

Derivatives High/Low Report

High/Low for 23/05/2006

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
23/05/2006	GOVI 2006/08/03			jGovi	242.3020	242.7160	0.171	0.0000	0.0000	561
23/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	48.0000	33.0000	(31.250)	0	0	0
23/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	123,068.0000	127,193.0000	3.352	0	0	0
23/05/2006	GOVI 2006/11/02			jGovi	246.7050	247.1170	0.167	0.0000	0.0000	301
23/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	113.0000	91.0000	(19.469)	0	0	0
23/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	167,163.0000	171,261.0000	2.451	0	0	0
23/05/2006	GOVI 2007/02/01			jGovi	251.2280	251.6290	0.160	0.0000	0.0000	0
23/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	212,359.0000	216,356.0000	1.882	0	0	0
23/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	79.0000	66.0000	(16.456)	0	0	0
23/05/2006	J153 2010/08/31			jSwap	7.4830	7.4550	(0.374)	0.0000	0.0000	0
23/05/2006	J157 2015/09/15			jSwap	7.7220	7.6820	(0.518)	0.0000	0.0000	0
23/05/2006	J186 2026/12/21			jSwap	7.4560	7.4230	(0.443)	0.0000	0.0000	0
23/05/2006	J194 2008/02/28			jSwap	7.3730	7.3420	(0.420)	0.0000	0.0000	0
23/05/2006	J201 2014/12/22			jSwap	7.6740	7.6420	(0.417)	0.0000	0.0000	0
23/05/2006	J203 2017/09/15			jSwap	7.7170	7.6830	(0.441)	0.0000	0.0000	0
23/05/2006	J204 2018/12/21			jSwap	7.7020	7.6690	(0.428)	0.0000	0.0000	0

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23/05/2006	J207	2020/01/15			jSwap	7.6900	7.6560	(0.442)	0.0000	0.0000	0
23/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0790	(0.056)	0.0000	0.0000	0
23/05/2006	JFRA	2006/08/03			jFra	7.3020	7.2790	(0.315)	0.0000	0.0000	0
23/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,054.0000	1,012.0000	(3.985)	0	0	0
23/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	315.0000	329.0000	4.444	0	0	0
23/05/2006	JFRA	2006/11/02			jFra	7.5300	7.5000	(0.398)	0.0000	0.0000	0
23/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,753.0000	1,700.0000	(3.023)	0	0	0
23/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	456.0000	476.0000	4.386	0	0	0
23/05/2006	JFRA	2007/02/01			jFra	7.6480	7.6140	(0.445)	0.0000	0.0000	35
23/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,403.0000	1,356.0000	(3.350)	0	0	0
23/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,041.0000	1,077.0000	3.458	0	0	0
23/05/2006	JFRA	2007/05/03			jFra	7.7980	7.7410	(0.731)	0.0000	0.0000	0
23/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,830.0000	1,749.0000	(4.426)	0	0	0
23/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,102.0000	1,159.0000	5.172	0	0	0
23/05/2006	JFRA	2007/08/02			jFra	7.7960	7.7770	(0.244)	0.0000	0.0000	0
23/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,278.0000	1,297.0000	1.487	0	0	0
23/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,002.0000	1,974.0000	(1.399)	0	0	0
23/05/2006	JFRA	2007/11/01			jFra	7.9040	7.8600	(0.557)	0.0000	0.0000	0
23/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,440.0000	2,371.0000	(2.828)	0	0	0
23/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,378.0000	1,424.0000	3.338	0	0	0
23/05/2006	JFRA	2008/02/07			jFra	7.9340	7.8970	(0.466)	0.0000	0.0000	0
23/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,645.0000	26,582.0000	(0.236)	0	0	0
23/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,570.0000	25,593.0000	0.090	0	0	0
23/05/2006	JN02	2006/08/03			jNote	7.7260	7.6950	(0.401)	0.0000	0.0000	0
23/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,970.0000	13,545.0000	(3.042)	0	0	0
23/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,164.0000	5,310.0000	2.827	0	0	0

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23/05/2006	JN02	2006/11/02			jNote	7.8120	7.7840	(0.358)	0.0000	0.0000	0
23/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,749.0000	8,909.0000	1.829	0	0	0
23/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,132.0000	18,778.0000	(1.850)	0	0	0
23/05/2006	JN05	2006/08/03			jNote	7.8900	7.8730	(0.215)	0.0000	0.0000	0
23/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,562.0000	26,929.0000	(2.297)	0	0	0
23/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,258.0000	1,311.0000	4.213	0	0	0
23/05/2006	JN05	2006/11/02			jNote	7.9300	7.9150	(0.189)	0.0000	0.0000	0
23/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,670.0000	3,766.0000	2.616	0	0	0
23/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,575.0000	31,069.0000	(1.603)	0	0	0
23/05/2006	JN10	2006/08/03			jNote	7.9360	7.9020	(0.428)	0.0000	0.0000	0
23/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	120.0000	154.0000	28.333	0	0	0
23/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	47,263.0000	45,015.0000	(4.756)	0	0	0
23/05/2006	JN10	2006/11/02			jNote	7.9560	7.9230	(0.415)	0.0000	0.0000	0
23/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	49,439.0000	47,387.0000	(4.151)	0	0	0
23/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	999.0000	1,153.0000	15.415	0	0	0
23/05/2006	JROD	2006/05/31			jRod	6.7900	6.7900	-	0.0000	0.0000	0
23/05/2006	JROD	2006/06/30			jRod	6.8430	6.8390	(0.058)	0.0000	0.0000	0
23/05/2006	JROD	2006/07/31			jRod	6.9610	6.9530	(0.115)	0.0000	0.0000	0
23/05/2006	JROD	2006/08/31			jRod	6.9620	6.9570	(0.072)	0.0000	0.0000	0
23/05/2006	R153	2006/08/03			Bond Future	7.5675	7.5275	(0.529)	0.0000	0.0000	754
23/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,648.0000	12,396.0000	(9.174)	0	0	0
23/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,387.0000	1,670.0000	20.404	0	0	0
23/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	22,241.0000	20,768.0000	(6.623)	0	0	0
23/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,604.0000	5,259.0000	14.227	0	0	0
23/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,197.0000	6,316.0000	(12.241)	0	0	100
23/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	212.0000	275.0000	29.717	0	0	0

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23/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,282.0000	2,777.0000	(15.387)	0	0	0
23/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,258.0000	11,289.0000	10.051	0	0	0
23/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	485.0000	382.0000	(21.237)	0	0	0
23/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,321.0000	1,077.0000	(18.471)	0	0	0
23/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,272.0000	36,768.0000	4.241	0	0	0
23/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	167.0000	127.0000	(23.952)	0	0	0
23/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,346.0000	45,868.0000	3.432	0	0	0
23/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	55.0000	41.0000	(25.455)	0	0	0
23/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	53,403.0000	54,934.0000	2.867	0	0	0
23/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,769.0000	19,061.0000	7.271	0	0	0
23/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
23/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,309.0000	27,741.0000	5.443	0	0	0
23/05/2006	R153	2006/11/02			Bond Future	7.5410	7.5080	(0.438)	0.0000	0.0000	0
23/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,858.0000	4,211.0000	9.150	0	0	0
23/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,448.0000	13,606.0000	(5.828)	0	0	0
23/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	7,963.0000	8,518.0000	6.970	0	0	0
23/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	34.0000	42.0000	23.529	0	0	0
23/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,447.0000	8,808.0000	(6.764)	0	0	0
23/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,355.0000	1,223.0000	(9.742)	0	0	0
23/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,356.0000	2,146.0000	(8.913)	0	0	100
23/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,768.0000	3,455.0000	(8.307)	0	0	0
23/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,663.0000	28,648.0000	3.561	0	0	0
23/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,422.0000	36,485.0000	3.001	0	0	0
23/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,385.0000	28,243.0000	(3.886)	0	0	0
23/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	315.0000	368.0000	16.825	0	0	0
23/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,541.0000	14,280.0000	5.457	0	0	0
23/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,390.0000	1,560.0000	12.230	0	0	0
23/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,175.0000	20,151.0000	(4.836)	0	0	0
23/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,231.0000	21,113.0000	4.360	0	0	0
23/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,009.0000	5,552.0000	(7.605)	0	0	0
23/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,480.0000	37,293.0000	(3.085)	0	0	0
23/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,113.0000	61,277.0000	1.936	0	0	0
23/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	454.0000	404.0000	(11.013)	0	0	0
23/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	272.0000	241.0000	(11.397)	0	0	0
23/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	764.0000	684.0000	(10.471)	0	0	0

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23/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	51,787.0000	52,931.0000	2.209	0	0	0
23/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,505.0000	44,620.0000	2.563	0	0	0
23/05/2006	R153	2007/02/01			Bond Future	7.5570	7.5230	(0.450)	0.0000	0.0000	0
23/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	9,927.0000	10,464.0000	5.409	0	0	0
23/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,860.0000	11,245.0000	(5.185)	0	0	0
23/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,831.0000	3,072.0000	8.513	0	0	0
23/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,317.0000	15,553.0000	(4.682)	0	0	0
23/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,856.0000	6,246.0000	6.660	0	0	0
23/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,038.0000	1,154.0000	11.175	0	0	0
23/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,898.0000	20,985.0000	(4.169)	0	0	0
23/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,767.0000	35,651.0000	(3.035)	0	0	0
23/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,031.0000	15,703.0000	4.471	0	0	0
23/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,791.0000	27,754.0000	(3.602)	0	0	0
23/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	247.0000	285.0000	15.385	0	0	0
23/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	20,946.0000	21,732.0000	3.753	0	0	0
23/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,168.0000	1,082.0000	(7.363)	0	0	0
23/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	56,783.0000	57,850.0000	1.879	0	0	0
23/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,515.0000	8,035.0000	(5.637)	0	0	0
23/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,753.0000	42,752.0000	2.393	0	0	0
23/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,473.0000	35,420.0000	2.747	0	0	0
23/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,206.0000	2,052.0000	(6.981)	0	0	0
23/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,300.0000	4,025.0000	(6.395)	0	0	0
23/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,215.0000	50,253.0000	2.109	0	0	0
23/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,597.0000	1,483.0000	(7.138)	0	0	0
23/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,071.0000	2,865.0000	(6.708)	0	0	0
23/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,058.0000	5,692.0000	(6.042)	0	0	0
23/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,483.0000	28,360.0000	3.191	0	0	0
23/05/2006	R157	2006/08/03			Bond Future	7.7575	7.7175	(0.516)	0.0000	0.0000	122
23/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	736.0000	939.0000	27.582	0	0	0
23/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	53.0000	38.0000	(28.302)	0	0	0
23/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,532.0000	22,080.0000	(9.995)	0	0	0
23/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	62,280.0000	59,111.0000	(5.088)	0	0	0
23/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	112,327.0000	115,516.0000	2.839	0	0	0
23/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	94,447.0000	97,626.0000	3.366	0	0	0

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23/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	42,006.0000	39,016.0000	(7.118)	0	0	0
23/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	65.0000	91.0000	40.000	0	0	0
23/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3,797.0000	4,539.0000	19.542	0	0	0
23/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
23/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	58,124.0000	61,173.0000	5.246	0	0	0
23/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	76,314.0000	79,458.0000	4.120	0	0	0
23/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	187.0000	138.0000	(26.203)	0	0	0
23/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	622.0000	477.0000	(23.312)	0	0	0
23/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	40,422.0000	43,232.0000	6.952	0	0	0
23/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,910.0000	1,527.0000	(20.052)	0	0	0
23/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,220.0000	4,351.0000	(16.648)	0	0	0
23/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	24,368.0000	26,692.0000	9.537	0	0	0
23/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	11,603.0000	13,174.0000	13.540	0	0	0
23/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,201.0000	10,579.0000	(13.294)	0	0	100
23/05/2006	R157	2006/11/02			Bond Future	7.7560	7.7130	(0.554)	0.0000	0.0000	0
23/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,294.0000	3,837.0000	16.485	0	0	0
23/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	8,581.0000	9,660.0000	12.574	0	0	0
23/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,710.0000	26,435.0000	(7.924)	0	0	0
23/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,983.0000	16,310.0000	(9.303)	0	0	158
23/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	17,516.0000	19,196.0000	9.591	0	0	0
23/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	43,466.0000	40,656.0000	(6.465)	0	0	0
23/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,356.0000	2,917.0000	(13.081)	0	0	117
23/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	59,667.0000	62,582.0000	4.885	0	0	0
23/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	144,139.0000	147,475.0000	2.314	0	0	0
23/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,800.0000	9,659.0000	(10.565)	0	0	0
23/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	29,622.0000	31,834.0000	7.467	0	0	0
23/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	43,865.0000	46,492.0000	5.989	0	0	0
23/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	61,485.0000	58,323.0000	(5.143)	0	0	0
23/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	81,571.0000	78,257.0000	(4.063)	0	0	0
23/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	134.0000	174.0000	29.851	0	0	0
23/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	93.0000	76.0000	(18.280)	0	0	0
23/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,120.0000	5,393.0000	(11.879)	0	0	0
23/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	880.0000	1,072.0000	21.818	0	0	0
23/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,806.0000	1,551.0000	(14.120)	0	0	0
23/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	76,334.0000	79,432.0000	4.058	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	127,397.0000	130,710.0000	2.601	0	0	0
23/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	243.0000	202.0000	(16.872)	0	0	0
23/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	486.0000	407.0000	(16.255)	0	0	0
23/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	960.0000	815.0000	(15.104)	0	0	0
23/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	93,363.0000	96,571.0000	3.436	0	0	0
23/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	110,428.0000	113,703.0000	2.966	0	0	0
23/05/2006	R157	2007/02/01			Bond Future	7.7730	7.7300	(0.553)	0.0000	0.0000	0
23/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	60,648.0000	63,278.0000	4.336	0	0	0
23/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,972.0000	6,334.0000	(9.151)	0	0	0
23/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,359.0000	31,248.0000	(6.328)	0	0	0
23/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	46,145.0000	48,509.0000	5.123	0	0	0
23/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	12,437.0000	13,593.0000	9.295	0	0	0
23/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,914.0000	14,670.0000	(7.817)	0	0	0
23/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	76,028.0000	78,853.0000	3.716	0	0	0
23/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,599.0000	9,697.0000	(8.510)	0	0	0
23/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,554.0000	4,112.0000	(9.706)	0	0	0
23/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,860.0000	1,660.0000	(10.753)	0	0	0
23/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,968.0000	2,665.0000	(10.209)	0	0	0
23/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	610.0000	535.0000	(12.295)	0	0	0
23/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	140,070.0000	143,263.0000	2.280	0	0	0
23/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	91,911.0000	94,876.0000	3.226	0	0	0
23/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,071.0000	6,782.0000	11.711	0	0	0
23/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,159.0000	1,028.0000	(11.303)	0	0	0
23/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	46,533.0000	43,976.0000	(5.495)	0	0	0
23/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	62,709.0000	59,791.0000	(4.653)	0	0	0
23/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	107,954.0000	111,021.0000	2.841	0	0	0
23/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	124,089.0000	127,226.0000	2.528	0	0	0
23/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,337.0000	2,686.0000	14.934	0	0	0
23/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	32,988.0000	35,011.0000	6.133	0	0	0
23/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	21,521.0000	23,134.0000	7.495	0	0	0
23/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,267.0000	21,613.0000	(7.109)	0	0	0
23/05/2006	R186	2006/08/03			Bond Future	7.5080	7.4720	(0.479)	0.0000	0.0000	34
23/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	17,208.0000	19,468.0000	13.133	0	0	0
23/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	68,217.0000	63,882.0000	(6.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,227.0000	15,891.0000	(12.816)	0	0	0
23/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	170,813.0000	175,410.0000	2.691	0	0	0
23/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	144,695.0000	149,288.0000	3.174	0	0	0
23/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
23/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	196,033.0000	200,630.0000	2.345	0	0	0
23/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	62,524.0000	66,683.0000	6.652	0	0	0
23/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,075.0000	1,637.0000	(21.108)	0	0	0
23/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	87.0000	61.0000	(29.885)	0	0	0
23/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,029.0000	1,291.0000	25.462	0	0	0
23/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	117,696.0000	122,266.0000	3.883	0	0	0
23/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	93.0000	125.0000	34.409	0	0	0
23/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	102,258.0000	97,693.0000	(4.464)	0	0	0
23/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5,407.0000	6,416.0000	18.661	0	0	0
23/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	90,067.0000	94,532.0000	4.957	0	0	0
23/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	38,897.0000	35,309.0000	(9.224)	0	0	0
23/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,837.0000	5,682.0000	(16.893)	0	0	0
23/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	37,115.0000	40,556.0000	9.271	0	0	0
23/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	522.0000	391.0000	(25.096)	0	0	0
23/05/2006	R186	2006/11/02			Bond Future	7.5110	7.4750	(0.479)	0.0000	0.0000	0
23/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	272.0000	333.0000	22.426	0	0	0
23/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,840.0000	6,947.0000	(11.390)	0	0	0
23/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	72,125.0000	68,263.0000	(5.355)	0	0	0
23/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	92,388.0000	96,461.0000	4.409	0	0	0
23/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	46,435.0000	43,285.0000	(6.784)	0	0	0
23/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	67,513.0000	71,182.0000	5.435	0	0	0
23/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	138,094.0000	133,592.0000	(3.260)	0	0	0
23/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	15,268.0000	13,765.0000	(9.844)	0	0	0
23/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	12,800.0000	14,214.0000	11.047	0	0	0
23/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,798.0000	3,309.0000	(12.875)	0	0	0
23/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	44,962.0000	48,022.0000	6.806	0	0	0
23/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,523.0000	1,296.0000	(14.905)	0	0	0
23/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	169,576.0000	174,106.0000	2.671	0	0	0
23/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	118,011.0000	122,347.0000	3.674	0	0	0

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23/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,436.0000	1,689.0000	17.618	0	0	0
23/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	544.0000	452.0000	(16.912)	0	0	0
23/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	103,231.0000	98,921.0000	(4.175)	0	0	0
23/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	143,957.0000	148,428.0000	3.106	0	0	0
23/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	173.0000	140.0000	(19.075)	0	0	0
23/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,041.0000	5,742.0000	13.906	0	0	0
23/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	26,344.0000	28,613.0000	8.613	0	0	0
23/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,736.0000	25,441.0000	(8.274)	0	0	0
23/05/2006	R186	2007/02/01			Bond Future	7.5130	7.4770	(0.479)	0.0000	0.0000	0
23/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	77,608.0000	80,869.0000	4.202	0	0	0
23/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	55,816.0000	58,638.0000	5.056	0	0	0
23/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	99,073.0000	102,730.0000	3.691	0	0	0
23/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	26,577.0000	24,869.0000	(6.427)	0	0	0
23/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,317.0000	10,444.0000	(7.714)	0	0	0
23/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,611.0000	3,264.0000	(9.610)	0	0	0
23/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,556.0000	5,989.0000	(8.649)	0	0	0
23/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	137,890.0000	133,508.0000	(3.178)	0	0	0
23/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	122,044.0000	126,007.0000	3.247	0	0	0
23/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,890.0000	1,690.0000	(10.582)	0	0	0
23/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	145,869.0000	150,052.0000	2.868	0	0	0
23/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	169,998.0000	174,327.0000	2.547	0	0	0
23/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	873.0000	1,020.0000	16.838	0	0	0
23/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,588.0000	17,318.0000	(6.832)	0	0	0
23/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	20,602.0000	22,224.0000	7.873	0	0	0
23/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	36,417.0000	38,685.0000	6.228	0	0	0
23/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	38,050.0000	35,788.0000	(5.945)	0	0	0
23/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	76,259.0000	72,691.0000	(4.679)	0	0	0
23/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	9,416.0000	10,378.0000	10.217	0	0	0
23/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	54,246.0000	51,338.0000	(5.361)	0	0	0
23/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,432.0000	3,881.0000	13.083	0	0	0
23/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	104,715.0000	100,635.0000	(3.896)	0	0	0
23/05/2006	R194	2006/08/03			Bond Future	7.4190	7.3800	(0.526)	0.0000	0.0000	55
23/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	10,041.0000	9,467.0000	(5.717)	0	0	0
23/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	307.0000	247.0000	(19.544)	0	0	0

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23/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,904.0000	9,425.0000	5.851	0	0	0
23/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	225.0000	282.0000	25.333	0	0	0
23/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	777.0000	647.0000	(16.731)	0	0	0
23/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,486.0000	5,962.0000	(8.079)	0	0	0
23/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,170.0000	23,750.0000	2.503	0	0	0
23/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,556.0000	20,136.0000	2.966	0	0	0
23/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	15,937.0000	16,512.0000	3.608	0	0	0
23/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,046.0000	1,227.0000	17.304	0	0	0
23/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
23/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,687.0000	6,138.0000	7.930	0	0	0
23/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	19.0000	27.0000	42.105	0	0	0
23/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	84.0000	64.0000	(23.810)	0	0	0
23/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,351.0000	12,912.0000	4.542	0	0	0
23/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
23/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,946.0000	3,282.0000	11.405	0	0	0
23/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,742.0000	1,497.0000	(14.064)	0	0	0
23/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,566.0000	3,166.0000	(11.217)	0	0	0
23/05/2006	R194	2006/11/02			Bond Future	7.4370	7.3930	(0.592)	0.0000	0.0000	0
23/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,500.0000	3,799.0000	8.543	0	0	0
23/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,708.0000	2,453.0000	(9.417)	0	0	0
23/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	773.0000	888.0000	14.877	0	0	0
23/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,294.0000	5,855.0000	(6.975)	0	0	0
23/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,896.0000	8,384.0000	(5.755)	0	0	0
23/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	198.0000	240.0000	21.212	0	0	0
23/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,199.0000	3,851.0000	(8.288)	0	0	0
23/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,842.0000	2,048.0000	11.183	0	0	0
23/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	247.0000	210.0000	(14.980)	0	0	0
23/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,095.0000	14,541.0000	(3.670)	0	0	0
23/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	31.0000	40.0000	29.032	0	0	0
23/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
23/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,920.0000	11,375.0000	(4.572)	0	0	0
23/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,312.0000	17,758.0000	(3.025)	0	0	0
23/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,682.0000	1,506.0000	(10.464)	0	0	0

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23/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,611.0000	5,989.0000	6.737	0	0	0
23/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,694.0000	11,178.0000	4.526	0	0	0
23/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	532.0000	463.0000	(12.970)	0	0	0
23/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,504.0000	14,022.0000	3.836	0	0	0
23/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,098.0000	8,534.0000	5.384	0	0	0
23/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,046.0000	928.0000	(11.281)	0	0	0
23/05/2006	R194	2007/02/01			Bond Future	7.4550	7.4080	(0.630)	0.0000	0.0000	0
23/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,765.0000	2,577.0000	(6.799)	0	0	0
23/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	241.0000	279.0000	15.768	0	0	0
23/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,489.0000	12,020.0000	(3.755)	0	0	0
23/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	697.0000	780.0000	11.908	0	0	0
23/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,075.0000	9,632.0000	(4.397)	0	0	0
23/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,667.0000	7,998.0000	4.317	0	0	0
23/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,440.0000	1,328.0000	(7.778)	0	0	0
23/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,520.0000	9,889.0000	3.876	0	0	0
23/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	596.0000	540.0000	(9.396)	0	0	0
23/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	57.0000	69.0000	21.053	0	0	0
23/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,709.0000	14,134.0000	3.100	0	0	0
23/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,943.0000	7,545.0000	(5.011)	0	0	0
23/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	944.0000	863.0000	(8.581)	0	0	0
23/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,546.0000	11,946.0000	3.464	0	0	0
23/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,117.0000	1,968.0000	(7.038)	0	0	0
23/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,046.0000	14,568.0000	(3.177)	0	0	0
23/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,559.0000	1,699.0000	8.980	0	0	0
23/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,774.0000	6,068.0000	5.092	0	0	0
23/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,617.0000	2,812.0000	7.451	0	0	0
23/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,717.0000	4,431.0000	(6.063)	0	0	0
23/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,227.0000	5,886.0000	(5.476)	0	0	0
23/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,589.0000	3,356.0000	(6.492)	0	0	0
23/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
23/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,049.0000	4,297.0000	6.125	0	0	0
23/05/2006	R201	2006/08/03			Bond Future	7.7300	7.6930	(0.479)	0.0000	0.0000	26
23/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,546.0000	7,421.0000	(13.164)	0	0	0
23/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,801.0000	16,037.0000	(9.910)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,138.0000	3,715.0000	18.388	0	0	0
23/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	33,621.0000	35,698.0000	6.178	0	0	0
23/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	9,808.0000	11,026.0000	12.418	0	0	0
23/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	20,524.0000	22,279.0000	8.551	0	0	0
23/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,400.0000	1,135.0000	(18.929)	0	0	0
23/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	62,218.0000	64,515.0000	3.692	0	0	0
23/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	76,560.0000	78,889.0000	3.042	0	0	0
23/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	47,784.0000	50,016.0000	4.671	0	0	0
23/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	519.0000	409.0000	(21.195)	0	0	0
23/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	190.0000	146.0000	(23.158)	0	0	0
23/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	46.0000	33.0000	(28.261)	0	0	0
23/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	90,739.0000	93,078.0000	2.578	0	0	0
23/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,635.0000	3,048.0000	(16.149)	0	0	0
23/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
23/05/2006	R201	2006/11/02			Bond Future	7.7440	7.7070	(0.478)	0.0000	0.0000	0
23/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	429.0000	370.0000	(13.753)	0	0	0
23/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	34,143.0000	32,256.0000	(5.527)	0	0	0
23/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,087.0000	3,487.0000	12.958	0	0	0
23/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	88,386.0000	90,613.0000	2.520	0	0	0
23/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	36,765.0000	38,496.0000	4.708	0	0	0
23/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	74,992.0000	77,159.0000	2.890	0	0	0
23/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,540.0000	8,298.0000	10.053	0	0	0
23/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,780.0000	61,519.0000	(3.545)	0	0	0
23/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	103.0000	129.0000	25.243	0	0	0
23/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,737.0000	21,208.0000	(6.725)	0	0	0
23/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	25,312.0000	26,790.0000	5.839	0	0	0
23/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,010.0000	13,872.0000	(7.582)	0	0	0
23/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	969.0000	849.0000	(12.384)	0	0	0
23/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	15,380.0000	16,529.0000	7.471	0	0	0
23/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,662.0000	8,853.0000	(8.373)	0	0	0
23/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	49,284.0000	51,194.0000	3.875	0	0	0
23/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	48,009.0000	45,863.0000	(4.470)	0	0	0
23/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,021.0000	1,800.0000	(10.935)	0	0	0
23/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	795.0000	936.0000	17.736	0	0	0
23/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	61,852.0000	63,917.0000	3.339	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,908.0000	3,532.0000	(9.621)	0	0	0
23/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,115.0000	5,559.0000	(9.092)	0	0	0
23/05/2006	R201	2007/02/01			Bond Future	7.7580	7.7210	(0.477)	0.0000	0.0000	0
23/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	27,977.0000	29,348.0000	4.900	0	0	0
23/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,531.0000	12,671.0000	(6.356)	0	0	0
23/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	63,444.0000	61,292.0000	(3.392)	0	0	0
23/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	467.0000	546.0000	16.916	0	0	0
23/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	50,181.0000	51,933.0000	3.491	0	0	0
23/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,262.0000	8,623.0000	(6.899)	0	0	0
23/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	35,980.0000	34,236.0000	(4.847)	0	0	0
23/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	61,706.0000	63,613.0000	3.090	0	0	0
23/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,675.0000	6,197.0000	(7.161)	0	0	0
23/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	38,369.0000	39,961.0000	4.149	0	0	0
23/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,819.0000	5,305.0000	10.085	0	0	0
23/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,860.0000	24,429.0000	(5.534)	0	0	0
23/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	17,903.0000	19,014.0000	6.206	0	0	0
23/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	48,736.0000	46,740.0000	(4.096)	0	0	0
23/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,177.0000	10,977.0000	7.861	0	0	0
23/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,385.0000	17,265.0000	(6.092)	0	0	0
23/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,058.0000	3,734.0000	(7.984)	0	0	0
23/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,812.0000	2,047.0000	12.969	0	0	0
23/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	73,888.0000	75,911.0000	2.738	0	0	0
23/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,350.0000	2,142.0000	(8.851)	0	0	0
23/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	86,476.0000	88,581.0000	2.434	0	0	0
23/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,294.0000	1,168.0000	(9.737)	0	0	0
23/05/2006	R203	2006/08/03			Bond Future	7.7500	7.7140	(0.465)	0.0000	0.0000	0
23/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	72,032.0000	74,709.0000	3.716	0	0	0
23/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,188.0000	5,371.0000	(13.203)	0	0	0
23/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	24,803.0000	26,705.0000	7.668	0	0	0
23/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	704.0000	561.0000	(20.313)	0	0	0
23/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	688.0000	805.0000	17.006	0	0	0
23/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	55,239.0000	57,814.0000	4.662	0	0	0
23/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	33.0000	24.0000	(27.273)	0	0	0
23/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	88,813.0000	91,522.0000	3.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	39,109.0000	41,442.0000	5.965	0	0	0
23/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	59,306.0000	56,705.0000	(4.386)	0	0	0
23/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	171.0000	130.0000	(23.977)	0	0	0
23/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,319.0000	1,934.0000	(16.602)	0	0	0
23/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	13,622.0000	14,948.0000	9.734	0	0	0
23/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	25,331.0000	23,370.0000	(7.742)	0	0	0
23/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	40,939.0000	38,562.0000	(5.806)	0	0	0
23/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,335.0000	2,676.0000	14.604	0	0	0
23/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,622.0000	12,230.0000	(10.219)	0	0	0
23/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,262.0000	7,018.0000	12.073	0	0	0
23/05/2006	R203	2006/11/02			Bond Future	7.7640	7.7270	(0.477)	0.0000	0.0000	0
23/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,259.0000	3,604.0000	10.586	0	0	0
23/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	62,009.0000	59,605.0000	(3.877)	0	0	0
23/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,620.0000	29,822.0000	(5.686)	0	0	0
23/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	80,381.0000	77,807.0000	(3.202)	0	0	0
23/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	29,668.0000	31,413.0000	5.882	0	0	0
23/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,461.0000	1,635.0000	11.910	0	0	0
23/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	100,162.0000	97,491.0000	(2.667)	0	0	0
23/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	45,575.0000	43,432.0000	(4.702)	0	0	0
23/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	12,363.0000	11,360.0000	(8.113)	0	0	0
23/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	11,799.0000	12,749.0000	8.052	0	0	0
23/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	582.0000	660.0000	13.402	0	0	0
23/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,862.0000	6,208.0000	(9.531)	0	0	0
23/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,521.0000	7,126.0000	9.278	0	0	0
23/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	42,084.0000	44,178.0000	4.976	0	0	0
23/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	19,486.0000	20,833.0000	6.913	0	0	0
23/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	71,436.0000	73,979.0000	3.560	0	0	0
23/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,618.0000	1,413.0000	(12.670)	0	0	0
23/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,525.0000	19,123.0000	(6.831)	0	0	0
23/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	56,212.0000	58,574.0000	4.202	0	0	0
23/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,489.0000	3,103.0000	(11.063)	0	0	0
23/05/2006	R203	2007/02/01			Bond Future	7.7780	7.7410	(0.476)	0.0000	0.0000	0
23/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	33,715.0000	35,346.0000	4.838	0	0	0
23/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,359.0000	6,851.0000	7.737	0	0	0

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23/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	45,083.0000	46,999.0000	4.250	0	0	0
23/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,180.0000	62,970.0000	(3.391)	0	0	0
23/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,414.0000	10,627.0000	(6.895)	0	0	0
23/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,994.0000	6,449.0000	(7.792)	0	0	0
23/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	82,250.0000	79,857.0000	(2.909)	0	0	0
23/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,232.0000	2,015.0000	(9.722)	0	0	0
23/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	57,910.0000	60,068.0000	3.726	0	0	0
23/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	86,477.0000	88,963.0000	2.875	0	0	0
23/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	71,834.0000	74,182.0000	3.269	0	0	0
23/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,062.0000	3,708.0000	(8.715)	0	0	0
23/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,602.0000	3,911.0000	8.579	0	0	0
23/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,696.0000	16,625.0000	(6.052)	0	0	0
23/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,904.0000	2,083.0000	9.401	0	0	0
23/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,094.0000	25,416.0000	5.487	0	0	0
23/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	26,138.0000	24,758.0000	(5.280)	0	0	0
23/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	10,515.0000	11,246.0000	6.952	0	0	0
23/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,849.0000	98,326.0000	(2.502)	0	0	0
23/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,898.0000	35,209.0000	(4.577)	0	0	0
23/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	16,367.0000	17,380.0000	6.189	0	0	0
23/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	49,968.0000	47,996.0000	(3.947)	0	0	0
23/05/2006	R204	2006/08/03			Bond Future	7.7510	7.7240	(0.348)	7.7200	7.7200	83
23/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	26,315.0000	27,787.0000	5.594	0	0	0
23/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,727.0000	6,044.0000	(10.153)	0	0	0
23/05/2006	R204	2006/11/02			Bond Future	7.7620	7.7260	(0.464)	0.0000	0.0000	0
23/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	21,820.0000	23,209.0000	6.366	0	0	0
23/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,764.0000	21,318.0000	(6.352)	0	0	0
23/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	13,584.0000	14,583.0000	7.354	0	0	0
23/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	34,465.0000	32,628.0000	(5.330)	0	0	0
23/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	49,123.0000	46,942.0000	(4.440)	0	0	0
23/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7,782.0000	8,436.0000	8.404	0	0	0
23/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	66,409.0000	63,961.0000	(3.686)	0	0	0
23/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,068.0000	4,455.0000	9.513	0	0	0
23/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,103.0000	1,859.0000	(11.602)	0	0	0
23/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	92,333.0000	95,044.0000	2.936	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	85,823.0000	83,193.0000	(3.064)	0	0	0
23/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	32,543.0000	34,324.0000	5.473	0	0	0
23/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,925.0000	2,130.0000	10.649	0	0	0
23/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	948.0000	824.0000	(13.080)	0	0	0
23/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	106,845.0000	104,107.0000	(2.563)	0	0	0
23/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	14,060.0000	13,005.0000	(7.504)	0	0	0
23/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	819.0000	916.0000	11.844	0	0	0
23/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,074.0000	7,367.0000	(8.757)	0	0	0
23/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	75,956.0000	78,548.0000	3.413	0	0	0
23/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,291.0000	3,857.0000	(10.114)	0	0	0
23/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	60,159.0000	62,560.0000	3.991	0	0	0
23/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	45,490.0000	47,618.0000	4.678	0	0	0
23/05/2006	R204	2007/02/01			Bond Future	7.7730	7.7370	(0.463)	0.0000	0.0000	0
23/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,019.0000	4,348.0000	8.186	0	0	0
23/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	53,178.0000	51,149.0000	(3.815)	0	0	0
23/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,907.0000	17,803.0000	(5.839)	0	0	0
23/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	36,304.0000	37,996.0000	4.661	0	0	0
23/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	48,335.0000	50,318.0000	4.103	0	0	0
23/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	26,078.0000	27,453.0000	5.273	0	0	0
23/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	39,284.0000	37,547.0000	(4.422)	0	0	0
23/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,622.0000	85,155.0000	(2.816)	0	0	0
23/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,863.0000	26,442.0000	(5.100)	0	0	0
23/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	17,823.0000	18,881.0000	5.936	0	0	0
23/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,237.0000	11,425.0000	(6.636)	0	0	0
23/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	11,532.0000	12,299.0000	6.651	0	0	0
23/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	76,517.0000	78,943.0000	3.171	0	0	0
23/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,535.0000	6,970.0000	(7.498)	0	0	0
23/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,551.0000	104,948.0000	(2.420)	0	0	0
23/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,385.0000	67,109.0000	(3.280)	0	0	0
23/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	61,867.0000	64,098.0000	3.606	0	0	0
23/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,029.0000	7,550.0000	7.412	0	0	0
23/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,440.0000	2,212.0000	(9.344)	0	0	0
23/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,405.0000	4,035.0000	(8.400)	0	0	0
23/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,891.0000	94,459.0000	2.795	0	0	0
23/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,146.0000	2,339.0000	8.993	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R207	2006/08/03			Bond Future	7.7360	7.6990	(0.478)	0.0000	0.0000	0
23/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,507.0000	5,636.0000	(13.386)	0	0	0
23/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	27,416.0000	29,526.0000	7.696	0	0	0
23/05/2006	R207	2006/11/02			Bond Future	7.7450	7.7070	(0.491)	0.0000	0.0000	0
23/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	461.0000	571.0000	23.861	0	0	0
23/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	62,225.0000	59,309.0000	(4.686)	0	0	0
23/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	58,017.0000	60,944.0000	5.045	0	0	0
23/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	93,136.0000	96,159.0000	3.246	0	0	0
23/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	83,762.0000	80,759.0000	(3.585)	0	0	0
23/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	83.0000	106.0000	27.711	0	0	0
23/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	25,360.0000	27,601.0000	8.837	0	0	0
23/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
23/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,375.0000	4,589.0000	(14.623)	0	0	0
23/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,772.0000	1,447.0000	(18.341)	0	0	0
23/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	89.0000	65.0000	(26.966)	0	0	0
23/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	75,677.0000	78,681.0000	3.970	0	0	0
23/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	453.0000	353.0000	(22.075)	0	0	0
23/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	40,807.0000	43,510.0000	6.624	0	0	0
23/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,930.0000	11,466.0000	(11.323)	0	0	0
23/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	25,407.0000	23,245.0000	(8.509)	0	0	0
23/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5,662.0000	6,528.0000	15.295	0	0	0
23/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13,327.0000	14,891.0000	11.736	0	0	0
23/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	42,326.0000	39,661.0000	(6.296)	0	0	0
23/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,866.0000	2,228.0000	19.400	0	0	0
23/05/2006	R207	2007/02/01			Bond Future	7.7540	7.7160	(0.490)	0.0000	0.0000	0
23/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,424.0000	2,187.0000	(9.777)	0	0	0
23/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	37,791.0000	39,630.0000	4.866	0	0	0
23/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,724.0000	17,573.0000	(6.147)	0	0	0
23/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	50,032.0000	52,178.0000	4.289	0	0	0
23/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	12,110.0000	11,264.0000	(6.986)	0	0	0
23/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,457.0000	6,871.0000	(7.858)	0	0	0
23/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	78,490.0000	81,097.0000	3.321	0	0	0
23/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	87,771.0000	85,153.0000	(2.983)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	93,927.0000	96,681.0000	2.932	0	0	0
23/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,364.0000	3,980.0000	(8.799)	0	0	0
23/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	63,728.0000	66,133.0000	3.774	0	0	0
23/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,355.0000	4,729.0000	8.588	0	0	0
23/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,349.0000	2,571.0000	9.451	0	0	0
23/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	108,025.0000	105,255.0000	(2.564)	0	0	0
23/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	7,545.0000	8,129.0000	7.740	0	0	0
23/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	69,314.0000	66,907.0000	(3.473)	0	0	0
23/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	39,044.0000	37,220.0000	(4.672)	0	0	0
23/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	18,809.0000	19,976.0000	6.204	0	0	0
23/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	52,983.0000	50,844.0000	(4.037)	0	0	0
23/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	12,268.0000	13,121.0000	6.953	0	0	0
23/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	27,636.0000	26,149.0000	(5.381)	0	0	0
23/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	27,321.0000	28,826.0000	5.509	0	0	0

Grand Total:

2,546