

Derivatives High/Low Report

High/Low for 16/05/2006

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
16/05/2006	GOVI 2006/08/03			jGovi	242.2020	243.1420	0.388	0.0000	0.0000	561
16/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	122,099.0000	131,460.0000	7.667	0	0	0
16/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	79.0000	40.0000	(49.367)	0	0	0
16/05/2006	GOVI 2006/11/02			jGovi	246.6120	247.5690	0.388	0.0000	0.0000	301
16/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	166,261.0000	175,779.0000	5.725	0	0	0
16/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	141.0000	89.0000	(36.879)	0	0	0
16/05/2006	GOVI 2007/02/01			jGovi	251.1370	252.0870	0.378	0.0000	0.0000	0
16/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	211,463.0000	220,933.0000	4.478	0	0	0
16/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	93.0000	63.0000	(32.258)	0	0	0
16/05/2006	J153 2010/08/31			jSwap	7.4810	7.4100	(0.949)	0.0000	0.0000	0
16/05/2006	J157 2015/09/15			jSwap	7.7350	7.6560	(1.021)	0.0000	0.0000	0
16/05/2006	J186 2026/12/21			jSwap	7.4730	7.3890	(1.124)	0.0000	0.0000	0
16/05/2006	J194 2008/02/28			jSwap	7.3780	7.3100	(0.922)	0.0000	0.0000	0
16/05/2006	J201 2014/12/22			jSwap	7.6870	7.6160	(0.924)	0.0000	0.0000	0
16/05/2006	J203 2017/09/15			jSwap	7.7290	7.6500	(1.022)	0.0000	0.0000	0
16/05/2006	J204 2018/12/21			jSwap	7.7130	7.6370	(0.985)	0.0000	0.0000	0

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16/05/2006	J207	2020/01/15			jSwap	7.6990	7.6250	(0.961)	0.0000	0.0000	0
16/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
16/05/2006	JFRA	2006/08/03			jFra	7.3370	7.2810	(0.763)	0.0000	0.0000	0
16/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,139.0000	1,042.0000	(8.516)	0	0	0
16/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	314.0000	354.0000	12.739	0	0	0
16/05/2006	JFRA	2006/11/02			jFra	7.5550	7.4580	(1.284)	0.0000	0.0000	0
16/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,814.0000	1,648.0000	(9.151)	0	0	0
16/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	456.0000	527.0000	15.570	0	0	0
16/05/2006	JFRA	2007/02/01			jFra	7.6710	7.5570	(1.486)	0.0000	0.0000	250
16/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,032.0000	1,159.0000	12.306	0	0	0
16/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,451.0000	1,299.0000	(10.476)	0	0	0
16/05/2006	JFRA	2007/05/03			jFra	7.7890	7.6600	(1.656)	0.0000	0.0000	0
16/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,832.0000	1,653.0000	(9.771)	0	0	0
16/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,125.0000	1,262.0000	12.178	0	0	0
16/05/2006	JFRA	2007/08/02			jFra	7.8090	7.6890	(1.537)	0.0000	0.0000	0
16/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,277.0000	1,405.0000	10.023	0	0	0
16/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,033.0000	1,867.0000	(8.165)	0	0	0
16/05/2006	JFRA	2007/11/01			jFra	7.9020	7.7700	(1.670)	0.0000	0.0000	0
16/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,392.0000	1,538.0000	10.489	0	0	0
16/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,449.0000	2,248.0000	(8.207)	0	0	0
16/05/2006	JFRA	2008/02/07			jFra	7.9400	7.8050	(1.700)	0.0000	0.0000	0
16/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,708.0000	25,851.0000	0.556	0	0	0
16/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,799.0000	26,618.0000	(0.675)	0	0	0
16/05/2006	JN02	2006/08/03			jNote	7.7390	7.6330	(1.370)	0.0000	0.0000	0
16/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,510.0000	13,222.0000	(8.877)	0	0	0
16/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,465.0000	6,131.0000	12.187	0	0	0

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16/05/2006	JN02	2006/11/02			jNote	7.8220	7.7140	(1.381)	0.0000	0.0000	0
16/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,946.0000	9,693.0000	8.350	0	0	0
16/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,513.0000	18,275.0000	(6.344)	0	0	0
16/05/2006	JN05	2006/08/03			jNote	7.8890	7.8070	(1.039)	0.0000	0.0000	0
16/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,473.0000	1,924.0000	30.618	0	0	0
16/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,731.0000	24,863.0000	(10.342)	0	0	0
16/05/2006	JN05	2006/11/02			jNote	7.9250	7.8430	(1.035)	0.0000	0.0000	0
16/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,608.0000	29,013.0000	(8.210)	0	0	0
16/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,910.0000	4,626.0000	18.312	0	0	0
16/05/2006	JN10	2006/08/03			jNote	7.9410	7.8570	(1.058)	0.0000	0.0000	0
16/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	157.0000	295.0000	87.898	0	0	0
16/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	47,642.0000	42,159.0000	(11.509)	0	0	0
16/05/2006	JN10	2006/11/02			jNote	7.9610	7.8750	(1.080)	0.0000	0.0000	0
16/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	49,852.0000	44,597.0000	(10.541)	0	0	0
16/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,067.0000	1,554.0000	45.642	0	0	0
16/05/2006	JROD	2006/05/31			jRod	6.7980	6.7960	(0.029)	0.0000	0.0000	0
16/05/2006	JROD	2006/06/30			jRod	6.8730	6.8660	(0.102)	0.0000	0.0000	0
16/05/2006	JROD	2006/07/31			jRod	7.0020	6.9940	(0.114)	0.0000	0.0000	0
16/05/2006	JROD	2006/08/31			jRod	6.9770	6.9770	-	0.0000	0.0000	0
16/05/2006	R153	2006/08/03			Bond Future	7.5400	7.4830	(0.756)	0.0000	0.0000	744
16/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,987.0000	11,297.0000	(13.013)	0	0	0
16/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,781.0000	2,284.0000	28.243	0	0	0
16/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,883.0000	5,729.0000	(16.766)	0	0	100
16/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,345.0000	6,383.0000	19.420	0	0	0
16/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	45,415.0000	47,585.0000	4.778	0	0	0
16/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	68.0000	46.0000	(32.353)	0	0	0

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16/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,464.0000	56,648.0000	4.010	0	0	0
16/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
16/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	191.0000	135.0000	(29.319)	0	0	0
16/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	324.0000	462.0000	42.593	0	0	0
16/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,297.0000	19,243.0000	(9.645)	0	0	0
16/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	36,351.0000	38,487.0000	5.876	0	0	0
16/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,341.0000	1,022.0000	(23.788)	0	0	0
16/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	18,845.0000	20,717.0000	9.934	0	0	0
16/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	27,398.0000	29,451.0000	7.493	0	0	0
16/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	519.0000	380.0000	(26.782)	0	0	0
16/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,207.0000	2,552.0000	(20.424)	0	0	0
16/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,239.0000	12,775.0000	13.667	0	0	0
16/05/2006	R153	2006/11/02			Bond Future	7.5350	7.4490	(1.141)	0.0000	0.0000	0
16/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,447.0000	12,361.0000	(14.439)	0	0	0
16/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,074.0000	5,106.0000	25.331	0	0	0
16/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,250.0000	9,810.0000	18.909	0	0	0
16/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,517.0000	7,960.0000	(16.360)	0	0	0
16/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,721.0000	38,527.0000	7.855	0	0	0
16/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,082.0000	18,495.0000	(12.271)	0	0	0
16/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,984.0000	30,603.0000	9.359	0	0	0
16/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,460.0000	1,961.0000	(20.285)	0	0	100
16/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,438.0000	1,125.0000	(21.766)	0	0	0
16/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,514.0000	2,045.0000	35.073	0	0	0
16/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,363.0000	63,406.0000	5.041	0	0	0
16/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	361.0000	543.0000	50.416	0	0	0
16/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,214.0000	26,278.0000	(10.050)	0	0	0
16/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,864.0000	15,884.0000	14.570	0	0	0
16/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	825.0000	635.0000	(23.030)	0	0	0
16/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,783.0000	46,711.0000	6.688	0	0	0
16/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,271.0000	35,185.0000	(8.064)	0	0	0
16/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	42.0000	74.0000	76.190	0	0	0
16/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,882.0000	3,134.0000	(19.268)	0	0	0
16/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,115.0000	5,016.0000	(17.972)	0	0	0
16/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,562.0000	22,932.0000	11.526	0	0	0
16/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	304.0000	229.0000	(24.671)	0	0	0

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16/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,048.0000	55,048.0000	5.764	0	0	0
16/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	499.0000	380.0000	(23.848)	0	0	0
16/05/2006	R153	2007/02/01			Bond Future	7.5500	7.4590	(1.205)	0.0000	0.0000	0
16/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,068.0000	7,203.0000	18.705	0	0	0
16/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,291.0000	14,337.0000	(11.994)	0	0	0
16/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,884.0000	10,326.0000	(13.110)	0	0	0
16/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,188.0000	11,719.0000	15.027	0	0	0
16/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,806.0000	19,442.0000	(10.841)	0	0	0
16/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,977.0000	3,701.0000	24.320	0	0	0
16/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,659.0000	1,379.0000	(16.878)	0	0	0
16/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,073.0000	59,954.0000	5.048	0	0	0
16/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,221.0000	1,012.0000	(17.117)	0	0	0
16/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,514.0000	52,323.0000	5.673	0	0	0
16/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	42,060.0000	44,773.0000	6.450	0	0	0
16/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,146.0000	2,640.0000	(16.084)	0	0	0
16/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,275.0000	1,899.0000	(16.527)	0	0	0
16/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,786.0000	37,368.0000	7.423	0	0	0
16/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,378.0000	3,696.0000	(15.578)	0	0	0
16/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,798.0000	30,205.0000	8.659	0	0	0
16/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,131.0000	5,218.0000	(14.892)	0	0	0
16/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	276.0000	402.0000	45.652	0	0	0
16/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,558.0000	33,595.0000	(8.105)	0	0	0
16/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,632.0000	25,908.0000	(9.514)	0	0	0
16/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,116.0000	1,482.0000	32.796	0	0	0
16/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,256.0000	23,432.0000	10.237	0	0	0
16/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,325.0000	17,208.0000	12.287	0	0	0
16/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,572.0000	7,366.0000	(14.069)	0	0	0
16/05/2006	R157	2006/08/03			Bond Future	7.7450	7.6900	(0.710)	0.0000	0.0000	117
16/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	61,323.0000	56,982.0000	(7.079)	0	0	0
16/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	238.0000	164.0000	(31.092)	0	0	0
16/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	77,362.0000	81,686.0000	5.589	0	0	0
16/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	95,465.0000	99,838.0000	4.581	0	0	0
16/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	113,332.0000	117,721.0000	3.873	0	0	0
16/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,441.0000	4,300.0000	(20.970)	0	0	0

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16/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	976.0000	1,344.0000	37.705	0	0	0
16/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	732.0000	527.0000	(28.005)	0	0	0
16/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	25,586.0000	28,843.0000	12.730	0	0	0
16/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	59,231.0000	63,424.0000	7.079	0	0	0
16/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	106.0000	163.0000	53.774	0	0	0
16/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	41,609.0000	45,488.0000	9.323	0	0	0
16/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	74.0000	49.0000	(33.784)	0	0	0
16/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
16/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	41,249.0000	37,219.0000	(9.770)	0	0	0
16/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,100.0000	1,582.0000	(24.667)	0	0	0
16/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,454.0000	5,621.0000	26.201	0	0	0
16/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,263.0000	10,151.0000	(17.223)	0	0	100
16/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	12,662.0000	14,948.0000	18.054	0	0	0
16/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,191.0000	20,961.0000	(13.352)	0	0	0
16/05/2006	R157	2006/11/02			Bond Future	7.7670	7.6800	(1.120)	0.0000	0.0000	0
16/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	126,593.0000	133,298.0000	5.297	0	0	0
16/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	295.0000	209.0000	(29.153)	0	0	0
16/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	143,307.0000	150,061.0000	4.713	0	0	0
16/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	117.0000	81.0000	(30.769)	0	0	0
16/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	44,388.0000	38,803.0000	(12.582)	0	0	0
16/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,703.0000	2,837.0000	(23.386)	0	0	117
16/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	59,158.0000	65,083.0000	10.016	0	0	0
16/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	574.0000	415.0000	(27.700)	0	0	0
16/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,360.0000	4,565.0000	35.863	0	0	0
16/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	8,622.0000	10,929.0000	26.757	0	0	0
16/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	29,607.0000	25,124.0000	(15.142)	0	0	0
16/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	109,660.0000	116,292.0000	6.048	0	0	0
16/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	17,463.0000	20,974.0000	20.105	0	0	0
16/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	92,654.0000	99,153.0000	7.014	0	0	0
16/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	147.0000	248.0000	68.707	0	0	0
16/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	18,787.0000	15,506.0000	(17.464)	0	0	158
16/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	62,382.0000	56,042.0000	(10.163)	0	0	0
16/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	921.0000	1,372.0000	48.969	0	0	0
16/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	82,439.0000	75,749.0000	(8.115)	0	0	0
16/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,460.0000	9,225.0000	(19.503)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	29,426.0000	33,981.0000	15.480	0	0	0
16/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	43,504.0000	48,868.0000	12.330	0	0	0
16/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,107.0000	816.0000	(26.287)	0	0	0
16/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	75,708.0000	81,991.0000	8.299	0	0	0
16/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,036.0000	1,528.0000	(24.951)	0	0	0
16/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,615.0000	5,189.0000	(21.557)	0	0	0
16/05/2006	R157	2007/02/01			Bond Future	7.7850	7.6960	(1.143)	0.0000	0.0000	0
16/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	32,733.0000	36,997.0000	13.027	0	0	0
16/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,569.0000	14,065.0000	(15.113)	0	0	0
16/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	63,639.0000	57,660.0000	(9.395)	0	0	0
16/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	60,159.0000	65,645.0000	9.119	0	0	0
16/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	45,768.0000	50,722.0000	10.824	0	0	0
16/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,133.0000	9,318.0000	(16.303)	0	0	0
16/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,357.0000	3,145.0000	33.432	0	0	0
16/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,392.0000	6,110.0000	(17.343)	0	0	0
16/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,282.0000	1,016.0000	(20.749)	0	0	0
16/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	139,236.0000	145,851.0000	4.751	0	0	0
16/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,034.0000	20,695.0000	(13.893)	0	0	0
16/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	685.0000	533.0000	(22.190)	0	0	0
16/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	21,378.0000	24,807.0000	16.040	0	0	0
16/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	123,302.0000	129,804.0000	5.273	0	0	0
16/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,074.0000	7,634.0000	25.683	0	0	0
16/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,034.0000	1,629.0000	(19.912)	0	0	0
16/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,209.0000	2,599.0000	(19.009)	0	0	0
16/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	75,439.0000	81,318.0000	7.793	0	0	0
16/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,876.0000	3,987.0000	(18.232)	0	0	0
16/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	47,445.0000	42,237.0000	(10.977)	0	0	0
16/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	91,243.0000	97,401.0000	6.749	0	0	0
16/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	107,218.0000	113,580.0000	5.934	0	0	0
16/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	12,384.0000	14,875.0000	20.115	0	0	0
16/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,216.0000	29,939.0000	(12.500)	0	0	0
16/05/2006	R186	2006/08/03			Bond Future	7.5240	7.4370	(1.156)	0.0000	0.0000	34
16/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	70,361.0000	60,071.0000	(14.625)	0	0	0
16/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,138.0000	1,973.0000	73.374	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
16/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5,549.0000	8,341.0000	50.315	0	0	0
16/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	41,074.0000	32,741.0000	(20.288)	0	0	0
16/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	193,998.0000	205,122.0000	5.734	0	0	0
16/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	751.0000	413.0000	(45.007)	0	0	0
16/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,096.0000	14,734.0000	(26.682)	0	0	0
16/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	117.0000	243.0000	107.692	0	0	0
16/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	17,041.0000	22,804.0000	33.818	0	0	0
16/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,057.0000	5,376.0000	(33.275)	0	0	0
16/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,673.0000	1,619.0000	(39.431)	0	0	0
16/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	61,087.0000	71,158.0000	16.486	0	0	0
16/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	36,299.0000	44,743.0000	23.262	0	0	0
16/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	115,718.0000	126,768.0000	9.549	0	0	0
16/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	21.0000	9.0000	(57.143)	0	0	0
16/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	104,318.0000	93,320.0000	(10.543)	0	0	0
16/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	142,670.0000	153,782.0000	7.789	0	0	0
16/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	168,779.0000	179,902.0000	6.590	0	0	0
16/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	88,260.0000	99,048.0000	12.223	0	0	0
16/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	145.0000	70.0000	(51.724)	0	0	0
16/05/2006	R186	2006/11/02			Bond Future	7.5270	7.4380	(1.182)	0.0000	0.0000	0
16/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,792.0000	1,242.0000	(30.692)	0	0	0
16/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	116,260.0000	127,009.0000	9.246	0	0	0
16/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,046.0000	6,975.0000	38.228	0	0	0
16/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,313.0000	3,142.0000	(27.150)	0	0	0
16/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	90,881.0000	101,009.0000	11.144	0	0	0
16/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	142,060.0000	153,130.0000	7.792	0	0	0
16/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,664.0000	6,539.0000	(24.527)	0	0	0
16/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	167,605.0000	178,820.0000	6.691	0	0	0
16/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	140,130.0000	129,023.0000	(7.926)	0	0	0
16/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	29,324.0000	23,855.0000	(18.650)	0	0	0
16/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	667.0000	439.0000	(34.183)	0	0	0
16/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	74,150.0000	64,781.0000	(12.635)	0	0	0
16/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	66,316.0000	75,490.0000	13.834	0	0	0
16/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	223.0000	139.0000	(37.668)	0	0	0

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16/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	288.0000	479.0000	66.319	0	0	0
16/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	48,313.0000	40,748.0000	(15.658)	0	0	0
16/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	16,473.0000	12,903.0000	(21.672)	0	0	0
16/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	12,658.0000	16,392.0000	29.499	0	0	0
16/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	25,912.0000	31,741.0000	22.495	0	0	0
16/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	105,283.0000	94,722.0000	(10.031)	0	0	0
16/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,468.0000	2,206.0000	50.272	0	0	0
16/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	44,147.0000	51,875.0000	17.505	0	0	0
16/05/2006	R186	2007/02/01			Bond Future	7.5290	7.4390	(1.195)	0.0000	0.0000	0
16/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	20,322.0000	24,571.0000	20.908	0	0	0
16/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	9,304.0000	11,881.0000	27.698	0	0	0
16/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	78,153.0000	69,387.0000	(11.216)	0	0	0
16/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	39,554.0000	34,069.0000	(13.867)	0	0	0
16/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	35,915.0000	41,773.0000	16.311	0	0	0
16/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	55,971.0000	48,878.0000	(12.673)	0	0	0
16/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	19,629.0000	16,574.0000	(15.564)	0	0	0
16/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	55,077.0000	62,296.0000	13.107	0	0	0
16/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,971.0000	3,135.0000	(21.053)	0	0	0
16/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	168,216.0000	179,074.0000	6.455	0	0	0
16/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,115.0000	1,630.0000	(22.931)	0	0	0
16/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	144,224.0000	154,731.0000	7.285	0	0	0
16/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,101.0000	5,739.0000	(19.180)	0	0	0
16/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	120,584.0000	130,564.0000	8.276	0	0	0
16/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	12,094.0000	9,996.0000	(17.347)	0	0	0
16/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	27,843.0000	23,720.0000	(14.808)	0	0	0
16/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	76,644.0000	84,932.0000	10.814	0	0	0
16/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,410.0000	4,652.0000	36.422	0	0	0
16/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	97,844.0000	107,088.0000	9.448	0	0	0
16/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	106,699.0000	96,598.0000	(9.467)	0	0	0
16/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	877.0000	1,303.0000	48.575	0	0	0
16/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	139,899.0000	128,984.0000	(7.802)	0	0	0
16/05/2006	R194	2006/08/03			Bond Future	7.4200	7.3330	(1.173)	0.0000	0.0000	55
16/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	867.0000	599.0000	(30.911)	0	0	0
16/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,155.0000	24,451.0000	5.597	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
16/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,763.0000	6,790.0000	17.821	0	0	0
16/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
16/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	26.0000	14.0000	(46.154)	0	0	0
16/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	10,063.0000	8,795.0000	(12.601)	0	0	0
16/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	27.0000	54.0000	100.000	0	0	0
16/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	364.0000	238.0000	(34.615)	0	0	0
16/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,361.0000	13,613.0000	10.129	0	0	0
16/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	108.0000	65.0000	(39.815)	0	0	0
16/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	15,930.0000	17,214.0000	8.060	0	0	0
16/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,543.0000	20,836.0000	6.616	0	0	0
16/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,128.0000	1,588.0000	40.780	0	0	0
16/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,947.0000	10,117.0000	13.077	0	0	0
16/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	264.0000	431.0000	63.258	0	0	0
16/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,662.0000	2,826.0000	(22.829)	0	0	0
16/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,540.0000	5,411.0000	(17.263)	0	0	0
16/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,043.0000	3,833.0000	25.961	0	0	0
16/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,853.0000	1,348.0000	(27.253)	0	0	0
16/05/2006	R194	2006/11/02			Bond Future	7.4350	7.3310	(1.399)	0.0000	0.0000	0
16/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,070.0000	13,762.0000	(8.679)	0	0	0
16/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,690.0000	6,612.0000	16.204	0	0	0
16/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,900.0000	10,620.0000	(10.756)	0	0	0
16/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	36.0000	66.0000	83.333	0	0	0
16/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	218.0000	341.0000	56.422	0	0	0
16/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,736.0000	1,348.0000	(22.350)	0	0	0
16/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,172.0000	9,222.0000	12.849	0	0	0
16/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,754.0000	11,912.0000	10.768	0	0	0
16/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,891.0000	7,704.0000	(13.351)	0	0	0
16/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	269.0000	189.0000	(29.740)	0	0	0
16/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,552.0000	14,782.0000	9.076	0	0	0
16/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	567.0000	416.0000	(26.631)	0	0	0
16/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,095.0000	835.0000	(23.744)	0	0	0
16/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
16/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,287.0000	16,977.0000	(7.164)	0	0	0

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16/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	819.0000	1,128.0000	37.729	0	0	0
16/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,908.0000	2,439.0000	27.830	0	0	0
16/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,241.0000	3,461.0000	(18.392)	0	0	0
16/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,315.0000	5,314.0000	(15.851)	0	0	0
16/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,579.0000	4,323.0000	20.788	0	0	0
16/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,761.0000	2,196.0000	(20.464)	0	0	0
16/05/2006	R194	2007/02/01			Bond Future	7.4510	7.3320	(1.597)	0.0000	0.0000	0
16/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	16.0000	100.000	0	0	0
16/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,006.0000	13,796.0000	(8.063)	0	0	0
16/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	731.0000	968.0000	32.421	0	0	0
16/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,936.0000	6,955.0000	(12.361)	0	0	0
16/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,454.0000	11,275.0000	(9.467)	0	0	0
16/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,611.0000	1,998.0000	24.022	0	0	0
16/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	63.0000	102.0000	61.905	0	0	0
16/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,238.0000	5,407.0000	(13.322)	0	0	0
16/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,122.0000	4,781.0000	15.987	0	0	0
16/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,740.0000	4,049.0000	(14.578)	0	0	0
16/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,621.0000	3,063.0000	(15.410)	0	0	0
16/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,682.0000	3,208.0000	19.612	0	0	0
16/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	258.0000	373.0000	44.574	0	0	0
16/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	974.0000	784.0000	(19.507)	0	0	0
16/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,774.0000	14,861.0000	7.892	0	0	0
16/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	619.0000	489.0000	(21.002)	0	0	0
16/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,476.0000	1,211.0000	(17.954)	0	0	0
16/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,597.0000	10,550.0000	9.930	0	0	0
16/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,617.0000	12,645.0000	8.849	0	0	0
16/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,747.0000	8,610.0000	11.140	0	0	0
16/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,156.0000	1,802.0000	(16.419)	0	0	0
16/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,853.0000	6,624.0000	13.173	0	0	0
16/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,052.0000	8,948.0000	(10.983)	0	0	0
16/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,803.0000	2,356.0000	(15.947)	0	0	0
16/05/2006	R201	2006/08/03			Bond Future	7.7420	7.6640	(1.007)	0.0000	0.0000	26
16/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	691.0000	450.0000	(34.877)	0	0	0
16/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	9,844.0000	12,519.0000	27.174	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
16/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	274.0000	172.0000	(37.226)	0	0	0
16/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	89,988.0000	94,920.0000	5.481	0	0	0
16/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	74.0000	43.0000	(41.892)	0	0	0
16/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	47,199.0000	51,897.0000	9.954	0	0	0
16/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
16/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	20,331.0000	24,074.0000	18.410	0	0	0
16/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	75,830.0000	80,739.0000	6.474	0	0	0
16/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,200.0000	3,003.0000	(28.500)	0	0	0
16/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	9,339.0000	7,075.0000	(24.242)	0	0	0
16/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	61,544.0000	66,381.0000	7.859	0	0	0
16/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,732.0000	1,175.0000	(32.159)	0	0	0
16/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,265.0000	4,626.0000	41.685	0	0	0
16/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	33,195.0000	37,578.0000	13.204	0	0	0
16/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	18,686.0000	15,108.0000	(19.148)	0	0	0
16/05/2006	R201	2006/11/02			Bond Future	7.7560	7.6750	(1.044)	0.0000	0.0000	0
16/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,135.0000	4,095.0000	30.622	0	0	0
16/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	15,325.0000	17,930.0000	16.998	0	0	0
16/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	23,494.0000	20,241.0000	(13.846)	0	0	0
16/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	48,781.0000	44,129.0000	(9.536)	0	0	0
16/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,557.0000	9,313.0000	23.237	0	0	0
16/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	826.0000	1,184.0000	43.341	0	0	0
16/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,695.0000	13,290.0000	(15.323)	0	0	0
16/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	34,931.0000	30,881.0000	(11.594)	0	0	0
16/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	111.0000	183.0000	64.865	0	0	0
16/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	10,241.0000	8,537.0000	(16.639)	0	0	0
16/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,578.0000	5,408.0000	(17.787)	0	0	0
16/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	25,151.0000	28,457.0000	13.145	0	0	0
16/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	507.0000	379.0000	(25.247)	0	0	0
16/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	64,529.0000	59,591.0000	(7.652)	0	0	0
16/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	48,904.0000	53,119.0000	8.619	0	0	0
16/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	36,489.0000	40,328.0000	10.521	0	0	0
16/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	61,349.0000	65,888.0000	7.399	0	0	0
16/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,269.0000	3,474.0000	(18.623)	0	0	0
16/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	1,111.0000	855.0000	(23.042)	0	0	0
16/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	87,724.0000	92,605.0000	5.564	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
16/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,258.0000	1,788.0000	(20.815)	0	0	0
16/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	74,394.0000	79,147.0000	6.389	0	0	0
16/05/2006	R201	2007/02/01			Bond Future	7.7700	7.6880	(1.055)	0.0000	0.0000	0
16/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	49,830.0000	53,756.0000	7.879	0	0	0
16/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,707.0000	8,338.0000	(14.103)	0	0	0
16/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,826.0000	2,396.0000	31.216	0	0	0
16/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	38,092.0000	41,671.0000	9.396	0	0	0
16/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,067.0000	12,222.0000	(13.116)	0	0	0
16/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,536.0000	23,438.0000	(11.675)	0	0	0
16/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,046.0000	6,024.0000	(14.505)	0	0	0
16/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	36,701.0000	32,900.0000	(10.357)	0	0	0
16/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,419.0000	1,148.0000	(19.098)	0	0	0
16/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,131.0000	11,981.0000	18.261	0	0	0
16/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,333.0000	3,640.0000	(15.994)	0	0	0
16/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	17,788.0000	20,324.0000	14.257	0	0	0
16/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	27,791.0000	30,894.0000	11.165	0	0	0
16/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	61,258.0000	65,513.0000	6.946	0	0	0
16/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	85,879.0000	90,556.0000	5.446	0	0	0
16/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	49,473.0000	45,095.0000	(8.849)	0	0	0
16/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,992.0000	16,580.0000	(12.700)	0	0	0
16/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	73,357.0000	77,860.0000	6.138	0	0	0
16/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,541.0000	2,096.0000	(17.513)	0	0	0
16/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,817.0000	5,965.0000	23.832	0	0	0
16/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	64,177.0000	59,429.0000	(7.398)	0	0	0
16/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	477.0000	678.0000	42.138	0	0	0
16/05/2006	R203	2006/08/03			Bond Future	7.7620	7.6790	(1.069)	0.0000	0.0000	0
16/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	13,807.0000	17,052.0000	23.503	0	0	0
16/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,564.0000	3,529.0000	37.637	0	0	0
16/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	42,072.0000	36,764.0000	(12.616)	0	0	0
16/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,711.0000	11,683.0000	(20.583)	0	0	0
16/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	38,691.0000	44,103.0000	13.988	0	0	0
16/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,804.0000	1,944.0000	(30.670)	0	0	0
16/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	26,520.0000	22,212.0000	(16.244)	0	0	0
16/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,547.0000	8,512.0000	30.014	0	0	0

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16/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	71,209.0000	77,378.0000	8.663	0	0	0
16/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	24,716.0000	29,206.0000	18.166	0	0	0
16/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	56.0000	30.0000	(46.429)	0	0	0
16/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	60,332.0000	54,433.0000	(9.778)	0	0	0
16/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	87,932.0000	94,179.0000	7.104	0	0	0
16/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,005.0000	5,221.0000	(25.468)	0	0	0
16/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	252.0000	148.0000	(41.270)	0	0	0
16/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	810.0000	1,185.0000	46.296	0	0	0
16/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	929.0000	594.0000	(36.060)	0	0	0
16/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	54,560.0000	60,498.0000	10.883	0	0	0
16/05/2006	R203	2006/11/02			Bond Future	7.7750	7.6900	(1.093)	0.0000	0.0000	0
16/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	19,502.0000	22,729.0000	16.547	0	0	0
16/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	32,540.0000	28,544.0000	(12.280)	0	0	0
16/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,655.0000	8,177.0000	22.870	0	0	0
16/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	11,904.0000	14,229.0000	19.531	0	0	0
16/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	46,524.0000	41,725.0000	(10.315)	0	0	0
16/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	21,356.0000	18,261.0000	(14.492)	0	0	0
16/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	81,280.0000	75,431.0000	(7.196)	0	0	0
16/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,378.0000	4,275.0000	26.554	0	0	0
16/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	29,541.0000	33,656.0000	13.930	0	0	0
16/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	62,943.0000	57,519.0000	(8.617)	0	0	0
16/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,544.0000	2,016.0000	30.570	0	0	0
16/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	101,026.0000	94,925.0000	(6.039)	0	0	0
16/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	13,051.0000	10,845.0000	(16.903)	0	0	0
16/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	632.0000	851.0000	34.652	0	0	0
16/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,828.0000	1,372.0000	(24.945)	0	0	0
16/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	70,830.0000	76,695.0000	8.280	0	0	0
16/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	41,785.0000	46,668.0000	11.686	0	0	0
16/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,837.0000	2,986.0000	(22.179)	0	0	0
16/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	7,378.0000	5,940.0000	(19.490)	0	0	0
16/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	55,744.0000	61,215.0000	9.815	0	0	0
16/05/2006	R203	2007/02/01			Bond Future	7.7900	7.7030	(1.117)	0.0000	0.0000	0
16/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	33,511.0000	37,443.0000	11.733	0	0	0
16/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,121.0000	61,013.0000	(7.725)	0	0	0

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16/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	18,367.0000	15,937.0000	(13.230)	0	0	0
16/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,425.0000	7,678.0000	19.502	0	0	0
16/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,956.0000	10,177.0000	(14.880)	0	0	0
16/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,191.0000	77,632.0000	(6.682)	0	0	0
16/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	7,406.0000	6,177.0000	(16.595)	0	0	0
16/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,428.0000	1,938.0000	(20.181)	0	0	0
16/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	57,448.0000	62,580.0000	8.933	0	0	0
16/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	10,560.0000	12,387.0000	17.301	0	0	0
16/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	85,799.0000	91,670.0000	6.843	0	0	0
16/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,002.0000	27,220.0000	13.407	0	0	0
16/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	71,253.0000	76,814.0000	7.805	0	0	0
16/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	26,920.0000	23,777.0000	(11.675)	0	0	0
16/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,356.0000	3,555.0000	(18.388)	0	0	0
16/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,669.0000	4,471.0000	21.859	0	0	0
16/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	16,360.0000	18,857.0000	15.263	0	0	0
16/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	50,887.0000	46,353.0000	(8.910)	0	0	0
16/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	44,751.0000	49,333.0000	10.239	0	0	0
16/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,958.0000	2,436.0000	24.413	0	0	0
16/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	37,765.0000	33,901.0000	(10.232)	0	0	0
16/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	101,777.0000	95,894.0000	(5.780)	0	0	0
16/05/2006	R204	2006/08/03			Bond Future	7.7620	7.6800	(1.056)	0.0000	0.0000	83
16/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,579.0000	5,698.0000	(24.819)	0	0	0
16/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	26,291.0000	30,966.0000	17.782	0	0	0
16/05/2006	R204	2006/11/02			Bond Future	7.7740	7.6890	(1.093)	0.0000	0.0000	0
16/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7,922.0000	9,613.0000	21.346	0	0	0
16/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	50,206.0000	45,193.0000	(9.985)	0	0	0
16/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,200.0000	5,233.0000	24.595	0	0	0
16/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	67,485.0000	61,814.0000	(8.403)	0	0	0
16/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	21,818.0000	25,244.0000	15.703	0	0	0
16/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	13,684.0000	16,198.0000	18.372	0	0	0
16/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	23,705.0000	20,428.0000	(13.824)	0	0	0
16/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	35,507.0000	31,317.0000	(11.800)	0	0	0
16/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	91,539.0000	97,958.0000	7.012	0	0	0
16/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	86,865.0000	80,731.0000	(7.062)	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
16/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	32,386.0000	36,709.0000	13.348	0	0	0
16/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,024.0000	2,594.0000	28.162	0	0	0
16/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,097.0000	812.0000	(25.980)	0	0	0
16/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	107,850.0000	101,427.0000	(5.955)	0	0	0
16/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	14,845.0000	12,465.0000	(16.032)	0	0	0
16/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	881.0000	1,162.0000	31.896	0	0	0
16/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,674.0000	7,079.0000	(18.388)	0	0	0
16/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	45,147.0000	50,256.0000	11.316	0	0	0
16/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	75,275.0000	81,426.0000	8.171	0	0	0
16/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,365.0000	1,812.0000	(23.383)	0	0	0
16/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	59,633.0000	65,355.0000	9.595	0	0	0
16/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,707.0000	3,726.0000	(20.841)	0	0	0
16/05/2006	R204	2007/02/01			Bond Future	7.7850	7.6990	(1.105)	0.0000	0.0000	0
16/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	54,156.0000	49,420.0000	(8.745)	0	0	0
16/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,652.0000	2,129.0000	(19.721)	0	0	0
16/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	11,580.0000	13,532.0000	16.857	0	0	0
16/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,092.0000	4,962.0000	21.261	0	0	0
16/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,102.0000	8,450.0000	18.981	0	0	0
16/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	88,625.0000	82,806.0000	(6.566)	0	0	0
16/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	70,387.0000	65,047.0000	(7.587)	0	0	0
16/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	36,087.0000	40,234.0000	11.492	0	0	0
16/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	47,984.0000	52,806.0000	10.049	0	0	0
16/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	25,980.0000	29,385.0000	13.106	0	0	0
16/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,976.0000	6,682.0000	(16.224)	0	0	0
16/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	61,378.0000	66,772.0000	8.788	0	0	0
16/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	108,541.0000	102,375.0000	(5.681)	0	0	0
16/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	28,695.0000	25,412.0000	(11.441)	0	0	0
16/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,816.0000	10,950.0000	(14.560)	0	0	0
16/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	17,815.0000	20,469.0000	14.898	0	0	0
16/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,173.0000	97,338.0000	6.762	0	0	0
16/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,903.0000	81,743.0000	7.694	0	0	0
16/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,720.0000	3,873.0000	(17.945)	0	0	0
16/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,206.0000	36,172.0000	(10.033)	0	0	0
16/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,206.0000	2,728.0000	23.663	0	0	0
16/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	19,621.0000	17,079.0000	(12.956)	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
16/05/2006	R207	2006/08/03			Bond Future	7.7480	7.6650	(1.071)	0.0000	0.0000	0
16/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	27,320.0000	32,157.0000	17.705	0	0	0
16/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,375.0000	5,517.0000	(25.193)	0	0	0
16/05/2006	R207	2006/11/02			Bond Future	7.7570	7.6720	(1.096)	0.0000	0.0000	0
16/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	43,304.0000	37,437.0000	(13.548)	0	0	0
16/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,891.0000	2,804.0000	48.281	0	0	0
16/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	63,199.0000	56,717.0000	(10.256)	0	0	0
16/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	481.0000	779.0000	61.954	0	0	0
16/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	2,016.0000	1,312.0000	(34.921)	0	0	0
16/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	92,188.0000	98,958.0000	7.344	0	0	0
16/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	84,723.0000	78,013.0000	(7.920)	0	0	0
16/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	90.0000	160.0000	77.778	0	0	0
16/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	24,895.0000	29,983.0000	20.438	0	0	0
16/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	18.0000	9.0000	(50.000)	0	0	0
16/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,864.0000	4,171.0000	(28.871)	0	0	0
16/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	57,156.0000	63,712.0000	11.470	0	0	0
16/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	114.0000	61.0000	(46.491)	0	0	0
16/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	74,749.0000	81,476.0000	8.999	0	0	0
16/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	545.0000	322.0000	(40.917)	0	0	0
16/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	40,098.0000	46,174.0000	15.153	0	0	0
16/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13,122.0000	16,746.0000	27.618	0	0	0
16/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	13,678.0000	10,522.0000	(23.074)	0	0	0
16/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	26,328.0000	21,624.0000	(17.867)	0	0	0
16/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5,630.0000	7,705.0000	36.856	0	0	0
16/05/2006	R207	2007/02/01			Bond Future	7.7660	7.6800	(1.107)	0.0000	0.0000	0
16/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	12,687.0000	10,842.0000	(14.542)	0	0	0
16/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	49,668.0000	54,601.0000	9.932	0	0	0
16/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	70,330.0000	64,974.0000	(7.616)	0	0	0
16/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	19,439.0000	16,920.0000	(12.958)	0	0	0
16/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	37,563.0000	41,823.0000	11.341	0	0	0
16/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	53,972.0000	49,237.0000	(8.773)	0	0	0
16/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,863.0000	83,804.0000	7.630	0	0	0
16/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	7,619.0000	9,042.0000	18.677	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
16/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	7,897.0000	6,617.0000	(16.209)	0	0	0
16/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	88,790.0000	82,937.0000	(6.592)	0	0	0
16/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	12,315.0000	14,359.0000	16.598	0	0	0
16/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	63,225.0000	68,725.0000	8.699	0	0	0
16/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,636.0000	2,117.0000	(19.689)	0	0	0
16/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,679.0000	3,841.0000	(17.910)	0	0	0
16/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	93,196.0000	99,457.0000	6.718	0	0	0
16/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,432.0000	5,358.0000	20.894	0	0	0
16/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,413.0000	2,975.0000	23.291	0	0	0
16/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	109,030.0000	102,813.0000	(5.702)	0	0	0
16/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	39,974.0000	35,953.0000	(10.059)	0	0	0
16/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	28,472.0000	25,209.0000	(11.460)	0	0	0
16/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	27,215.0000	30,732.0000	12.923	0	0	0
16/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	18,796.0000	21,555.0000	14.679	0	0	0

Grand Total:

2,746