

Derivatives High/Low Report

High/Low for 25/05/2006

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
25/05/2006	GOVI 2006/08/03			jGovi	242.3780	242.5580	0.074	0.0000	0.0000	561
25/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	123,820.0000	125,612.0000	1.447	0	0	0
25/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	40.0000	32.0000	(20.000)	0	0	0
25/05/2006	GOVI 2006/11/02			jGovi	246.7850	246.9580	0.070	0.0000	0.0000	301
25/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	167,953.0000	169,672.0000	1.024	0	0	0
25/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	103.0000	92.0000	(10.680)	0	0	0
25/05/2006	GOVI 2007/02/01			jGovi	251.3100	251.4730	0.065	0.0000	0.0000	0
25/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	213,173.0000	214,797.0000	0.762	0	0	0
25/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	73.0000	67.0000	(8.219)	0	0	0
25/05/2006	J153 2010/08/31			jSwap	7.8510	7.8290	(0.280)	0.0000	0.0000	0
25/05/2006	J157 2015/09/15			jSwap	7.9620	7.9450	(0.214)	0.0000	0.0000	0
25/05/2006	J186 2026/12/21			jSwap	7.8880	7.8420	(0.583)	0.0000	0.0000	0
25/05/2006	J194 2008/02/28			jSwap	7.5880	7.5770	(0.145)	0.0000	0.0000	0
25/05/2006	J201 2014/12/22			jSwap	7.9290	7.9110	(0.227)	0.0000	0.0000	0
25/05/2006	J203 2017/09/15			jSwap	7.9530	7.9340	(0.239)	0.0000	0.0000	0
25/05/2006	J204 2018/12/21			jSwap	7.9190	7.8950	(0.303)	0.0000	0.0000	0

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25/05/2006	J207	2020/01/15			jSwap	7.9170	7.8890	(0.354)	0.0000	0.0000	0
25/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
25/05/2006	JFRA	2006/08/03			jFra	7.2760	7.2510	(0.344)	0.0000	0.0000	0
25/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,004.0000	959.0000	(4.482)	0	0	0
25/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	328.0000	344.0000	4.878	0	0	0
25/05/2006	JFRA	2006/11/02			jFra	7.5110	7.5020	(0.120)	0.0000	0.0000	0
25/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,716.0000	1,698.0000	(1.049)	0	0	0
25/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	465.0000	469.0000	0.860	0	0	0
25/05/2006	JFRA	2007/02/01			jFra	7.6230	7.6090	(0.184)	0.0000	0.0000	35
25/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,365.0000	1,344.0000	(1.538)	0	0	0
25/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,064.0000	1,078.0000	1.316	0	0	0
25/05/2006	JFRA	2007/05/03			jFra	7.7730	7.7630	(0.129)	0.0000	0.0000	0
25/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,123.0000	1,132.0000	0.801	0	0	0
25/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,791.0000	1,775.0000	(0.893)	0	0	0
25/05/2006	JFRA	2007/08/02			jFra	7.7700	7.7570	(0.167)	0.0000	0.0000	0
25/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,963.0000	1,943.0000	(1.019)	0	0	0
25/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,302.0000	1,314.0000	0.922	0	0	0
25/05/2006	JFRA	2007/11/01			jFra	7.8760	7.8650	(0.140)	0.0000	0.0000	0
25/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,405.0000	1,415.0000	0.712	0	0	0
25/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,393.0000	2,375.0000	(0.752)	0	0	0
25/05/2006	JFRA	2008/02/07			jFra	7.8970	7.8870	(0.127)	0.0000	0.0000	0
25/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,572.0000	25,565.0000	(0.027)	0	0	0
25/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,561.0000	26,526.0000	(0.132)	0	0	0
25/05/2006	JN02	2006/08/03			jNote	7.7050	7.6870	(0.234)	0.0000	0.0000	0
25/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,187.0000	5,248.0000	1.176	0	0	0
25/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,606.0000	13,335.0000	(1.992)	0	0	0

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25/05/2006	JN02	2006/11/02			jNote	7.7980	7.7760	(0.282)	0.0000	0.0000	0
25/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,897.0000	18,610.0000	(1.519)	0	0	0
25/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,770.0000	8,888.0000	1.345	0	0	0
25/05/2006	JN05	2006/08/03			jNote	7.8940	7.8720	(0.279)	0.0000	0.0000	0
25/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,180.0000	1,254.0000	6.271	0	0	0
25/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,651.0000	26,835.0000	(2.951)	0	0	0
25/05/2006	JN05	2006/11/02			jNote	7.9390	7.9160	(0.290)	0.0000	0.0000	0
25/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,539.0000	3,700.0000	4.549	0	0	0
25/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,815.0000	31,046.0000	(2.417)	0	0	0
25/05/2006	JN10	2006/08/03			jNote	7.9280	7.9120	(0.202)	0.0000	0.0000	0
25/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	117.0000	128.0000	9.402	0	0	0
25/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	46,716.0000	45,665.0000	(2.250)	0	0	0
25/05/2006	JN10	2006/11/02			jNote	7.9490	7.9330	(0.201)	0.0000	0.0000	0
25/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,007.0000	1,072.0000	6.455	0	0	0
25/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	48,970.0000	47,976.0000	(2.030)	0	0	0
25/05/2006	JROD	2006/05/31			jRod	6.7890	6.7890	-	0.0000	0.0000	0
25/05/2006	JROD	2006/06/30			jRod	6.8360	6.8340	(0.029)	0.0000	0.0000	0
25/05/2006	JROD	2006/07/31			jRod	6.9470	6.9440	(0.043)	0.0000	0.0000	0
25/05/2006	JROD	2006/08/31			jRod	6.9540	6.9500	(0.058)	0.0000	0.0000	0
25/05/2006	R153	2006/08/03			Bond Future	7.5500	7.5350	(0.199)	0.0000	0.0000	754
25/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,054.0000	12,568.0000	(3.723)	0	0	0
25/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,820.0000	5,043.0000	4.627	0	0	0
25/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,465.0000	1,554.0000	6.075	0	0	0
25/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,742.0000	6,389.0000	(5.236)	0	0	100
25/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,643.0000	11,010.0000	3.448	0	0	0
25/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,070.0000	54,644.0000	1.062	0	0	0

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25/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	225.0000	243.0000	8.000	0	0	0
25/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,582.0000	21,024.0000	(2.585)	0	0	0
25/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,996.0000	2,786.0000	(7.009)	0	0	0
25/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
25/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	44.0000	38.0000	(13.636)	0	0	0
25/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,170.0000	1,067.0000	(8.803)	0	0	0
25/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	139.0000	121.0000	(12.950)	0	0	0
25/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,915.0000	36,473.0000	1.554	0	0	0
25/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,911.0000	27,443.0000	1.977	0	0	0
25/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	416.0000	371.0000	(10.817)	0	0	0
25/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	18,290.0000	18,762.0000	2.581	0	0	0
25/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	45,007.0000	45,577.0000	1.266	0	0	0
25/05/2006	R153	2006/11/02			Bond Future	7.5340	7.5180	(0.212)	0.0000	0.0000	0
25/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,229.0000	13,808.0000	(2.959)	0	0	0
25/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,892.0000	4,050.0000	4.060	0	0	0
25/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,031.0000	8,286.0000	3.175	0	0	0
25/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,262.0000	8,938.0000	(3.498)	0	0	0
25/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,620.0000	36,128.0000	1.426	0	0	0
25/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,274.0000	2,163.0000	(4.881)	0	0	100
25/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,933.0000	20,428.0000	(2.412)	0	0	0
25/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,401.0000	1,476.0000	5.353	0	0	0
25/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,835.0000	28,303.0000	1.681	0	0	0
25/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,300.0000	1,229.0000	(5.462)	0	0	0
25/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	317.0000	339.0000	6.940	0	0	0
25/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,133.0000	28,576.0000	(1.912)	0	0	0
25/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,648.0000	13,992.0000	2.521	0	0	0
25/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,862.0000	5,626.0000	(4.026)	0	0	0
25/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,373.0000	20,789.0000	2.042	0	0	0
25/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	430.0000	402.0000	(6.512)	0	0	0
25/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,016.0000	52,568.0000	1.061	0	0	0
25/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	728.0000	684.0000	(6.044)	0	0	0
25/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,723.0000	44,258.0000	1.224	0	0	0
25/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,227.0000	37,651.0000	(1.507)	0	0	0
25/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,657.0000	3,493.0000	(4.485)	0	0	0
25/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	34.0000	37.0000	8.824	0	0	0

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25/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,351.0000	60,913.0000	0.931	0	0	0
25/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	256.0000	239.0000	(6.641)	0	0	0
25/05/2006	R153	2007/02/01			Bond Future	7.5490	7.5330	(0.212)	0.0000	0.0000	0
25/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,103.0000	15,733.0000	(2.298)	0	0	0
25/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,913.0000	6,086.0000	2.926	0	0	0
25/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,676.0000	11,375.0000	(2.578)	0	0	0
25/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,014.0000	10,255.0000	2.407	0	0	0
25/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,658.0000	21,221.0000	(2.018)	0	0	0
25/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,862.0000	2,967.0000	3.669	0	0	0
25/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,130.0000	1,085.0000	(3.982)	0	0	0
25/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,016.0000	57,513.0000	0.872	0	0	0
25/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,549.0000	1,489.0000	(3.873)	0	0	0
25/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,144.0000	2,065.0000	(3.685)	0	0	0
25/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,962.0000	42,426.0000	1.106	0	0	0
25/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,438.0000	49,921.0000	0.977	0	0	0
25/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,992.0000	2,887.0000	(3.509)	0	0	0
25/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,666.0000	35,103.0000	1.261	0	0	0
25/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,655.0000	28,058.0000	1.457	0	0	0
25/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,499.0000	35,972.0000	(1.444)	0	0	0
25/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	251.0000	266.0000	5.976	0	0	0
25/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,201.0000	4,062.0000	(3.309)	0	0	0
25/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,051.0000	1,101.0000	4.757	0	0	0
25/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,934.0000	5,750.0000	(3.101)	0	0	0
25/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	21,092.0000	21,451.0000	1.702	0	0	0
25/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,362.0000	8,124.0000	(2.846)	0	0	0
25/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,149.0000	15,453.0000	2.007	0	0	0
25/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,533.0000	28,040.0000	(1.728)	0	0	0
25/05/2006	R157	2006/08/03			Bond Future	7.7450	7.7325	(0.161)	0.0000	0.0000	122
25/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	66.0000	70.0000	6.061	0	0	0
25/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	61,283.0000	60,290.0000	(1.620)	0	0	0
25/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	539.0000	482.0000	(10.575)	0	0	0
25/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,711.0000	1,565.0000	(8.533)	0	0	0
25/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
25/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	59,038.0000	59,979.0000	1.594	0	0	0

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25/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	95,434.0000	96,426.0000	1.039	0	0	0
25/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	77,280.0000	78,258.0000	1.266	0	0	0
25/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	156.0000	137.0000	(12.179)	0	0	0
25/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	41,219.0000	42,071.0000	2.067	0	0	0
25/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	41,028.0000	40,073.0000	(2.328)	0	0	0
25/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	24,963.0000	25,643.0000	2.724	0	0	0
25/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	113,321.0000	114,317.0000	0.879	0	0	0
25/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,818.0000	4,500.0000	(6.600)	0	0	0
25/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	754.0000	798.0000	5.836	0	0	0
25/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	43.0000	36.0000	(16.279)	0	0	0
25/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	23,653.0000	22,840.0000	(3.437)	0	0	0
25/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3,915.0000	4,100.0000	4.725	0	0	0
25/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,541.0000	10,976.0000	(4.896)	0	0	100
25/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	11,940.0000	12,372.0000	3.618	0	0	0
25/05/2006	R157	2006/11/02			Bond Future	7.7440	7.7280	(0.207)	0.0000	0.0000	0
25/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	145,064.0000	146,304.0000	0.855	0	0	0
25/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	222.0000	203.0000	(8.559)	0	0	0
25/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	84.0000	76.0000	(9.524)	0	0	0
25/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	60,419.0000	61,485.0000	1.764	0	0	0
25/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	128,311.0000	129,540.0000	0.958	0	0	0
25/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,625.0000	41,557.0000	(2.506)	0	0	0
25/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,387.0000	3,567.0000	5.314	0	0	0
25/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,413.0000	16,755.0000	(3.779)	0	0	158
25/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,173.0000	2,991.0000	(5.736)	0	0	117
25/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	17,880.0000	18,470.0000	3.300	0	0	0
25/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	447.0000	413.0000	(7.606)	0	0	0
25/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	111,324.0000	112,538.0000	1.091	0	0	0
25/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	8,792.0000	9,162.0000	4.208	0	0	0
25/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	892.0000	831.0000	(6.839)	0	0	0
25/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	907.0000	968.0000	6.725	0	0	0
25/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	27,987.0000	27,109.0000	(3.137)	0	0	0
25/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	80,640.0000	79,404.0000	(1.533)	0	0	0
25/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	139.0000	151.0000	8.633	0	0	0
25/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	30,139.0000	30,929.0000	2.621	0	0	0
25/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,383.0000	9,926.0000	(4.401)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	60,578.0000	59,391.0000	(1.959)	0	0	0
25/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	44,516.0000	45,467.0000	2.136	0	0	0
25/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	94,230.0000	95,416.0000	1.259	0	0	0
25/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,693.0000	1,586.0000	(6.320)	0	0	0
25/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	77,156.0000	78,296.0000	1.478	0	0	0
25/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,836.0000	5,540.0000	(5.072)	0	0	0
25/05/2006	R157	2007/02/01			Bond Future	7.7610	7.7450	(0.206)	0.0000	0.0000	0
25/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,731.0000	6,473.0000	(3.833)	0	0	0
25/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,485.0000	14,994.0000	(3.171)	0	0	0
25/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	61,862.0000	60,764.0000	(1.775)	0	0	0
25/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,401.0000	2,518.0000	4.873	0	0	0
25/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,273.0000	9,912.0000	(3.514)	0	0	0
25/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	46,729.0000	47,584.0000	1.830	0	0	0
25/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	61,318.0000	62,276.0000	1.562	0	0	0
25/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	33,469.0000	34,194.0000	2.166	0	0	0
25/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,723.0000	22,078.0000	(2.839)	0	0	0
25/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,101.0000	1,046.0000	(4.995)	0	0	0
25/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	140,947.0000	142,130.0000	0.839	0	0	0
25/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	576.0000	544.0000	(5.556)	0	0	0
25/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	21,887.0000	22,458.0000	2.609	0	0	0
25/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	124,942.0000	126,102.0000	0.928	0	0	0
25/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,774.0000	1,690.0000	(4.735)	0	0	0
25/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	108,779.0000	109,910.0000	1.040	0	0	0
25/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,213.0000	6,457.0000	3.927	0	0	0
25/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,379.0000	4,199.0000	(4.111)	0	0	0
25/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	92,698.0000	93,788.0000	1.176	0	0	0
25/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	45,764.0000	44,792.0000	(2.124)	0	0	0
25/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,843.0000	2,718.0000	(4.397)	0	0	0
25/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	76,764.0000	77,798.0000	1.347	0	0	0
25/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	12,685.0000	13,088.0000	3.177	0	0	0
25/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,696.0000	31,884.0000	(2.483)	0	0	0
25/05/2006	R186	2006/08/03			Bond Future	7.5020	7.4870	(0.200)	0.0000	0.0000	34
25/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,007.0000	1,088.0000	8.044	0	0	0
25/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	38,128.0000	36,567.0000	(4.094)	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
25/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5,403.0000	5,756.0000	6.533	0	0	0
25/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	67,430.0000	65,597.0000	(2.718)	0	0	0
25/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	17,346.0000	18,205.0000	4.952	0	0	0
25/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,601.0000	16,546.0000	(5.994)	0	0	0
25/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,454.0000	5,914.0000	(8.367)	0	0	0
25/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	37,496.0000	38,870.0000	3.664	0	0	0
25/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	63,114.0000	64,818.0000	2.700	0	0	0
25/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,900.0000	1,690.0000	(11.053)	0	0	0
25/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	461.0000	397.0000	(13.883)	0	0	0
25/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
25/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	171,577.0000	173,491.0000	1.116	0	0	0
25/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	90,770.0000	92,621.0000	2.039	0	0	0
25/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	145,457.0000	147,369.0000	1.314	0	0	0
25/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	196,797.0000	198,711.0000	0.973	0	0	0
25/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	88.0000	96.0000	9.091	0	0	0
25/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	118,446.0000	120,347.0000	1.605	0	0	0
25/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	73.0000	60.0000	(17.808)	0	0	0
25/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	101,489.0000	99,583.0000	(1.878)	0	0	0
25/05/2006	R186	2006/11/02			Bond Future	7.5050	7.4900	(0.200)	0.0000	0.0000	0
25/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	12,898.0000	13,436.0000	4.171	0	0	0
25/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	270.0000	290.0000	7.407	0	0	0
25/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	159.0000	144.0000	(9.434)	0	0	0
25/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,067.0000	5,324.0000	5.072	0	0	0
25/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	71,392.0000	69,749.0000	(2.301)	0	0	0
25/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	137,333.0000	135,453.0000	(1.369)	0	0	0
25/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,194.0000	26,184.0000	(3.714)	0	0	0
25/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	170,321.0000	172,205.0000	1.106	0	0	0
25/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	26,561.0000	27,451.0000	3.351	0	0	0
25/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,773.0000	44,412.0000	(2.973)	0	0	0
25/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	102,472.0000	100,661.0000	(1.767)	0	0	0
25/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	508.0000	464.0000	(8.661)	0	0	0
25/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	92,987.0000	94,660.0000	1.799	0	0	0
25/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,442.0000	1,335.0000	(7.420)	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
25/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	144,680.0000	146,536.0000	1.283	0	0	0
25/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	45,323.0000	46,549.0000	2.705	0	0	0
25/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	68,008.0000	69,500.0000	2.194	0	0	0
25/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,870.0000	14,195.0000	(4.539)	0	0	0
25/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,576.0000	7,168.0000	(5.385)	0	0	0
25/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	118,689.0000	120,483.0000	1.512	0	0	0
25/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,639.0000	3,412.0000	(6.238)	0	0	0
25/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,436.0000	1,525.0000	6.198	0	0	0
25/05/2006	R186	2007/02/01			Bond Future	7.5070	7.4920	(0.200)	0.0000	0.0000	0
25/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	75,577.0000	74,058.0000	(2.010)	0	0	0
25/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	56,144.0000	57,272.0000	2.009	0	0	0
25/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	9,487.0000	9,855.0000	3.879	0	0	0
25/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	137,141.0000	135,308.0000	(1.337)	0	0	0
25/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	53,640.0000	52,385.0000	(2.340)	0	0	0
25/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	877.0000	931.0000	6.157	0	0	0
25/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	26,152.0000	25,394.0000	(2.898)	0	0	0
25/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	78,019.0000	79,334.0000	1.685	0	0	0
25/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	146,510.0000	148,235.0000	1.177	0	0	0
25/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	99,575.0000	101,064.0000	1.495	0	0	0
25/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,822.0000	1,728.0000	(5.159)	0	0	0
25/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	20,749.0000	21,381.0000	3.046	0	0	0
25/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	170,682.0000	172,475.0000	1.050	0	0	0
25/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,498.0000	3,337.0000	(4.603)	0	0	0
25/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,382.0000	6,122.0000	(4.074)	0	0	0
25/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,245.0000	17,674.0000	(3.130)	0	0	0
25/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,066.0000	10,669.0000	(3.588)	0	0	0
25/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	122,624.0000	124,249.0000	1.325	0	0	0
25/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,456.0000	3,624.0000	4.861	0	0	0
25/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	36,654.0000	37,551.0000	2.447	0	0	0
25/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,534.0000	36,545.0000	(2.635)	0	0	0
25/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	103,986.0000	102,267.0000	(1.653)	0	0	0
25/05/2006	R194	2006/08/03			Bond Future	7.4070	7.3890	(0.243)	0.0000	0.0000	55
25/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,803.0000	6,006.0000	3.498	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
25/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	714.0000	649.0000	(9.104)	0	0	0
25/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,734.0000	20,001.0000	1.353	0	0	0
25/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,348.0000	23,616.0000	1.148	0	0	0
25/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
25/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	72.0000	62.0000	(13.889)	0	0	0
25/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
25/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,112.0000	16,378.0000	1.651	0	0	0
25/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,638.0000	1,517.0000	(7.387)	0	0	0
25/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	231.0000	253.0000	9.524	0	0	0
25/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,862.0000	9,597.0000	(2.687)	0	0	0
25/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,051.0000	9,288.0000	2.618	0	0	0
25/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	274.0000	244.0000	(10.949)	0	0	0
25/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,518.0000	12,776.0000	2.061	0	0	0
25/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,314.0000	6,068.0000	(3.896)	0	0	0
25/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,078.0000	1,154.0000	7.050	0	0	0
25/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,418.0000	3,227.0000	(5.588)	0	0	0
25/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,021.0000	3,168.0000	4.866	0	0	0
25/05/2006	R194	2006/11/02			Bond Future	7.4210	7.4040	(0.229)	0.0000	0.0000	0
25/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	990.0000	940.0000	(5.051)	0	0	0
25/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,732.0000	5,873.0000	2.460	0	0	0
25/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,243.0000	8,407.0000	1.990	0	0	0
25/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,860.0000	11,045.0000	1.703	0	0	0
25/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,602.0000	1,529.0000	(4.557)	0	0	0
25/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	498.0000	468.0000	(6.024)	0	0	0
25/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	228.0000	212.0000	(7.018)	0	0	0
25/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,720.0000	11,509.0000	(1.800)	0	0	0
25/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,687.0000	13,885.0000	1.447	0	0	0
25/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,705.0000	8,505.0000	(2.298)	0	0	0
25/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	33.0000	36.0000	9.091	0	0	0
25/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,123.0000	5,949.0000	(2.842)	0	0	0
25/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	804.0000	844.0000	4.975	0	0	0
25/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	208.0000	223.0000	7.212	0	0	0
25/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,057.0000	3,917.0000	(3.451)	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
25/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,598.0000	2,494.0000	(4.003)	0	0	0
25/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,893.0000	14,680.0000	(1.430)	0	0	0
25/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,901.0000	1,976.0000	3.945	0	0	0
25/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,111.0000	17,897.0000	(1.182)	0	0	0
25/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,592.0000	3,702.0000	3.062	0	0	0
25/05/2006	R194	2007/02/01			Bond Future	7.4360	7.4190	(0.229)	0.0000	0.0000	0
25/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,775.0000	7,629.0000	(1.878)	0	0	0
25/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,852.0000	14,679.0000	(1.165)	0	0	0
25/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	723.0000	751.0000	3.873	0	0	0
25/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,298.0000	12,128.0000	(1.382)	0	0	0
25/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,079.0000	5,952.0000	(2.089)	0	0	0
25/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
25/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	60.0000	64.0000	6.667	0	0	0
25/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,893.0000	9,731.0000	(1.638)	0	0	0
25/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,605.0000	1,652.0000	2.928	0	0	0
25/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	253.0000	265.0000	4.743	0	0	0
25/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,136.0000	4,221.0000	2.055	0	0	0
25/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,684.0000	2,750.0000	2.459	0	0	0
25/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,482.0000	3,393.0000	(2.556)	0	0	0
25/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,589.0000	4,481.0000	(2.353)	0	0	0
25/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,880.0000	5,981.0000	1.718	0	0	0
25/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,699.0000	11,840.0000	1.205	0	0	0
25/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,874.0000	14,026.0000	1.096	0	0	0
25/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	566.0000	544.0000	(3.887)	0	0	0
25/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,384.0000	1,339.0000	(3.251)	0	0	0
25/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	902.0000	870.0000	(3.548)	0	0	0
25/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,044.0000	1,985.0000	(2.886)	0	0	0
25/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,676.0000	2,603.0000	(2.728)	0	0	0
25/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,788.0000	7,903.0000	1.477	0	0	0
25/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,658.0000	9,788.0000	1.346	0	0	0
25/05/2006	R201	2006/08/03			Bond Future	7.7240	7.7080	(0.207)	0.0000	0.0000	26
25/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	467.0000	412.0000	(11.777)	0	0	0
25/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	48,112.0000	49,069.0000	1.989	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
25/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	91,116.0000	92,127.0000	1.110	0	0	0
25/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,139.0000	3,354.0000	6.849	0	0	0
25/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	167.0000	144.0000	(13.772)	0	0	0
25/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	39.0000	32.0000	(17.949)	0	0	0
25/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	62,574.0000	63,564.0000	1.582	0	0	0
25/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	76,932.0000	77,938.0000	1.308	0	0	0
25/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,424.0000	16,626.0000	(4.580)	0	0	0
25/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,241.0000	7,714.0000	(6.395)	0	0	0
25/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	9,883.0000	10,368.0000	4.907	0	0	0
25/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	20,706.0000	21,434.0000	3.516	0	0	0
25/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,437.0000	3,153.0000	(8.263)	0	0	0
25/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	33,894.0000	34,775.0000	2.599	0	0	0
25/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,293.0000	1,162.0000	(10.131)	0	0	0
25/05/2006	R201	2006/11/02			Bond Future	7.7380	7.7220	(0.207)	0.0000	0.0000	0
25/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,588.0000	7,890.0000	3.980	0	0	0
25/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,415.0000	21,727.0000	(3.069)	0	0	0
25/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	33,787.0000	32,952.0000	(2.471)	0	0	0
25/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,736.0000	14,215.0000	(3.536)	0	0	0
25/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	15,477.0000	15,944.0000	3.017	0	0	0
25/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,101.0000	3,255.0000	4.966	0	0	0
25/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	47,639.0000	46,703.0000	(1.965)	0	0	0
25/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	796.0000	848.0000	6.533	0	0	0
25/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	88,732.0000	89,691.0000	1.081	0	0	0
25/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,442.0000	9,065.0000	(3.993)	0	0	0
25/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	36,968.0000	37,692.0000	1.958	0	0	0
25/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	25,464.0000	26,075.0000	2.399	0	0	0
25/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	405.0000	375.0000	(7.407)	0	0	0
25/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,409.0000	62,429.0000	(1.546)	0	0	0
25/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,947.0000	5,683.0000	(4.439)	0	0	0
25/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	102.0000	111.0000	8.824	0	0	0
25/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,783.0000	3,601.0000	(4.811)	0	0	0
25/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	922.0000	863.0000	(6.399)	0	0	0
25/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	49,529.0000	50,335.0000	1.627	0	0	0
25/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	75,316.0000	76,245.0000	1.233	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
25/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	62,143.0000	63,023.0000	1.416	0	0	0
25/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,941.0000	1,833.0000	(5.564)	0	0	0
25/05/2006	R201	2007/02/01			Bond Future	7.7510	7.7360	(0.194)	0.0000	0.0000	0
25/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,077.0000	8,796.0000	(3.096)	0	0	0
25/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,530.0000	24,929.0000	(2.354)	0	0	0
25/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,298.0000	12,926.0000	(2.797)	0	0	0
25/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	10,269.0000	10,572.0000	2.951	0	0	0
25/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	50,453.0000	51,145.0000	1.372	0	0	0
25/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	38,605.0000	39,229.0000	1.616	0	0	0
25/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	18,045.0000	18,472.0000	2.366	0	0	0
25/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,526.0000	6,314.0000	(3.249)	0	0	0
25/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	86,851.0000	87,698.0000	0.975	0	0	0
25/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,952.0000	3,806.0000	(3.694)	0	0	0
25/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,248.0000	1,190.0000	(4.647)	0	0	0
25/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	62,021.0000	62,780.0000	1.224	0	0	0
25/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,831.0000	1,916.0000	4.642	0	0	0
25/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	28,166.0000	28,698.0000	1.889	0	0	0
25/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,105.0000	17,628.0000	(2.635)	0	0	0
25/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	74,237.0000	75,047.0000	1.091	0	0	0
25/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	48,333.0000	47,514.0000	(1.694)	0	0	0
25/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,278.0000	2,183.0000	(4.170)	0	0	0
25/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	472.0000	500.0000	5.932	0	0	0
25/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	63,027.0000	62,151.0000	(1.390)	0	0	0
25/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	35,606.0000	34,883.0000	(2.031)	0	0	0
25/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,867.0000	5,048.0000	3.719	0	0	0
25/05/2006	R203	2006/08/03			Bond Future	7.7440	7.7290	(0.194)	0.0000	0.0000	0
25/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	55,624.0000	56,685.0000	1.907	0	0	0
25/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,294.0000	2,399.0000	4.577	0	0	0
25/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
25/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	89,260.0000	90,387.0000	1.263	0	0	0
25/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	40,446.0000	39,419.0000	(2.539)	0	0	0
25/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	149.0000	128.0000	(14.094)	0	0	0
25/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,160.0000	1,973.0000	(8.657)	0	0	0
25/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	637.0000	566.0000	(11.146)	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
25/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	39,403.0000	40,347.0000	2.396	0	0	0
25/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	72,463.0000	73,574.0000	1.533	0	0	0
25/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	58,828.0000	57,727.0000	(1.872)	0	0	0
25/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	662.0000	693.0000	4.683	0	0	0
25/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,233.0000	6,492.0000	4.155	0	0	0
25/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,901.0000	5,513.0000	(6.575)	0	0	0
25/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,212.0000	12,572.0000	(4.844)	0	0	0
25/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	24,969.0000	25,713.0000	2.980	0	0	0
25/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	24,850.0000	23,977.0000	(3.513)	0	0	0
25/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	13,664.0000	14,156.0000	3.601	0	0	0
25/05/2006	R203	2006/11/02			Bond Future	7.7580	7.7420	(0.206)	0.0000	0.0000	0
25/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	45,140.0000	44,182.0000	(2.122)	0	0	0
25/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	6,530.0000	6,761.0000	3.538	0	0	0
25/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	79,926.0000	78,800.0000	(1.409)	0	0	0
25/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	29,842.0000	30,562.0000	2.413	0	0	0
25/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,451.0000	1,512.0000	4.204	0	0	0
25/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	99,709.0000	98,547.0000	(1.165)	0	0	0
25/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	12,092.0000	11,624.0000	(3.870)	0	0	0
25/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	575.0000	601.0000	4.522	0	0	0
25/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	42,335.0000	43,213.0000	2.074	0	0	0
25/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,252.0000	3,379.0000	3.905	0	0	0
25/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	71,808.0000	72,896.0000	1.515	0	0	0
25/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	61,557.0000	60,496.0000	(1.724)	0	0	0
25/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,545.0000	1,446.0000	(6.408)	0	0	0
25/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,364.0000	3,179.0000	(5.499)	0	0	0
25/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,668.0000	6,358.0000	(4.649)	0	0	0
25/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	56,531.0000	57,534.0000	1.774	0	0	0
25/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	19,588.0000	20,132.0000	2.777	0	0	0
25/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,182.0000	19,537.0000	(3.196)	0	0	0
25/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,220.0000	30,406.0000	(2.607)	0	0	0
25/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	11,844.0000	12,217.0000	3.149	0	0	0
25/05/2006	R203	2007/02/01			Bond Future	7.7720	7.7560	(0.206)	0.0000	0.0000	0
25/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,433.0000	16,941.0000	(2.822)	0	0	0
25/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,375.0000	6,565.0000	2.980	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,758.0000	63,781.0000	(1.509)	0	0	0
25/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	33,890.0000	34,566.0000	1.995	0	0	0
25/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	45,314.0000	46,117.0000	1.772	0	0	0
25/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	72,166.0000	73,166.0000	1.386	0	0	0
25/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,841.0000	6,586.0000	(3.728)	0	0	0
25/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	81,816.0000	80,765.0000	(1.285)	0	0	0
25/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	58,195.0000	59,108.0000	1.569	0	0	0
25/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,163.0000	2,060.0000	(4.762)	0	0	0
25/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,956.0000	3,788.0000	(4.247)	0	0	0
25/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	86,846.0000	87,911.0000	1.226	0	0	0
25/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,605.0000	3,722.0000	3.245	0	0	0
25/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,207.0000	10,842.0000	(3.257)	0	0	0
25/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,901.0000	1,968.0000	3.524	0	0	0
25/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	10,555.0000	10,843.0000	2.729	0	0	0
25/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	49,570.0000	48,691.0000	(1.773)	0	0	0
25/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,409.0000	99,307.0000	(1.098)	0	0	0
25/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	16,442.0000	16,849.0000	2.475	0	0	0
25/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	24,214.0000	24,755.0000	2.234	0	0	0
25/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,535.0000	35,775.0000	(2.080)	0	0	0
25/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,821.0000	25,193.0000	(2.432)	0	0	0
25/05/2006	R204	2006/08/03			Bond Future	7.7450	7.7290	(0.207)	0.0000	0.0000	83
25/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	26,486.0000	27,327.0000	3.175	0	0	0
25/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,419.0000	5,983.0000	(6.792)	0	0	0
25/05/2006	R204	2006/11/02			Bond Future	7.7560	7.7410	(0.193)	0.0000	0.0000	0
25/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	34,037.0000	33,230.0000	(2.371)	0	0	0
25/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	21,922.0000	22,458.0000	2.445	0	0	0
25/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	13,629.0000	14,002.0000	2.737	0	0	0
25/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,394.0000	21,749.0000	(2.880)	0	0	0
25/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,058.0000	4,193.0000	3.327	0	0	0
25/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	48,659.0000	47,715.0000	(1.940)	0	0	0
25/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	65,928.0000	64,882.0000	(1.587)	0	0	0
25/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7,790.0000	8,026.0000	3.030	0	0	0
25/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	92,756.0000	93,877.0000	1.209	0	0	0
25/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	85,338.0000	84,225.0000	(1.304)	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
25/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	32,719.0000	33,421.0000	2.146	0	0	0
25/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,912.0000	1,980.0000	3.556	0	0	0
25/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	899.0000	839.0000	(6.674)	0	0	0
25/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	106,363.0000	105,213.0000	(1.081)	0	0	0
25/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,764.0000	13,285.0000	(3.480)	0	0	0
25/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	809.0000	839.0000	3.708	0	0	0
25/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,857.0000	7,530.0000	(4.162)	0	0	0
25/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	45,744.0000	46,599.0000	1.869	0	0	0
25/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	76,339.0000	77,405.0000	1.396	0	0	0
25/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,014.0000	1,899.0000	(5.710)	0	0	0
25/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	60,485.0000	61,463.0000	1.617	0	0	0
25/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,145.0000	3,942.0000	(4.897)	0	0	0
25/05/2006	R204	2007/02/01			Bond Future	7.7670	7.7520	(0.193)	0.0000	0.0000	0
25/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	26,206.0000	26,746.0000	2.061	0	0	0
25/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,526.0000	26,901.0000	(2.271)	0	0	0
25/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	17,903.0000	18,311.0000	2.279	0	0	0
25/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	11,574.0000	11,864.0000	2.506	0	0	0
25/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	36,489.0000	37,162.0000	1.844	0	0	0
25/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	52,755.0000	51,881.0000	(1.657)	0	0	0
25/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	38,899.0000	38,142.0000	(1.946)	0	0	0
25/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,022.0000	4,141.0000	2.959	0	0	0
25/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	48,581.0000	49,379.0000	1.643	0	0	0
25/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	68,937.0000	67,965.0000	(1.410)	0	0	0
25/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,160.0000	86,114.0000	(1.200)	0	0	0
25/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,018.0000	11,652.0000	(3.045)	0	0	0
25/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,372.0000	7,115.0000	(3.486)	0	0	0
25/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,366.0000	2,260.0000	(4.480)	0	0	0
25/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,047.0000	7,239.0000	2.725	0	0	0
25/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,083.0000	105,986.0000	(1.024)	0	0	0
25/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	62,169.0000	63,077.0000	1.461	0	0	0
25/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	92,282.0000	93,341.0000	1.148	0	0	0
25/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	76,868.0000	77,863.0000	1.294	0	0	0
25/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,291.0000	4,121.0000	(3.962)	0	0	0
25/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,143.0000	2,211.0000	3.173	0	0	0
25/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,627.0000	18,136.0000	(2.636)	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
25/05/2006	R207	2006/08/03			Bond Future	7.7290	7.7130	(0.207)	0.0000	0.0000	0
25/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	27,654.0000	28,517.0000	3.121	0	0	0
25/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,182.0000	5,757.0000	(6.875)	0	0	0
25/05/2006	R207	2006/11/02			Bond Future	7.7380	7.7220	(0.207)	0.0000	0.0000	0
25/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	41,795.0000	40,657.0000	(2.723)	0	0	0
25/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,675.0000	1,527.0000	(8.836)	0	0	0
25/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	93,691.0000	94,963.0000	1.358	0	0	0
25/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	83,205.0000	81,940.0000	(1.520)	0	0	0
25/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	61,673.0000	60,438.0000	(2.002)	0	0	0
25/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	83.0000	91.0000	9.639	0	0	0
25/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	465.0000	504.0000	8.387	0	0	0
25/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	25,706.0000	26,628.0000	3.587	0	0	0
25/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
25/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,892.0000	2,028.0000	7.188	0	0	0
25/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,165.0000	4,812.0000	(6.834)	0	0	0
25/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	58,540.0000	59,768.0000	2.098	0	0	0
25/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	80.0000	69.0000	(13.750)	0	0	0
25/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	76,225.0000	77,488.0000	1.657	0	0	0
25/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	420.0000	373.0000	(11.190)	0	0	0
25/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	41,266.0000	42,393.0000	2.731	0	0	0
25/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5,752.0000	6,090.0000	5.876	0	0	0
25/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	24,940.0000	24,004.0000	(3.753)	0	0	0
25/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,579.0000	11,935.0000	(5.120)	0	0	0
25/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13,533.0000	14,163.0000	4.655	0	0	0
25/05/2006	R207	2007/02/01			Bond Future	7.7460	7.7310	(0.194)	0.0000	0.0000	0
25/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,848.0000	11,486.0000	(3.055)	0	0	0
25/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	50,399.0000	51,218.0000	1.625	0	0	0
25/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,386.0000	17,900.0000	(2.643)	0	0	0
25/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	38,081.0000	38,775.0000	1.822	0	0	0
25/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	78,987.0000	79,999.0000	1.281	0	0	0
25/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,266.0000	7,012.0000	(3.496)	0	0	0
25/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	87,167.0000	86,114.0000	(1.208)	0	0	0
25/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	64,165.0000	65,092.0000	1.445	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
25/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,339.0000	2,234.0000	(4.489)	0	0	0
25/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,232.0000	4,065.0000	(3.946)	0	0	0
25/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	94,470.0000	95,545.0000	1.138	0	0	0
25/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,380.0000	4,507.0000	2.900	0	0	0
25/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	52,446.0000	51,571.0000	(1.668)	0	0	0
25/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	12,360.0000	12,666.0000	2.476	0	0	0
25/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	68,736.0000	67,760.0000	(1.420)	0	0	0
25/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,359.0000	2,433.0000	3.137	0	0	0
25/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	7,596.0000	7,801.0000	2.699	0	0	0
25/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	107,406.0000	106,299.0000	(1.031)	0	0	0
25/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	38,563.0000	37,809.0000	(1.955)	0	0	0
25/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	18,956.0000	19,382.0000	2.247	0	0	0
25/05/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	27,537.0000	28,096.0000	2.030	0	0	0
25/05/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	27,222.0000	26,601.0000	(2.281)	0	0	0

Grand Total:

2,546