0	0	0
27/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9.0000	32.0000	255.556	0	0	0
27/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	77.0000	212.0000	175.325	0	0	0
27/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	408.0000	892.0000	118.627	0	0	0
27/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2,435.0000	1,327.0000	(45.503)	0	0	0
27/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	5,056.0000	3,336.0000	(34.019)	0	0	0
27/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	1,421.0000	2,517.0000	77.129	0	0	0
27/06/2006	R194	2006/11/02			Bond Future	9.0120	8.8300	(2.020)	0.0000	0.0000	0
27/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
27/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,255.0000	26,022.0000	(7.903)	0	0	0
27/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,446.0000	29,213.0000	(7.101)	0	0	0
27/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6.0000	16.0000	166.667	0	0	0
27/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,771.0000	16,548.0000	(11.843)	0	0	0
27/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,915.0000	19,683.0000	(10.185)	0	0	0
27/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,651.0000	32,418.0000	(6.444)	0	0	0
27/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,078.0000	22,845.0000	(8.904)	0	0	0
27/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,870.0000	35,637.0000	(5.896)	0	0	0
27/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,675.0000	10,596.0000	(16.402)	0	0	0
27/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	169.0000	323.0000	91.124	0	0	0
27/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,668.0000	13,484.0000	(13.939)	0	0	0
27/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	39.0000	88.0000	125.641	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
27/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	413.0000	724.0000	75.303	0	0	0
27/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,809.0000	7,887.0000	(19.594)	0	0	0
27/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,191.0000	5,510.0000	(23.376)	0	0	0
27/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	891.0000	1,443.0000	61.953	0	0	0
27/06/2006	R194	2007/02/01			Bond Future	9.1740	8.9610	(2.322)	0.0000	0.0000	0
27/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	32,392.0000	30,266.0000	(6.563)	0	0	0
27/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,610.0000	12,653.0000	(13.395)	0	0	0
27/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	267.0000	436.0000	63.296	0	0	0
27/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,600.0000	22,474.0000	(8.642)	0	0	0
27/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	25.0000	53.0000	112.000	0	0	0
27/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	27,187.0000	25,061.0000	(7.820)	0	0	0
27/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,986.0000	14,936.0000	(12.069)	0	0	0
27/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,785.0000	27,659.0000	(7.138)	0	0	0
27/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	93.0000	170.0000	82.796	0	0	0
27/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6.0000	14.0000	133.333	0	0	0
27/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,478.0000	17,379.0000	(10.776)	0	0	0
27/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	22,027.0000	19,909.0000	(9.615)	0	0	0
27/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	588.0000	887.0000	50.850	0	0	0
27/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	12,391.0000	10,564.0000	(14.745)	0	0	0
27/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,456.0000	5,123.0000	(20.647)	0	0	0
27/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,489.0000	2,090.0000	40.363	0	0	0
27/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	957.0000	1,392.0000	45.455	0	0	0
27/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,217.0000	3,010.0000	35.769	0	0	0
27/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,240.0000	6,715.0000	(18.507)	0	0	0
27/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	10,230.0000	8,539.0000	(16.530)	0	0	0
27/06/2006	R201	2006/08/03			Bond Future	8.8850	8.7210	(1.846)	0.0000	0.0000	26
27/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	11,975.0000	18,688.0000	56.058	0	0	0
27/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,345.0000	2,503.0000	(53.171)	0	0	0
27/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	12,731.0000	7,321.0000	(42.495)	0	0	0
27/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	4,875.0000	9,019.0000	85.005	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
27/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	37,798.0000	28,588.0000	(24.366)	0	0	0
27/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	23,800.0000	15,932.0000	(33.059)	0	0	0
27/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	1,181.0000	2,868.0000	142.845	0	0	0
27/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	5.0000	30.0000	500.000	0	0	0
27/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	53,000.0000	43,471.0000	(17.979)	0	0	0
27/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	135.0000	480.0000	255.556	0	0	0
27/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	68,622.0000	59,067.0000	(13.924)	0	0	0
27/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,655.0000	602.0000	(63.625)	0	0	0
27/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	84,548.0000	74,993.0000	(11.301)	0	0	0
27/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	22,501.0000	31,003.0000	37.785	0	0	0
27/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R201	2006/11/02			Bond Future	8.9250	8.7550	(1.905)	0.0000	0.0000	0
27/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	13,473.0000	9,538.0000	(29.207)	0	0	0
27/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	17,703.0000	23,444.0000	32.430	0	0	0
27/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,431.0000	9,442.0000	46.820	0	0	0
27/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	21,088.0000	15,760.0000	(25.266)	0	0	0
27/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,126.0000	15,474.0000	39.080	0	0	0
27/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	55,072.0000	46,182.0000	(16.143)	0	0	0
27/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	69,620.0000	60,184.0000	(13.554)	0	0	0
27/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	198.0000	437.0000	120.707	0	0	0
27/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	30,848.0000	24,184.0000	(21.603)	0	0	0
27/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	117,007.0000	107,332.0000	(8.269)	0	0	0
27/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,800.0000	4,538.0000	62.071	0	0	0
27/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	930.0000	1,715.0000	84.409	0	0	0
27/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	41,942.0000	34,005.0000	(18.924)	0	0	0
27/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
27/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	100,850.0000	91,178.0000	(9.590)	0	0	0
27/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,983.0000	5,323.0000	(33.321)	0	0	0
27/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	85,008.0000	75,369.0000	(11.339)	0	0	0
27/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	26,147.0000	33,162.0000	26.829	0	0	0
27/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	133,470.0000	123,794.0000	(7.250)	0	0	0
27/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19.0000	55.0000	189.474	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
27/06/2006	R201	2007/02/01			Bond Future	8.9470	8.7720	(1.956)	0.0000	0.0000	0
27/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	20,889.0000	26,423.0000	26.492	0	0	0
27/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,965.0000	13,765.0000	(23.379)	0	0	0
27/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	34,715.0000	28,347.0000	(18.344)	0	0	0
27/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	9,607.0000	12,973.0000	35.037	0	0	0
27/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	14,532.0000	18,967.0000	30.519	0	0	0
27/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	5,109.0000	7,371.0000	44.275	0	0	0
27/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,498.0000	20,200.0000	(20.778)	0	0	0
27/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	69,861.0000	60,710.0000	(13.099)	0	0	0
27/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	44,616.0000	37,144.0000	(16.747)	0	0	0
27/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	2,483.0000	3,840.0000	54.652	0	0	0
27/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2.0000	7.0000	250.000	0	0	0
27/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	765.0000	1,348.0000	76.209	0	0	0
27/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	115,541.0000	105,811.0000	(8.421)	0	0	0
27/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	84,473.0000	74,926.0000	(11.302)	0	0	0
27/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	56,651.0000	48,274.0000	(14.787)	0	0	0
27/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	26.0000	64.0000	146.154	0	0	0
27/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	131,591.0000	121,857.0000	(7.397)	0	0	0
27/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	99,801.0000	90,105.0000	(9.715)	0	0	0
27/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	28,667.0000	35,243.0000	22.939	0	0	0
27/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	177.0000	363.0000	105.085	0	0	0
27/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,099.0000	8,941.0000	(26.101)	0	0	0
27/06/2006	R203	2006/08/03			Bond Future	8.8800	8.7120	(1.892)	0.0000	0.0000	111
27/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	44,185.0000	33,301.0000	(24.633)	0	0	0
27/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	80,711.0000	69,265.0000	(14.181)	0	0	0
27/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	139,327.0000	127,872.0000	(8.222)	0	0	0
27/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	2.0000	11.0000	450.000	0	0	0
27/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	266.0000	837.0000	214.662	0	0	0
27/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	5,377.0000	10,421.0000	93.807	0	0	0
27/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	99,779.0000	88,324.0000	(11.480)	0	0	0
27/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	62,123.0000	50,761.0000	(18.290)	0	0	0
27/06/2006	R203	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
27/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	14,225.0000	7,814.0000	(45.069)	0	0	0
27/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	119,314.0000	107,858.0000	(9.602)	0	0	0
27/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,479.0000	3,602.0000	143.543	0	0	0
27/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	30.0000	123.0000	310.000	0	0	0
27/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	5,581.0000	2,399.0000	(57.015)	0	0	0
27/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	13,652.0000	21,926.0000	60.607	0	0	0
27/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	27,654.0000	18,321.0000	(33.749)	0	0	0
27/06/2006	R203	2006/11/02			Bond Future	8.9150	8.7410	(1.952)	0.0000	0.0000	0
27/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	142.0000	311.0000	119.014	0	0	0
27/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	100,847.0000	89,342.0000	(11.408)	0	0	0
27/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9.0000	23.0000	155.556	0	0	0
27/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	119,976.0000	108,356.0000	(9.685)	0	0	0
27/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	451.0000	903.0000	100.222	0	0	0
27/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
27/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	139,643.0000	127,982.0000	(8.351)	0	0	0
27/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	159,806.0000	148,135.0000	(7.303)	0	0	0
27/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
27/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	180,463.0000	168,789.0000	(6.469)	0	0	0
27/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,237.0000	2,270.0000	83.508	0	0	0
27/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	38.0000	92.0000	142.105	0	0	0
27/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	64,816.0000	54,174.0000	(16.419)	0	0	0
27/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	34,342.0000	26,160.0000	(23.825)	0	0	0
27/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	48,612.0000	38,972.0000	(19.830)	0	0	0
27/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,181.0000	9,673.0000	56.496	0	0	0
27/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	2,950.0000	4,984.0000	68.949	0	0	0
27/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	82,374.0000	71,151.0000	(13.624)	0	0	0
27/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	11,510.0000	16,795.0000	45.917	0	0	0
27/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	22,576.0000	16,187.0000	(28.300)	0	0	0
27/06/2006	R203	2007/02/01			Bond Future	8.9340	8.7560	(1.992)	0.0000	0.0000	0
27/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	57.0000	113.0000	98.246	0	0	0
27/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	158,638.0000	146,933.0000	(7.378)	0	0	0
27/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	155.0000	290.0000	87.097	0	0	0
27/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	178,897.0000	167,157.0000	(6.562)	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
27/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	83,789.0000	73,105.0000	(12.751)	0	0	0
27/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	138,909.0000	127,283.0000	(8.370)	0	0	0
27/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,813.0000	2,889.0000	59.349	0	0	0
27/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	19.0000	40.0000	110.526	0	0	0
27/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	101,334.0000	90,161.0000	(11.026)	0	0	0
27/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	52,485.0000	43,529.0000	(17.064)	0	0	0
27/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	67,400.0000	57,448.0000	(14.766)	0	0	0
27/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,486.0000	5,295.0000	51.893	0	0	0
27/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	870.0000	1,459.0000	67.701	0	0	0
27/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,221.0000	9,026.0000	45.089	0	0	0
27/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	384.0000	679.0000	76.823	0	0	0
27/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	119,770.0000	108,303.0000	(9.574)	0	0	0
27/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	16,141.0000	21,561.0000	33.579	0	0	0
27/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	28,302.0000	21,961.0000	(22.405)	0	0	0
27/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	10,351.0000	14,387.0000	38.991	0	0	0
27/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	39,367.0000	31,642.0000	(19.623)	0	0	0
27/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	23,726.0000	30,563.0000	28.816	0	0	0
27/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	19,414.0000	14,489.0000	(25.368)	0	0	0
27/06/2006	R204	2006/08/03			Bond Future	8.8590	8.6960	(1.840)	0.0000	0.0000	83
27/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	63,836.0000	52,286.0000	(18.093)	0	0	0
27/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	44.0000	164.0000	272.727	0	0	0
27/06/2006	R204	2006/11/02			Bond Future	8.8890	8.7210	(1.890)	0.0000	0.0000	0
27/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	7,785.0000	11,604.0000	49.056	0	0	0
27/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	22,237.0000	29,606.0000	33.138	0	0	0
27/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	35,573.0000	27,526.0000	(22.621)	0	0	0
27/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,508.0000	10,011.0000	(30.997)	0	0	0
27/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	104,787.0000	93,167.0000	(11.089)	0	0	0
27/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	715.0000	1,314.0000	83.776	0	0	0
27/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	250.0000	496.0000	98.400	0	0	0
27/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	85,315.0000	74,049.0000	(13.205)	0	0	0
27/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	23,594.0000	17,303.0000	(26.664)	0	0	0
27/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,790.0000	3,056.0000	70.726	0	0	0
27/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	13,791.0000	19,366.0000	40.425	0	0	0
27/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	50,195.0000	40,668.0000	(18.980)	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
27/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	76.0000	163.0000	114.474	0	0	0
27/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	125,073.0000	113,295.0000	(9.417)	0	0	0
27/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,955.0000	6,294.0000	59.140	0	0	0
27/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	20.0000	46.0000	130.000	0	0	0
27/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	66,963.0000	56,363.0000	(15.830)	0	0	0
27/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	146,018.0000	134,178.0000	(8.109)	0	0	0
27/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4.0000	11.0000	175.000	0	0	0
27/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	167,558.0000	155,700.0000	(7.077)	0	0	0
27/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	189,683.0000	177,819.0000	(6.255)	0	0	0
27/06/2006	R204	2007/02/01			Bond Future	8.9040	8.7320	(1.932)	0.0000	0.0000	0
27/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,772.0000	14,901.0000	(24.636)	0	0	0
27/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	53,958.0000	44,986.0000	(16.628)	0	0	0
27/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	26,378.0000	33,505.0000	27.019	0	0	0
27/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	28,896.0000	22,601.0000	(21.785)	0	0	0
27/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	18,163.0000	23,866.0000	31.399	0	0	0
27/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	40,323.0000	32,620.0000	(19.103)	0	0	0
27/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	11,811.0000	16,106.0000	36.364	0	0	0
27/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	483.0000	825.0000	70.807	0	0	0
27/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	124,974.0000	113,318.0000	(9.327)	0	0	0
27/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	7,212.0000	10,237.0000	41.944	0	0	0
27/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	69,561.0000	59,544.0000	(14.400)	0	0	0
27/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,070.0000	1,738.0000	62.430	0	0	0
27/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	2,181.0000	3,380.0000	54.975	0	0	0
27/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	86,810.0000	76,012.0000	(12.439)	0	0	0
27/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	200.0000	360.0000	80.000	0	0	0
27/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	145,400.0000	133,562.0000	(8.142)	0	0	0
27/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	4,113.0000	6,094.0000	48.164	0	0	0
27/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	105,375.0000	94,046.0000	(10.751)	0	0	0
27/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	166,523.0000	154,593.0000	(7.164)	0	0	0
27/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	188,275.0000	176,304.0000	(6.358)	0	0	0
27/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	26.0000	52.0000	100.000	0	0	0
27/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	76.0000	144.0000	89.474	0	0	0
27/06/2006	R207	2006/08/03			Bond Future	8.8210	8.6620	(1.803)	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
27/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	66.0000	227.0000	243.939	0	0	0
27/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	61,254.0000	50,001.0000	(18.371)	0	0	0
27/06/2006	R207	2006/11/02			Bond Future	8.8460	8.6830	(1.843)	0.0000	0.0000	0
27/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	14,444.0000	8,513.0000	(41.062)	0	0	0
27/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	7,654.0000	13,295.0000	73.700	0	0	0
27/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	16,831.0000	25,314.0000	50.401	0	0	0
27/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	27,461.0000	18,725.0000	(31.812)	0	0	0
27/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	166,058.0000	154,486.0000	(6.969)	0	0	0
27/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,647.0000	5,483.0000	107.140	0	0	0
27/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6,087.0000	2,997.0000	(50.764)	0	0	0
27/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	81,995.0000	70,463.0000	(14.064)	0	0	0
27/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13.0000	54.0000	315.385	0	0	0
27/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	144,143.0000	132,571.0000	(8.028)	0	0	0
27/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	115.0000	364.0000	216.522	0	0	0
27/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	662.0000	1,679.0000	153.625	0	0	0
27/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
27/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	44,006.0000	33,450.0000	(23.988)	0	0	0
27/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	122,838.0000	111,266.0000	(9.421)	0	0	0
27/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	62,509.0000	51,185.0000	(18.116)	0	0	0
27/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	102,124.0000	90,557.0000	(11.326)	0	0	0
27/06/2006	R207	2007/02/01			Bond Future	8.8580	8.6910	(1.885)	0.0000	0.0000	0
27/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	165,204.0000	153,550.0000	(7.054)	0	0	0
27/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	18,649.0000	14,120.0000	(24.285)	0	0	0
27/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	28,461.0000	35,667.0000	25.319	0	0	0
27/06/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	98.0000	179.0000	82.653	0	0	0
27/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	38,539.0000	31,259.0000	(18.890)	0	0	0
27/06/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	35.0000	67.0000	91.429	0	0	0
27/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	13,119.0000	17,574.0000	33.958	0	0	0
27/06/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	187,400.0000	175,698.0000	(6.244)	0	0	0
27/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	51,916.0000	43,370.0000	(16.461)	0	0	0
27/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	103,210.0000	92,222.0000	(10.646)	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
27/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	67,360.0000	57,750.0000	(14.267)	0	0	0
27/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	1,284.0000	2,031.0000	58.178	0	0	0
27/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	19,868.0000	25,702.0000	29.364	0	0	0
27/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	27,432.0000	21,531.0000	(21.511)	0	0	0
27/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	84,567.0000	74,144.0000	(12.325)	0	0	0
27/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	2,562.0000	3,874.0000	51.210	0	0	0
27/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	122,998.0000	111,654.0000	(9.223)	0	0	0
27/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	4,736.0000	6,860.0000	44.848	0	0	0
27/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	143,711.0000	132,162.0000	(8.036)	0	0	0
27/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	8,149.0000	11,337.0000	39.121	0	0	0
27/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	252.0000	438.0000	73.810	0	0	0
27/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	594.0000	984.0000	65.657	0	0	0

**Grand Total:** **3,244**