

# Derivatives High/Low Report

High/Low for 30/05/2006

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
30/05/2006	GOVI 2006/08/03			jGovi	242.9200	242.9610	0.017	0.0000	0.0000	561
30/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	129,218.0000	129,626.0000	0.316	0	0	0
30/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	18.0000	16.0000	(11.111)	0	0	0
30/05/2006	GOVI 2006/11/02			jGovi	247.3190	247.3630	0.018	0.0000	0.0000	301
30/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	173,259.0000	173,695.0000	0.252	0	0	0
30/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	69.0000	65.0000	(5.797)	0	0	0
30/05/2006	GOVI 2007/02/01			jGovi	251.8260	251.8700	0.017	0.0000	0.0000	0
30/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	218,314.0000	218,751.0000	0.200	0	0	0
30/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	54.0000	51.0000	(5.556)	0	0	0
30/05/2006	J153 2010/08/31			jSwap	7.7970	7.7930	(0.051)	0.0000	0.0000	0
30/05/2006	J157 2015/09/15			jSwap	7.9160	7.9110	(0.063)	0.0000	0.0000	0
30/05/2006	J186 2026/12/21			jSwap	7.8250	7.8200	(0.064)	0.0000	0.0000	0
30/05/2006	J194 2008/02/28			jSwap	7.5460	7.5400	(0.080)	0.0000	0.0000	0
30/05/2006	J201 2014/12/22			jSwap	7.8830	7.8770	(0.076)	0.0000	0.0000	0
30/05/2006	J203 2017/09/15			jSwap	7.9040	7.8990	(0.063)	0.0000	0.0000	0
30/05/2006	J204 2018/12/21			jSwap	7.8690	7.8630	(0.076)	0.0000	0.0000	0

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30/05/2006	J207	2020/01/15			jSwap	7.8650	7.8590	(0.076)	0.0000	0.0000	0
30/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
30/05/2006	JFRA	2006/08/03			jFra	7.2280	7.2160	(0.166)	0.0000	0.0000	0
30/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	348.0000	354.0000	1.724	0	0	0
30/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	906.0000	883.0000	(2.539)	0	0	0
30/05/2006	JFRA	2006/11/02			jFra	7.4760	7.4720	(0.054)	0.0000	0.0000	0
30/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	478.0000	479.0000	0.209	0	0	0
30/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,643.0000	1,634.0000	(0.548)	0	0	0
30/05/2006	JFRA	2007/02/01			jFra	7.5850	7.5760	(0.119)	0.0000	0.0000	35
30/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,304.0000	1,290.0000	(1.074)	0	0	0
30/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,096.0000	1,104.0000	0.730	0	0	0
30/05/2006	JFRA	2007/05/03			jFra	7.7240	7.7230	(0.013)	0.0000	0.0000	0
30/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,165.0000	1,164.0000	(0.086)	0	0	0
30/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,713.0000	1,709.0000	(0.234)	0	0	0
30/05/2006	JFRA	2007/08/02			jFra	7.7070	7.6970	(0.130)	0.0000	0.0000	0
30/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,361.0000	1,370.0000	0.661	0	0	0
30/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,868.0000	1,852.0000	(0.857)	0	0	0
30/05/2006	JFRA	2007/11/01			jFra	7.7980	7.7970	(0.013)	0.0000	0.0000	0
30/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,267.0000	2,264.0000	(0.132)	0	0	0
30/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,483.0000	1,483.0000	-	0	0	0
30/05/2006	JFRA	2008/02/07			jFra	7.8220	7.8150	(0.089)	0.0000	0.0000	0
30/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,561.0000	25,549.0000	(0.047)	0	0	0
30/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,366.0000	26,336.0000	(0.114)	0	0	0
30/05/2006	JN02	2006/08/03			jNote	7.6460	7.6400	(0.078)	0.0000	0.0000	0
30/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,618.0000	12,487.0000	(1.038)	0	0	0
30/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	5,286.0000	5,267.0000	(0.359)	0	0	0

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30/05/2006	JN02	2006/11/02			jNote	7.7340	7.7280	(0.078)	0.0000	0.0000	0
30/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,984.0000	17,878.0000	(0.589)	0	0	0
30/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	9,035.0000	9,039.0000	0.044	0	0	0
30/05/2006	JN05	2006/08/03			jNote	7.8370	7.8270	(0.128)	0.0000	0.0000	0
30/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	25,466.0000	25,079.0000	(1.520)	0	0	0
30/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	1,303.0000	1,322.0000	1.458	0	0	0
30/05/2006	JN05	2006/11/02			jNote	7.8790	7.8710	(0.102)	0.0000	0.0000	0
30/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,899.0000	3,940.0000	1.052	0	0	0
30/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	29,750.0000	29,467.0000	(0.951)	0	0	0
30/05/2006	JN10	2006/08/03			jNote	7.8790	7.8740	(0.063)	0.0000	0.0000	0
30/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	43,476.0000	43,142.0000	(0.768)	0	0	0
30/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	141.0000	140.0000	(0.709)	0	0	0
30/05/2006	JN10	2006/11/02			jNote	7.9000	7.8950	(0.063)	0.0000	0.0000	0
30/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	1,189.0000	1,201.0000	1.009	0	0	0
30/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	45,897.0000	45,576.0000	(0.699)	0	0	0
30/05/2006	JROD	2006/05/31			jRod	6.7890	6.7890	-	0.0000	0.0000	0
30/05/2006	JROD	2006/06/30			jRod	6.8260	6.8240	(0.029)	0.0000	0.0000	0
30/05/2006	JROD	2006/07/31			jRod	6.9280	6.9250	(0.043)	0.0000	0.0000	0
30/05/2006	JROD	2006/08/31			jRod	6.9380	6.9350	(0.043)	0.0000	0.0000	0
30/05/2006	R153	2006/08/03			Bond Future	7.4950	7.4950	-	0.0000	0.0000	754
30/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,434.0000	5,392.0000	(0.773)	0	0	100
30/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,255.0000	11,224.0000	(0.275)	0	0	0
30/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,779.0000	1,749.0000	(1.686)	0	0	0
30/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5,626.0000	5,584.0000	(0.747)	0	0	0
30/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	77.0000	73.0000	(5.195)	0	0	0
30/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	47,099.0000	47,098.0000	(0.002)	0	0	0

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30/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
30/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	56,177.0000	56,176.0000	(0.002)	0	0	0
30/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
30/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	37,967.0000	37,963.0000	(0.011)	0	0	0
30/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	255.0000	245.0000	(3.922)	0	0	0
30/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	28,865.0000	28,855.0000	(0.035)	0	0	0
30/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	11,986.0000	11,950.0000	(0.300)	0	0	0
30/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,224.0000	2,188.0000	(1.619)	0	0	0
30/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	20,026.0000	20,005.0000	(0.105)	0	0	0
30/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	792.0000	771.0000	(2.652)	0	0	0
30/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,528.0000	19,518.0000	(0.051)	0	0	0
30/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	284.0000	274.0000	(3.521)	0	0	0
30/05/2006	R153	2006/11/02			Bond Future	7.4790	7.4730	(0.080)	0.0000	0.0000	0
30/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,768.0000	12,601.0000	(1.308)	0	0	0
30/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,130.0000	7,998.0000	(1.624)	0	0	0
30/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	8,892.0000	8,978.0000	0.967	0	0	0
30/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4,424.0000	4,475.0000	1.153	0	0	0
30/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	37,360.0000	37,546.0000	0.498	0	0	0
30/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,878.0000	1,829.0000	(2.609)	0	0	100
30/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	29,431.0000	29,601.0000	0.578	0	0	0
30/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,649.0000	1,672.0000	1.395	0	0	0
30/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,188.0000	18,993.0000	(1.016)	0	0	0
30/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,047.0000	1,016.0000	(2.961)	0	0	0
30/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	44.0000	45.0000	2.273	0	0	0
30/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,078.0000	3,008.0000	(2.274)	0	0	0
30/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	21,787.0000	21,935.0000	0.679	0	0	0
30/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	36,244.0000	36,027.0000	(0.599)	0	0	0
30/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	45,560.0000	45,758.0000	0.435	0	0	0
30/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	572.0000	553.0000	(3.322)	0	0	0
30/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	194.0000	186.0000	(4.124)	0	0	0
30/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	62,282.0000	62,491.0000	0.336	0	0	0
30/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	331.0000	319.0000	(3.625)	0	0	0
30/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,035.0000	4,937.0000	(1.946)	0	0	0
30/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	14,814.0000	14,934.0000	0.810	0	0	0
30/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	53,910.0000	54,116.0000	0.382	0	0	0

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30/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	390.0000	397.0000	1.795	0	0	0
30/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,214.0000	27,003.0000	(0.775)	0	0	0
30/05/2006	R153	2007/02/01			Bond Future	7.4940	7.4870	(0.093)	0.0000	0.0000	0
30/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	10,828.0000	10,927.0000	0.914	0	0	0
30/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,624.0000	10,486.0000	(1.299)	0	0	0
30/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,817.0000	14,650.0000	(1.127)	0	0	0
30/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	6,494.0000	6,564.0000	1.078	0	0	0
30/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,286.0000	5,200.0000	(1.627)	0	0	0
30/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	22,311.0000	22,462.0000	0.677	0	0	0
30/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,685.0000	34,454.0000	(0.666)	0	0	0
30/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,145.0000	19,949.0000	(0.973)	0	0	0
30/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	3,215.0000	3,257.0000	1.306	0	0	0
30/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	303.0000	309.0000	1.980	0	0	0
30/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	1,217.0000	1,237.0000	1.643	0	0	0
30/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,527.0000	7,416.0000	(1.475)	0	0	0
30/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	16,180.0000	16,307.0000	0.785	0	0	0
30/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,833.0000	26,615.0000	(0.812)	0	0	0
30/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	29,026.0000	29,197.0000	0.589	0	0	0
30/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,617.0000	2,566.0000	(1.949)	0	0	0
30/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,706.0000	3,640.0000	(1.781)	0	0	0
30/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	43,545.0000	43,743.0000	0.455	0	0	0
30/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	36,156.0000	36,343.0000	0.517	0	0	0
30/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	51,089.0000	51,297.0000	0.407	0	0	0
30/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	58,719.0000	58,934.0000	0.366	0	0	0
30/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	966.0000	944.0000	(2.277)	0	0	0
30/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,860.0000	1,821.0000	(2.097)	0	0	0
30/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,334.0000	1,304.0000	(2.249)	0	0	0
30/05/2006	R157	2006/08/03			Bond Future	7.6850	7.3800	(3.969)	0.0000	0.0000	122
30/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	45,388.0000	69,198.0000	52.459	0	0	0
30/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,393.0000	607.0000	(82.110)	0	0	0
30/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	28,337.0000	50,296.0000	77.492	0	0	0
30/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
30/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	63,601.0000	88,075.0000	38.481	0	0	0
30/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	303.0000	31.0000	(89.769)	0	0	0

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30/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	82,001.0000	106,675.0000	30.090	0	0	0
30/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	88.0000	1,132.0000	1186.364	0	0	0
30/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	78.0000	6.0000	(92.308)	0	0	0
30/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	100,209.0000	124,937.0000	24.676	0	0	0
30/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,081.0000	145.0000	(86.586)	0	0	0
30/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	118,112.0000	142,854.0000	20.948	0	0	0
30/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	19.0000	1.0000	(94.737)	0	0	0
30/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	56,507.0000	32,805.0000	(41.945)	0	0	0
30/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	36,456.0000	16,501.0000	(54.737)	0	0	0
30/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	982.0000	5,772.0000	487.780	0	0	0
30/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	14,126.0000	32,085.0000	127.134	0	0	0
30/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	19,807.0000	6,535.0000	(67.007)	0	0	0
30/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	4,869.0000	16,342.0000	235.634	0	0	0
30/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,928.0000	2,142.0000	(76.008)	0	0	100
30/05/2006	R157	2006/11/02			Bond Future	7.7020	7.6960	(0.078)	0.0000	0.0000	0
30/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	3,801.0000	3,854.0000	1.394	0	0	0
30/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	63,166.0000	63,556.0000	0.617	0	0	0
30/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	39,760.0000	39,344.0000	(1.046)	0	0	0
30/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,641.0000	2,562.0000	(2.991)	0	0	117
30/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	114,500.0000	114,954.0000	0.397	0	0	0
30/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	148,319.0000	148,785.0000	0.314	0	0	0
30/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,591.0000	25,241.0000	(1.368)	0	0	0
30/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,086.0000	8,894.0000	(2.113)	0	0	0
30/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	32,121.0000	32,398.0000	0.862	0	0	0
30/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	9,675.0000	9,794.0000	1.230	0	0	0
30/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	46,940.0000	47,282.0000	0.729	0	0	0
30/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	19,329.0000	19,528.0000	1.030	0	0	0
30/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,583.0000	15,313.0000	(1.733)	0	0	158
30/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	57,432.0000	56,979.0000	(0.789)	0	0	0
30/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	60.0000	57.0000	(5.000)	0	0	0
30/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	163.0000	166.0000	1.840	0	0	0
30/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1,040.0000	1,057.0000	1.635	0	0	0
30/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,982.0000	4,855.0000	(2.549)	0	0	0
30/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	77,386.0000	76,920.0000	(0.602)	0	0	0
30/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,374.0000	1,327.0000	(3.421)	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
30/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	80,116.0000	80,537.0000	0.525	0	0	0
30/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	131,534.0000	131,995.0000	0.350	0	0	0
30/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	345.0000	330.0000	(4.348)	0	0	0
30/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	166.0000	158.0000	(4.819)	0	0	0
30/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	707.0000	679.0000	(3.960)	0	0	0
30/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	97,323.0000	97,764.0000	0.453	0	0	0
30/05/2006	R157	2007/02/01			Bond Future	7.7190	7.7130	(0.078)	0.0000	0.0000	0
30/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,991.0000	5,880.0000	(1.853)	0	0	0
30/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	63,772.0000	64,118.0000	0.543	0	0	0
30/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	48,901.0000	49,206.0000	0.624	0	0	0
30/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,113.0000	13,910.0000	(1.438)	0	0	0
30/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,251.0000	9,099.0000	(1.643)	0	0	0
30/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	35,291.0000	35,545.0000	0.720	0	0	0
30/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	79,432.0000	79,810.0000	0.476	0	0	0
30/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,854.0000	3,775.0000	(2.050)	0	0	0
30/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	127,970.0000	128,402.0000	0.338	0	0	0
30/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,475.0000	2,419.0000	(2.263)	0	0	0
30/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	58,943.0000	58,522.0000	(0.714)	0	0	0
30/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	480.0000	465.0000	(3.125)	0	0	0
30/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	95,523.0000	95,925.0000	0.421	0	0	0
30/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	144,045.0000	144,487.0000	0.307	0	0	0
30/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,525.0000	1,488.0000	(2.426)	0	0	0
30/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	111,724.0000	112,143.0000	0.375	0	0	0
30/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	935.0000	910.0000	(2.674)	0	0	0
30/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	6,797.0000	6,876.0000	1.162	0	0	0
30/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,676.0000	2,712.0000	1.345	0	0	0
30/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,154.0000	42,776.0000	(0.876)	0	0	0
30/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	13,671.0000	13,806.0000	0.987	0	0	0
30/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,489.0000	30,167.0000	(1.056)	0	0	0
30/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	23,305.0000	23,501.0000	0.841	0	0	0
30/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,947.0000	20,686.0000	(1.246)	0	0	0
30/05/2006	R186	2006/08/03			Bond Future	7.4560	7.4510	(0.067)	0.0000	0.0000	34
30/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	33,204.0000	32,630.0000	(1.729)	0	0	0
30/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	6,361.0000	6,430.0000	1.085	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
30/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	19,848.0000	20,081.0000	1.174	0	0	0
30/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	260.0000	237.0000	(8.846)	0	0	0
30/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	96,452.0000	97,071.0000	0.642	0	0	0
30/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	95,620.0000	94,977.0000	(0.672)	0	0	0
30/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	14,219.0000	13,811.0000	(2.869)	0	0	0
30/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	124,290.0000	124,928.0000	0.513	0	0	0
30/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	34.0000	30.0000	(11.765)	0	0	0
30/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	151,335.0000	151,976.0000	0.424	0	0	0
30/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1,198.0000	1,203.0000	0.417	0	0	0
30/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	61,738.0000	61,101.0000	(1.032)	0	0	0
30/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	202,680.0000	203,322.0000	0.317	0	0	0
30/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	177,460.0000	178,102.0000	0.362	0	0	0
30/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
30/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,229.0000	1,149.0000	(6.509)	0	0	0
30/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	102.0000	101.0000	(0.980)	0	0	0
30/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,715.0000	4,503.0000	(4.496)	0	0	0
30/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	68,326.0000	68,888.0000	0.823	0	0	0
30/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	41,639.0000	42,070.0000	1.035	0	0	0
30/05/2006	R186	2006/11/02			Bond Future	7.4590	7.4540	(0.067)	0.0000	0.0000	0
30/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14,466.0000	14,613.0000	1.016	0	0	0
30/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	41,502.0000	41,011.0000	(1.183)	0	0	0
30/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	29,201.0000	29,462.0000	0.894	0	0	0
30/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	23,994.0000	23,618.0000	(1.567)	0	0	0
30/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	66,280.0000	65,704.0000	(0.869)	0	0	0
30/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,678.0000	1,695.0000	1.013	0	0	0
30/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5,795.0000	5,856.0000	1.053	0	0	0
30/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	72,537.0000	73,016.0000	0.660	0	0	0
30/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	322.0000	324.0000	0.621	0	0	0
30/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	131,545.0000	130,910.0000	(0.483)	0	0	0
30/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,717.0000	12,460.0000	(2.021)	0	0	0
30/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	49,010.0000	49,391.0000	0.777	0	0	0
30/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	96,873.0000	96,254.0000	(0.639)	0	0	0
30/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	98,094.0000	98,642.0000	0.559	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
30/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	2,905.0000	2,816.0000	(3.064)	0	0	0
30/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,265.0000	6,107.0000	(2.522)	0	0	0
30/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,098.0000	1,056.0000	(3.825)	0	0	0
30/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	124,185.0000	124,781.0000	0.480	0	0	0
30/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	176,110.0000	176,742.0000	0.359	0	0	0
30/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	109.0000	103.0000	(5.505)	0	0	0
30/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	150,379.0000	150,999.0000	0.412	0	0	0
30/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	367.0000	350.0000	(4.632)	0	0	0
30/05/2006	R186	2007/02/01			Bond Future	7.4610	7.4560	(0.067)	0.0000	0.0000	0
30/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	49,703.0000	49,251.0000	(0.909)	0	0	0
30/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,398.0000	16,174.0000	(1.366)	0	0	0
30/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	81,970.0000	82,377.0000	0.497	0	0	0
30/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,398.0000	34,031.0000	(1.067)	0	0	0
30/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,725.0000	23,435.0000	(1.222)	0	0	0
30/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	39,316.0000	39,581.0000	0.674	0	0	0
30/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	104,082.0000	104,556.0000	0.455	0	0	0
30/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	59,515.0000	59,857.0000	0.575	0	0	0
30/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,776.0000	9,617.0000	(1.626)	0	0	0
30/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	22,610.0000	22,790.0000	0.796	0	0	0
30/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,938.0000	3,981.0000	1.092	0	0	0
30/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	151,780.0000	152,347.0000	0.374	0	0	0
30/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,533.0000	5,428.0000	(1.898)	0	0	0
30/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	98,671.0000	98,081.0000	(0.598)	0	0	0
30/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	131,495.0000	130,875.0000	(0.472)	0	0	0
30/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	127,571.0000	128,099.0000	0.414	0	0	0
30/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,514.0000	1,475.0000	(2.576)	0	0	0
30/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,971.0000	2,906.0000	(2.188)	0	0	0
30/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	10,560.0000	10,661.0000	0.956	0	0	0
30/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	176,172.0000	176,766.0000	0.337	0	0	0
30/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	70,853.0000	70,321.0000	(0.751)	0	0	0
30/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,028.0000	1,041.0000	1.265	0	0	0
30/05/2006	R194	2006/08/03			Bond Future	7.3510	7.3460	(0.068)	0.0000	0.0000	55
30/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	177.0000	166.0000	(6.215)	0	0	0
30/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	6,427.0000	6,478.0000	0.794	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
30/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	13,320.0000	13,391.0000	0.533	0	0	0
30/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1,303.0000	1,318.0000	1.151	0	0	0
30/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	40.0000	37.0000	(7.500)	0	0	0
30/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,810.0000	2,750.0000	(2.135)	0	0	0
30/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
30/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,542.0000	5,470.0000	(1.299)	0	0	0
30/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,939.0000	17,012.0000	0.431	0	0	0
30/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	24,182.0000	24,257.0000	0.310	0	0	0
30/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,250.0000	1,210.0000	(3.200)	0	0	0
30/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	20,567.0000	20,641.0000	0.360	0	0	0
30/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	3,468.0000	3,502.0000	0.980	0	0	0
30/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	294.0000	296.0000	0.680	0	0	0
30/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	504.0000	481.0000	(4.563)	0	0	0
30/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	9,787.0000	9,851.0000	0.654	0	0	0
30/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	26.0000	26.0000	-	0	0	0
30/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,035.0000	8,960.0000	(0.830)	0	0	0
30/05/2006	R194	2006/11/02			Bond Future	7.3600	7.3530	(0.095)	0.0000	0.0000	0
30/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	14,399.0000	14,480.0000	0.563	0	0	0
30/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	171.0000	165.0000	(3.509)	0	0	0
30/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,555.0000	3,496.0000	(1.660)	0	0	0
30/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,126.0000	14,038.0000	(0.623)	0	0	0
30/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,499.0000	5,426.0000	(1.328)	0	0	0
30/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	43.0000	44.0000	2.326	0	0	0
30/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	948.0000	963.0000	1.582	0	0	0
30/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	260.0000	265.0000	1.923	0	0	0
30/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	17,343.0000	17,254.0000	(0.513)	0	0	0
30/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,963.0000	10,875.0000	(0.803)	0	0	0
30/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,338.0000	1,306.0000	(2.392)	0	0	0
30/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2,167.0000	2,196.0000	1.338	0	0	0
30/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6,236.0000	6,293.0000	0.914	0	0	0
30/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	11,522.0000	11,598.0000	0.660	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
30/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	391.0000	378.0000	(3.325)	0	0	0
30/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,830.0000	8,896.0000	0.747	0	0	0
30/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,988.0000	7,905.0000	(1.039)	0	0	0
30/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	809.0000	787.0000	(2.719)	0	0	0
30/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,223.0000	2,178.0000	(2.024)	0	0	0
30/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,985.0000	4,028.0000	1.079	0	0	0
30/05/2006	R194	2007/02/01			Bond Future	7.3710	7.3630	(0.109)	0.0000	0.0000	0
30/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,397.0000	2,361.0000	(1.502)	0	0	0
30/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	6,266.0000	6,311.0000	0.718	0	0	0
30/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	300.0000	306.0000	2.000	0	0	0
30/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	11,648.0000	11,568.0000	(0.687)	0	0	0
30/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,275.0000	9,199.0000	(0.819)	0	0	0
30/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	8,227.0000	8,279.0000	0.632	0	0	0
30/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	14,453.0000	14,523.0000	0.484	0	0	0
30/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	10,152.0000	10,212.0000	0.591	0	0	0
30/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	480.0000	468.0000	(2.500)	0	0	0
30/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	75.0000	77.0000	2.667	0	0	0
30/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	778.0000	762.0000	(2.057)	0	0	0
30/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	12,239.0000	12,305.0000	0.539	0	0	0
30/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,212.0000	1,190.0000	(1.815)	0	0	0
30/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,818.0000	1,788.0000	(1.650)	0	0	0
30/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	14,190.0000	14,108.0000	(0.578)	0	0	0
30/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,592.0000	5,531.0000	(1.091)	0	0	0
30/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,784.0000	1,805.0000	1.177	0	0	0
30/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	828.0000	840.0000	1.449	0	0	0
30/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
30/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,215.0000	7,145.0000	(0.970)	0	0	0
30/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	4,460.0000	4,498.0000	0.852	0	0	0
30/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,140.0000	3,097.0000	(1.369)	0	0	0
30/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,176.0000	4,124.0000	(1.245)	0	0	0
30/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,936.0000	2,966.0000	1.022	0	0	0
30/05/2006	R201	2006/08/03			Bond Future	7.6770	7.6720	(0.065)	0.0000	0.0000	26
30/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	50,912.0000	51,208.0000	0.581	0	0	0
30/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	291.0000	269.0000	(7.560)	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
30/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	95.0000	87.0000	(8.421)	0	0	0
30/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	65,479.0000	65,788.0000	0.472	0	0	0
30/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	3,700.0000	3,740.0000	1.081	0	0	0
30/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
30/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,007.0000	14,730.0000	(1.846)	0	0	0
30/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	79,890.0000	80,205.0000	0.394	0	0	0
30/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	877.0000	826.0000	(5.815)	0	0	0
30/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
30/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	94,090.0000	94,406.0000	0.336	0	0	0
30/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	22,789.0000	22,998.0000	0.917	0	0	0
30/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,611.0000	6,416.0000	(2.950)	0	0	0
30/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	36,455.0000	36,721.0000	0.730	0	0	0
30/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	11,230.0000	11,352.0000	1.086	0	0	0
30/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,544.0000	2,435.0000	(4.285)	0	0	0
30/05/2006	R201	2006/11/02			Bond Future	7.6900	7.6850	(0.065)	0.0000	0.0000	0
30/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	39,090.0000	39,297.0000	0.530	0	0	0
30/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	31,244.0000	30,967.0000	(0.887)	0	0	0
30/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,100.0000	4,998.0000	(2.000)	0	0	0
30/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3,527.0000	3,561.0000	0.964	0	0	0
30/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	8,247.0000	8,105.0000	(1.722)	0	0	0
30/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	125.0000	127.0000	1.600	0	0	0
30/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	60,463.0000	60,154.0000	(0.511)	0	0	0
30/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	51,906.0000	52,143.0000	0.457	0	0	0
30/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	27,237.0000	27,405.0000	0.617	0	0	0
30/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,191.0000	3,118.0000	(2.288)	0	0	0
30/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	16,817.0000	16,940.0000	0.731	0	0	0
30/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,107.0000	12,920.0000	(1.427)	0	0	0
30/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	20,299.0000	20,063.0000	(1.163)	0	0	0
30/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	936.0000	945.0000	0.962	0	0	0
30/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	8,442.0000	8,516.0000	0.877	0	0	0
30/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	44,810.0000	44,510.0000	(0.669)	0	0	0
30/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	64,758.0000	65,024.0000	0.411	0	0	0
30/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,588.0000	1,544.0000	(2.771)	0	0	0
30/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	729.0000	705.0000	(3.292)	0	0	0
30/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	78,091.0000	78,377.0000	0.366	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
30/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	308.0000	296.0000	(3.896)	0	0	0
30/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	91,604.0000	91,902.0000	0.325	0	0	0
30/05/2006	R201	2007/02/01			Bond Future	7.7040	7.6980	(0.078)	0.0000	0.0000	0
30/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,083.0000	2,112.0000	1.392	0	0	0
30/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,565.0000	16,360.0000	(1.238)	0	0	0
30/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	45,749.0000	45,416.0000	(0.728)	0	0	0
30/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	5,408.0000	5,472.0000	1.183	0	0	0
30/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	19,341.0000	19,499.0000	0.817	0	0	0
30/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,311.0000	33,012.0000	(0.898)	0	0	0
30/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,608.0000	23,355.0000	(1.072)	0	0	0
30/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	11,183.0000	11,293.0000	0.984	0	0	0
30/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	52,583.0000	52,849.0000	0.506	0	0	0
30/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,820.0000	5,722.0000	(1.684)	0	0	0
30/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	64,371.0000	64,667.0000	0.460	0	0	0
30/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,466.0000	3,398.0000	(1.962)	0	0	0
30/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,962.0000	1,918.0000	(2.243)	0	0	0
30/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,154.0000	8,028.0000	(1.545)	0	0	0
30/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,054.0000	1,027.0000	(2.562)	0	0	0
30/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	89,494.0000	89,830.0000	0.375	0	0	0
30/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	40,519.0000	40,756.0000	0.585	0	0	0
30/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	76,758.0000	77,077.0000	0.416	0	0	0
30/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	29,787.0000	29,986.0000	0.668	0	0	0
30/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,083.0000	11,919.0000	(1.357)	0	0	0
30/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	60,272.0000	59,919.0000	(0.586)	0	0	0
30/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	553.0000	563.0000	1.808	0	0	0
30/05/2006	R203	2006/08/03			Bond Future	7.6980	7.7080	0.130	0.0000	0.0000	0
30/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	404.0000	410.0000	1.485	0	0	0
30/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	58,867.0000	58,117.0000	(1.274)	0	0	0
30/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	82.0000	83.0000	1.220	0	0	0
30/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
30/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	92,722.0000	91,965.0000	(0.816)	0	0	0
30/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	75,872.0000	75,116.0000	(0.996)	0	0	0
30/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	27,157.0000	26,505.0000	(2.401)	0	0	0
30/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	15,035.0000	14,521.0000	(3.419)	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
30/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	42,257.0000	41,532.0000	(1.716)	0	0	0
30/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,613.0000	4,718.0000	2.276	0	0	0
30/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,106.0000	11,349.0000	2.188	0	0	0
30/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	55,401.0000	56,094.0000	1.251	0	0	0
30/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	2,519.0000	2,350.0000	(6.709)	0	0	0
30/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	711.0000	647.0000	(9.001)	0	0	0
30/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,538.0000	1,570.0000	2.081	0	0	0
30/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	37,195.0000	37,783.0000	1.581	0	0	0
30/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,031.0000	22,455.0000	1.925	0	0	0
30/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	6,890.0000	6,557.0000	(4.833)	0	0	0
30/05/2006	R203	2006/11/02			Bond Future	7.7110	7.7210	0.130	0.0000	0.0000	0
30/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	42,241.0000	42,753.0000	1.212	0	0	0
30/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3,564.0000	3,423.0000	(3.956)	0	0	0
30/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	74,986.0000	74,266.0000	(0.960)	0	0	0
30/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	58,374.0000	58,978.0000	1.035	0	0	0
30/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,592.0000	1,517.0000	(4.711)	0	0	0
30/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	7,126.0000	6,894.0000	(3.256)	0	0	0
30/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	31,876.0000	31,317.0000	(1.754)	0	0	0
30/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	96,270.0000	96,979.0000	0.736	0	0	0
30/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	630.0000	595.0000	(5.556)	0	0	0
30/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,632.0000	10,817.0000	1.740	0	0	0
30/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	21,091.0000	20,634.0000	(2.167)	0	0	0
30/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	76,574.0000	77,243.0000	0.874	0	0	0
30/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,694.0000	5,801.0000	1.879	0	0	0
30/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	44,855.0000	44,218.0000	(1.420)	0	0	0
30/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,778.0000	2,833.0000	1.980	0	0	0
30/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,229.0000	1,254.0000	2.034	0	0	0
30/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	59,440.0000	58,750.0000	(1.161)	0	0	0
30/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	18,190.0000	18,478.0000	1.583	0	0	0
30/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	12,847.0000	12,504.0000	(2.670)	0	0	0
30/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	28,729.0000	29,130.0000	1.396	0	0	0
30/05/2006	R203	2007/02/01			Bond Future	7.7250	7.7360	0.142	0.0000	0.0000	0
30/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	15,914.0000	16,161.0000	1.552	0	0	0
30/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	6,876.0000	6,680.0000	(2.850)	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
30/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	61,824.0000	62,433.0000	0.985	0	0	0
30/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	47,616.0000	46,980.0000	(1.336)	0	0	0
30/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	35,806.0000	35,248.0000	(1.558)	0	0	0
30/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,073.0000	10,243.0000	1.688	0	0	0
30/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,429.0000	3,496.0000	1.954	0	0	0
30/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,044.0000	6,154.0000	1.820	0	0	0
30/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	78,679.0000	79,356.0000	0.860	0	0	0
30/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	60,834.0000	60,138.0000	(1.144)	0	0	0
30/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,837.0000	1,874.0000	2.014	0	0	0
30/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	75,075.0000	74,336.0000	(0.984)	0	0	0
30/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	89,956.0000	89,187.0000	(0.855)	0	0	0
30/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,905.0000	3,776.0000	(3.303)	0	0	0
30/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2,066.0000	1,988.0000	(3.775)	0	0	0
30/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	97,137.0000	97,865.0000	0.749	0	0	0
30/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	11,333.0000	11,053.0000	(2.471)	0	0	0
30/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	46,912.0000	47,438.0000	1.121	0	0	0
30/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	17,564.0000	17,190.0000	(2.129)	0	0	0
30/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	34,221.0000	34,653.0000	1.262	0	0	0
30/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	25,726.0000	25,257.0000	(1.823)	0	0	0
30/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	23,897.0000	24,233.0000	1.406	0	0	0
30/05/2006	R204	2006/08/03			Bond Future	7.6980	7.6980	-	0.0000	0.0000	83
30/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,019.0000	4,937.0000	(1.634)	0	0	0
30/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	28,843.0000	28,761.0000	(0.284)	0	0	0
30/05/2006	R204	2006/11/02			Bond Future	7.7090	7.7090	-	0.0000	0.0000	0
30/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	23,507.0000	23,437.0000	(0.298)	0	0	0
30/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	62,580.0000	62,537.0000	(0.069)	0	0	0
30/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4,416.0000	4,374.0000	(0.951)	0	0	0
30/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	31,408.0000	31,341.0000	(0.213)	0	0	0
30/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	20,272.0000	20,203.0000	(0.340)	0	0	0
30/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	45,611.0000	45,554.0000	(0.125)	0	0	0
30/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	14,706.0000	14,639.0000	(0.456)	0	0	0
30/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8,448.0000	8,391.0000	(0.675)	0	0	0
30/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	2,083.0000	2,056.0000	(1.296)	0	0	0
30/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	96,262.0000	96,250.0000	(0.012)	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
30/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	81,803.0000	81,775.0000	(0.034)	0	0	0
30/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	102,728.0000	102,713.0000	(0.015)	0	0	0
30/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	699.0000	687.0000	(1.717)	0	0	0
30/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	34,840.0000	34,777.0000	(0.181)	0	0	0
30/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,179.0000	12,115.0000	(0.525)	0	0	0
30/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	880.0000	864.0000	(1.818)	0	0	0
30/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,769.0000	6,719.0000	(0.739)	0	0	0
30/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,627.0000	1,605.0000	(1.352)	0	0	0
30/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	48,363.0000	48,313.0000	(0.103)	0	0	0
30/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	79,659.0000	79,636.0000	(0.029)	0	0	0
30/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,465.0000	3,429.0000	(1.039)	0	0	0
30/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	63,511.0000	63,475.0000	(0.057)	0	0	0
30/05/2006	R204	2007/02/01			Bond Future	7.7200	7.7200	-	0.0000	0.0000	0
30/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	7,594.0000	7,555.0000	(0.514)	0	0	0
30/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	4,351.0000	4,322.0000	(0.667)	0	0	0
30/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,018.0000	16,968.0000	(0.294)	0	0	0
30/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	38,535.0000	38,484.0000	(0.132)	0	0	0
30/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	65,829.0000	65,791.0000	(0.058)	0	0	0
30/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	51,031.0000	50,987.0000	(0.086)	0	0	0
30/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	83,834.0000	83,805.0000	(0.035)	0	0	0
30/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,813.0000	10,770.0000	(0.398)	0	0	0
30/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,014.0000	1,996.0000	(0.894)	0	0	0
30/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	12,416.0000	12,369.0000	(0.379)	0	0	0
30/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,522.0000	6,487.0000	(0.537)	0	0	0
30/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	25,491.0000	25,437.0000	(0.212)	0	0	0
30/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,610.0000	103,591.0000	(0.018)	0	0	0
30/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	49,943.0000	49,896.0000	(0.094)	0	0	0
30/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	64,974.0000	64,939.0000	(0.054)	0	0	0
30/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	19,110.0000	19,057.0000	(0.277)	0	0	0
30/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	95,584.0000	95,567.0000	(0.018)	0	0	0
30/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	79,958.0000	79,932.0000	(0.033)	0	0	0
30/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	36,451.0000	36,399.0000	(0.143)	0	0	0
30/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	27,825.0000	27,772.0000	(0.190)	0	0	0
30/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,726.0000	3,701.0000	(0.671)	0	0	0
30/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	2,325.0000	2,305.0000	(0.860)	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
30/05/2006	R207	2006/08/03			Bond Future	7.6830	7.6760	(0.091)	0.0000	0.0000	0
30/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	30,017.0000	30,374.0000	1.189	0	0	0
30/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,835.0000	4,625.0000	(4.343)	0	0	0
30/05/2006	R207	2006/11/02			Bond Future	7.6910	7.6840	(0.091)	0.0000	0.0000	0
30/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	62,154.0000	62,695.0000	0.870	0	0	0
30/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	97,435.0000	97,994.0000	0.574	0	0	0
30/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	79,477.0000	78,920.0000	(0.701)	0	0	0
30/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	103.0000	106.0000	2.913	0	0	0
30/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	28,406.0000	28,815.0000	1.440	0	0	0
30/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
30/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,115.0000	3,964.0000	(3.670)	0	0	0
30/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,238.0000	1,177.0000	(4.927)	0	0	0
30/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	49.0000	45.0000	(8.163)	0	0	0
30/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	79,943.0000	80,499.0000	0.695	0	0	0
30/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	284.0000	266.0000	(6.338)	0	0	0
30/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	44,578.0000	45,077.0000	1.119	0	0	0
30/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	6,716.0000	6,862.0000	2.174	0	0	0
30/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	22,156.0000	21,741.0000	(1.873)	0	0	0
30/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	38,423.0000	37,919.0000	(1.312)	0	0	0
30/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	10,657.0000	10,375.0000	(2.646)	0	0	0
30/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	15,360.0000	15,638.0000	1.810	0	0	0
30/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	2,270.0000	2,326.0000	2.467	0	0	0
30/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	570.0000	585.0000	2.632	0	0	0
30/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	58,029.0000	57,484.0000	(0.939)	0	0	0
30/05/2006	R207	2007/02/01			Bond Future	7.7000	7.6920	(0.104)	0.0000	0.0000	0
30/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	52,853.0000	53,284.0000	0.815	0	0	0
30/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	16,818.0000	16,546.0000	(1.617)	0	0	0
30/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	40,139.0000	40,499.0000	0.897	0	0	0
30/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	29,174.0000	29,460.0000	0.980	0	0	0
30/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,676.0000	10,474.0000	(1.892)	0	0	0
30/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	25,234.0000	24,887.0000	(1.375)	0	0	0
30/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	82,064.0000	82,602.0000	0.656	0	0	0
30/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,439.0000	6,297.0000	(2.205)	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
30/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,995.0000	1,937.0000	(2.907)	0	0	0
30/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	66,965.0000	67,455.0000	0.732	0	0	0
30/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	83,884.0000	83,310.0000	(0.684)	0	0	0
30/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,683.0000	3,590.0000	(2.525)	0	0	0
30/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	97,752.0000	98,327.0000	0.588	0	0	0
30/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,723.0000	4,781.0000	1.228	0	0	0
30/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,551.0000	2,583.0000	1.254	0	0	0
30/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	103,971.0000	103,371.0000	(0.577)	0	0	0
30/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	13,224.0000	13,373.0000	1.127	0	0	0
30/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	20,185.0000	20,399.0000	1.060	0	0	0
30/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	49,684.0000	49,201.0000	(0.972)	0	0	0
30/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	36,166.0000	35,747.0000	(1.159)	0	0	0
30/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	8,162.0000	8,259.0000	1.188	0	0	0
30/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	65,676.0000	65,140.0000	(0.816)	0	0	0

**Grand Total:**

**2,546**