



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/06/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/06/2006	GOVI 2006/08/03			jGovi	237.9480	237.4640	(0.203)	0.0000	0.0000	561
15/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	223.0000	296.0000	32.735	0	0	0
15/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	79,703.0000	74,936.0000	(5.981)	0	0	0
15/06/2006	GOVI 2006/11/02			jGovi	242.4760	242.5630	0.036	242.5600	242.4400	335
15/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	125,182.0000	126,027.0000	0.675	0	0	0
15/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	422.0000	397.0000	(5.924)	0	0	0
15/06/2006	GOVI 2007/02/01			jGovi	247.1610	246.6670	(0.200)	0.0000	0.0000	0
15/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	171,865.0000	166,973.0000	(2.846)	0	0	0
15/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	255.0000	303.0000	18.824	0	0	0
15/06/2006	J153 2010/08/31			jSwap	8.2520	8.3100	0.703	0.0000	0.0000	0
15/06/2006	J157 2015/09/15			jSwap	8.4000	8.4660	0.786	0.0000	0.0000	0
15/06/2006	J186 2026/12/21			jSwap	8.2680	8.2750	0.085	0.0000	0.0000	0
15/06/2006	J194 2008/02/28			jSwap	7.8970	7.9080	0.139	0.0000	0.0000	0
15/06/2006	J201 2014/12/22			jSwap	8.3500	8.4120	0.743	0.0000	0.0000	0
15/06/2006	J203 2017/09/15			jSwap	8.3860	8.4490	0.751	0.0000	0.0000	0
15/06/2006	J204 2018/12/21			jSwap	8.3300	8.3780	0.576	0.0000	0.0000	0

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15/06/2006	J207	2020/01/15			jSwap	8.3230	8.3620	0.469	0.0000	0.0000	0
15/06/2006	JBAR	2005/12/21			jBar	7.4830	7.4830	-	0.0000	0.0000	0
15/06/2006	JFRA	2006/08/03			jFra	7.5950	7.5860	(0.118)	0.0000	0.0000	0
15/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	81.0000	81.0000	-	0	0	0
15/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,537.0000	1,515.0000	(1.431)	0	0	0
15/06/2006	JFRA	2006/11/02			jFra	7.8250	7.8030	(0.281)	0.0000	0.0000	0
15/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	228.0000	236.0000	3.509	0	0	0
15/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,246.0000	2,200.0000	(2.048)	0	0	0
15/06/2006	JFRA	2007/02/01			jFra	8.0400	8.0560	0.199	0.0000	0.0000	115
15/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,935.0000	1,959.0000	1.240	0	0	0
15/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	615.0000	600.0000	(2.439)	0	0	0
15/06/2006	JFRA	2007/05/03			jFra	8.1860	8.1970	0.134	0.0000	0.0000	0
15/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,384.0000	2,400.0000	0.671	0	0	0
15/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	707.0000	697.0000	(1.414)	0	0	0
15/06/2006	JFRA	2007/08/02			jFra	8.3430	8.3670	0.288	0.0000	0.0000	0
15/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,810.0000	2,849.0000	1.388	0	0	0
15/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	751.0000	732.0000	(2.530)	0	0	0
15/06/2006	JFRA	2007/11/01			jFra	8.3460	8.4020	0.671	0.0000	0.0000	0
15/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	3,141.0000	3,241.0000	3.184	0	0	0
15/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	920.0000	873.0000	(5.109)	0	0	0
15/06/2006	JFRA	2008/02/07			jFra	8.4120	8.4720	0.713	0.0000	0.0000	0
15/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,498.0000	24,403.0000	(0.388)	0	0	0
15/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,744.0000	26,797.0000	0.198	0	0	0
15/06/2006	JN02	2006/08/03			jNote	8.1370	8.1620	0.307	0.0000	0.0000	0
15/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	18,219.0000	18,544.0000	1.784	0	0	0
15/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	1,876.0000	1,743.0000	(7.090)	0	0	0

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15/06/2006	JN02	2006/11/02			jNote	8.2470	8.2830	0.437	0.0000	0.0000	0
15/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5,230.0000	5,012.0000	(4.168)	0	0	0
15/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	23,570.0000	24,010.0000	1.867	0	0	0
15/06/2006	JN05	2006/08/03			jNote	8.3530	8.4150	0.742	0.0000	0.0000	0
15/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	39.0000	23.0000	(41.026)	0	0	0
15/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	44,897.0000	47,349.0000	5.461	0	0	0
15/06/2006	JN05	2006/11/02			jNote	8.4070	8.4720	0.773	0.0000	0.0000	0
15/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	797.0000	637.0000	(20.075)	0	0	0
15/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	47,758.0000	50,172.0000	5.055	0	0	0
15/06/2006	JN10	2006/08/03			jNote	8.3790	8.4510	0.859	0.0000	0.0000	0
15/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
15/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	76,071.0000	80,699.0000	6.084	0	0	0
15/06/2006	JN10	2006/11/02			jNote	8.4040	8.4790	0.892	0.0000	0.0000	0
15/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	44.0000	24.0000	(45.455)	0	0	0
15/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	77,645.0000	82,425.0000	6.156	0	0	0
15/06/2006	JROD	2006/06/30			jRod	6.9030	6.8980	(0.072)	0.0000	0.0000	0
15/06/2006	JROD	2006/07/31			jRod	7.1180	7.1120	(0.084)	0.0000	0.0000	0
15/06/2006	JROD	2006/08/31			jRod	7.3840	7.3790	(0.068)	0.0000	0.0000	0
15/06/2006	R153	2006/08/03			Bond Future	7.9450	7.9920	0.592	7.9300	7.9300	944
15/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	6,434.0000	5,427.0000	(15.651)	0	0	0
15/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	9,596.0000	10,872.0000	13.297	0	0	0
15/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,359.0000	5,125.0000	17.573	0	0	0
15/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	424.0000	288.0000	(32.075)	0	0	0
15/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	2,200.0000	1,702.0000	(22.636)	0	0	0
15/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	17,390.0000	19,028.0000	9.419	0	0	100
15/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	34.0000	19.0000	(44.118)	0	0	0

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15/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	26,668.0000	28,427.0000	6.596	0	0	0
15/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	36,402.0000	38,176.0000	4.873	0	0	0
15/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	13,093.0000	11,672.0000	(10.853)	0	0	0
15/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,642.0000	1,995.0000	21.498	0	0	0
15/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	39,051.0000	37,288.0000	(4.515)	0	0	0
15/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	150.0000	191.0000	27.333	0	0	0
15/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	30,069.0000	28,335.0000	(5.767)	0	0	0
15/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	39.0000	50.0000	28.205	0	0	0
15/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	528.0000	658.0000	24.621	0	0	0
15/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	21,260.0000	19,616.0000	(7.733)	0	0	0
15/06/2006	R153	2006/11/02			Bond Future	7.9330	7.9830	0.630	0.0000	0.0000	0
15/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	12,234.0000	13,331.0000	8.967	0	0	0
15/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	5,688.0000	5,005.0000	(12.008)	0	0	0
15/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,980.0000	8,784.0000	10.075	0	0	0
15/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	10,365.0000	9,389.0000	(9.416)	0	0	0
15/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2,518.0000	2,127.0000	(15.528)	0	0	0
15/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	18,081.0000	19,471.0000	7.688	0	0	0
15/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,009.0000	3,372.0000	12.064	0	0	0
15/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	160.0000	118.0000	(26.250)	0	0	0
15/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	809.0000	645.0000	(20.272)	0	0	0
15/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	22,997.0000	21,580.0000	(6.162)	0	0	0
15/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	25,478.0000	27,095.0000	6.347	0	0	0
15/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	34,024.0000	35,762.0000	5.108	0	0	0
15/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	16,309.0000	15,086.0000	(7.499)	0	0	0
15/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,079.0000	5,637.0000	10.986	0	0	100
15/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
15/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,007.0000	1,144.0000	13.605	0	0	0
15/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	46,350.0000	44,652.0000	(3.663)	0	0	0
15/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	587.0000	669.0000	13.969	0	0	0
15/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	38,261.0000	36,618.0000	(4.294)	0	0	0
15/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,721.0000	1,946.0000	13.074	0	0	0
15/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	30,384.0000	28,829.0000	(5.118)	0	0	0
15/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	43,163.0000	44,938.0000	4.112	0	0	0
15/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	52,525.0000	54,305.0000	3.389	0	0	0

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15/06/2006	R153	2007/02/01			Bond Future	7.9480	8.0000	0.654	0.0000	0.0000	0
15/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,475.0000	3,985.0000	(10.950)	0	0	0
15/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,604.0000	11,418.0000	7.676	0	0	0
15/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	12,339.0000	11,418.0000	(7.464)	0	0	0
15/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	19,560.0000	20,806.0000	6.370	0	0	0
15/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	7,893.0000	7,184.0000	(8.983)	0	0	0
15/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,530.0000	15,555.0000	7.054	0	0	0
15/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	25,767.0000	27,212.0000	5.608	0	0	0
15/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,154.0000	1,864.0000	(13.463)	0	0	0
15/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	32,988.0000	34,592.0000	4.862	0	0	0
15/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	769.0000	638.0000	(17.035)	0	0	0
15/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,502.0000	5,975.0000	8.597	0	0	0
15/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	30,346.0000	28,963.0000	(4.557)	0	0	0
15/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,952.0000	4,304.0000	8.907	0	0	0
15/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	37,310.0000	35,835.0000	(3.953)	0	0	0
15/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	23,752.0000	22,489.0000	(5.317)	0	0	0
15/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	17,681.0000	16,573.0000	(6.267)	0	0	0
15/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,651.0000	8,278.0000	8.195	0	0	0
15/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	183.0000	143.0000	(21.858)	0	0	0
15/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	41,088.0000	42,783.0000	4.125	0	0	0
15/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,845.0000	3,104.0000	9.104	0	0	0
15/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,058.0000	2,248.0000	9.232	0	0	0
15/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	49,695.0000	51,423.0000	3.477	0	0	0
15/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
15/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	44,520.0000	42,976.0000	(3.468)	0	0	0
15/06/2006	R157	2006/08/03			Bond Future	8.1375	8.1810	0.535	0.0000	0.0000	121
15/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,321.0000	2,823.0000	21.629	0	0	0
15/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	116.0000	70.0000	(39.655)	0	0	0
15/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	64,707.0000	61,389.0000	(5.128)	0	0	0
15/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	651.0000	812.0000	24.731	0	0	0
15/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
15/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	46,933.0000	43,734.0000	(6.816)	0	0	0
15/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	71,119.0000	74,477.0000	4.722	0	0	0
15/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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15/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	29,978.0000	27,120.0000	(9.534)	0	0	0
15/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	92,059.0000	95,419.0000	3.650	0	0	0
15/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	50,695.0000	54,009.0000	6.537	0	0	0
15/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	15,555.0000	13,411.0000	(13.783)	0	0	0
15/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	5,791.0000	4,632.0000	(20.014)	0	0	0
15/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,888.0000	8,104.0000	17.654	0	0	0
15/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	31,688.0000	34,689.0000	9.470	0	0	100
15/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	16,488.0000	18,690.0000	13.355	0	0	0
15/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	1,245.0000	886.0000	(28.835)	0	0	0
15/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	157.0000	200.0000	27.389	0	0	0
15/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	82,502.0000	79,151.0000	(4.062)	0	0	0
15/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	34.0000	44.0000	29.412	0	0	0
15/06/2006	R157	2006/11/02			Bond Future	8.1410	8.1890	0.590	0.0000	0.0000	0
15/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	70,114.0000	73,634.0000	5.020	0	0	0
15/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	34,858.0000	32,225.0000	(7.554)	0	0	0
15/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,086.0000	9,074.0000	12.219	0	0	117
15/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	110,978.0000	114,599.0000	3.263	0	0	0
15/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	98,221.0000	94,697.0000	(3.588)	0	0	0
15/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	403.0000	301.0000	(25.310)	0	0	0
15/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,222.0000	1,410.0000	15.385	0	0	0
15/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,795.0000	1,438.0000	(19.889)	0	0	0
15/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	605.0000	703.0000	16.198	0	0	0
15/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	51,463.0000	54,728.0000	6.344	0	0	0
15/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	238.0000	281.0000	18.067	0	0	0
15/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	12,347.0000	10,871.0000	(11.954)	0	0	0
15/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	114,745.0000	111,166.0000	(3.119)	0	0	0
15/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	81,625.0000	78,192.0000	(4.206)	0	0	0
15/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,404.0000	2,752.0000	14.476	0	0	0
15/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	23,064.0000	25,211.0000	9.309	0	0	0
15/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	65,268.0000	61,993.0000	(5.018)	0	0	0
15/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	52.0000	35.0000	(32.692)	0	0	0
15/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	90,195.0000	93,801.0000	3.998	0	0	0
15/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	49,467.0000	46,447.0000	(6.105)	0	0	0
15/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	35,496.0000	38,273.0000	7.823	0	0	158

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
15/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,478.0000	5,080.0000	13.444	0	0	0
15/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	5,490.0000	4,645.0000	(15.392)	0	0	0
15/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,023.0000	15,541.0000	10.825	0	0	0
15/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	22,229.0000	20,125.0000	(9.465)	0	0	0
15/06/2006	R157	2007/02/01			Bond Future	8.1580	8.2070	0.601	0.0000	0.0000	0
15/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	54,011.0000	57,024.0000	5.578	0	0	0
15/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	13,414.0000	14,597.0000	8.819	0	0	0
15/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,562.0000	1,295.0000	(17.093)	0	0	0
15/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	70,812.0000	74,150.0000	4.714	0	0	0
15/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,300.0000	3,709.0000	(13.744)	0	0	0
15/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,790.0000	15,260.0000	(9.113)	0	0	0
15/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	28,504.0000	30,580.0000	7.283	0	0	0
15/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,281.0000	8,245.0000	(11.163)	0	0	0
15/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	38,303.0000	35,880.0000	(6.326)	0	0	0
15/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	39,815.0000	42,385.0000	6.455	0	0	0
15/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	26,529.0000	24,524.0000	(7.558)	0	0	0
15/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	19,772.0000	21,371.0000	8.087	0	0	0
15/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	404.0000	318.0000	(21.287)	0	0	0
15/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	51,639.0000	48,879.0000	(5.345)	0	0	0
15/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	111,962.0000	108,512.0000	(3.081)	0	0	0
15/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,289.0000	1,445.0000	12.102	0	0	0
15/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,363.0000	2,625.0000	11.088	0	0	0
15/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	96,506.0000	93,162.0000	(3.465)	0	0	0
15/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	89,564.0000	93,084.0000	3.930	0	0	0
15/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	81,066.0000	77,858.0000	(3.957)	0	0	0
15/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,760.0000	4,157.0000	10.559	0	0	0
15/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	8,953.0000	9,799.0000	9.449	0	0	0
15/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,910.0000	6,500.0000	9.983	0	0	0
15/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	66,066.0000	63,050.0000	(4.565)	0	0	0
15/06/2006	R186	2006/08/03			Bond Future	7.8950	7.9350	0.507	0.0000	0.0000	37
15/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	25,164.0000	28,410.0000	12.899	0	0	0
15/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	7,530.0000	5,977.0000	(20.624)	0	0	0
15/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	1,455.0000	1,028.0000	(29.347)	0	0	0
15/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	50,386.0000	54,757.0000	8.675	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
15/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,548.0000	11,263.0000	17.962	0	0	0
15/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	22,087.0000	19,002.0000	(13.967)	0	0	0
15/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	120.0000	72.0000	(40.000)	0	0	0
15/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
15/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	148,122.0000	143,323.0000	(3.240)	0	0	0
15/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	115,102.0000	119,899.0000	4.168	0	0	0
15/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
15/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	150,077.0000	154,876.0000	3.198	0	0	0
15/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	122,906.0000	118,108.0000	(3.904)	0	0	0
15/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	96,830.0000	92,051.0000	(4.935)	0	0	0
15/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	58.0000	77.0000	32.759	0	0	0
15/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	70,185.0000	65,527.0000	(6.637)	0	0	0
15/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	44,330.0000	40,152.0000	(9.425)	0	0	0
15/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	2,697.0000	3,317.0000	22.989	0	0	0
15/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	488.0000	629.0000	28.893	0	0	0
15/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	81,521.0000	86,272.0000	5.828	0	0	0
15/06/2006	R186	2006/11/02			Bond Future	7.8990	7.9410	0.532	0.0000	0.0000	0
15/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	35,162.0000	38,173.0000	8.563	0	0	0
15/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	7,480.0000	6,380.0000	(14.706)	0	0	0
15/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	56,564.0000	60,467.0000	6.900	0	0	0
15/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	17,165.0000	15,173.0000	(11.605)	0	0	0
15/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	185,521.0000	190,522.0000	2.696	0	0	0
15/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
15/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	32,094.0000	29,159.0000	(9.145)	0	0	0
15/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	51,541.0000	47,811.0000	(7.237)	0	0	0
15/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	10,643.0000	11,917.0000	11.970	0	0	0
15/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	20,113.0000	22,182.0000	10.287	0	0	0
15/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	73,604.0000	69,281.0000	(5.873)	0	0	0
15/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	4,807.0000	5,487.0000	14.146	0	0	0
15/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	97,635.0000	92,947.0000	(4.802)	0	0	0
15/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	670.0000	795.0000	18.657	0	0	0
15/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	122,381.0000	117,503.0000	(3.986)	0	0	0
15/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,914.0000	2,229.0000	16.458	0	0	0

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15/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	86.0000	61.0000	(29.070)	0	0	0
15/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,418.0000	1,967.0000	(18.652)	0	0	0
15/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	83,744.0000	88,296.0000	5.436	0	0	0
15/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	149,572.0000	154,551.0000	3.329	0	0	0
15/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	579.0000	446.0000	(22.971)	0	0	0
15/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	115,355.0000	120,225.0000	4.222	0	0	0
15/06/2006	R186	2007/02/01			Bond Future	7.9010	7.9430	0.532	0.0000	0.0000	0
15/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	45,076.0000	42,246.0000	(6.278)	0	0	0
15/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	81,462.0000	77,588.0000	(4.756)	0	0	0
15/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	64,701.0000	68,171.0000	5.363	0	0	0
15/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	21,644.0000	23,221.0000	7.286	0	0	0
15/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	33,411.0000	35,549.0000	6.399	0	0	0
15/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	62,045.0000	58,653.0000	(5.467)	0	0	0
15/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	102,693.0000	98,439.0000	(4.142)	0	0	0
15/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	7,789.0000	8,505.0000	9.192	0	0	0
15/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	13,328.0000	14,424.0000	8.223	0	0	0
15/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	4,315.0000	4,754.0000	10.174	0	0	0
15/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	125,068.0000	120,538.0000	(3.622)	0	0	0
15/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,713.0000	14,214.0000	(9.540)	0	0	0
15/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	184,448.0000	189,399.0000	2.684	0	0	0
15/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,628.0000	26,433.0000	(7.667)	0	0	0
15/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	46,743.0000	49,517.0000	5.935	0	0	0
15/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	76.0000	57.0000	(25.000)	0	0	0
15/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	149,168.0000	154,034.0000	3.262	0	0	0
15/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,243.0000	1,894.0000	(15.560)	0	0	0
15/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	116,441.0000	121,061.0000	3.968	0	0	0
15/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	531.0000	427.0000	(19.586)	0	0	0
15/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	87,961.0000	92,089.0000	4.693	0	0	0
15/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,963.0000	6,121.0000	(12.092)	0	0	0
15/06/2006	R194	2006/08/03			Bond Future	7.8560	7.9090	0.675	0.0000	0.0000	55
15/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	21.0000	40.000	0	0	0
15/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	27.0000	15.0000	(44.444)	0	0	0
15/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	93.0000	125.0000	34.409	0	0	0
15/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	13,092.0000	12,317.0000	(5.920)	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
15/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	9,536.0000	8,787.0000	(7.854)	0	0	0
15/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	12,738.0000	13,519.0000	6.131	0	0	0
15/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	6,199.0000	5,529.0000	(10.808)	0	0	0
15/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	9,022.0000	9,791.0000	8.524	0	0	0
15/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	16,695.0000	15,915.0000	(4.672)	0	0	0
15/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	16,497.0000	17,279.0000	4.740	0	0	0
15/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	408.0000	520.0000	27.451	0	0	0
15/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
15/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	5,590.0000	6,272.0000	12.200	0	0	0
15/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	319.0000	219.0000	(31.348)	0	0	0
15/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,288.0000	1,560.0000	21.118	0	0	0
15/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	3,410.0000	2,901.0000	(14.927)	0	0	0
15/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,941.0000	3,427.0000	16.525	0	0	0
15/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1,375.0000	1,080.0000	(21.455)	0	0	0
15/06/2006	R194	2006/11/02			Bond Future	7.8900	7.9550	0.824	0.0000	0.0000	0
15/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
15/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	23,992.0000	24,803.0000	3.380	0	0	0
15/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	87.0000	61.0000	(29.885)	0	0	0
15/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	366.0000	279.0000	(23.770)	0	0	0
15/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	20,773.0000	21,584.0000	3.904	0	0	0
15/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	8,403.0000	9,127.0000	8.616	0	0	0
15/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	14,386.0000	15,194.0000	5.617	0	0	0
15/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	11,287.0000	12,072.0000	6.955	0	0	0
15/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,595.0000	2,949.0000	13.642	0	0	0
15/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	3,967.0000	3,510.0000	(11.520)	0	0	0
15/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1,053.0000	858.0000	(18.519)	0	0	0
15/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	2,237.0000	1,911.0000	(14.573)	0	0	0
15/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,988.0000	4,473.0000	12.161	0	0	0
15/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	5,939.0000	6,556.0000	10.389	0	0	0
15/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	17,569.0000	18,380.0000	4.616	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
15/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	5,954.0000	5,380.0000	(9.641)	0	0	0
15/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,472.0000	1,710.0000	16.168	0	0	0
15/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	758.0000	901.0000	18.865	0	0	0
15/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	8,336.0000	7,668.0000	(8.013)	0	0	0
15/06/2006	R194	2007/02/01			Bond Future	7.9220	7.9980	0.959	0.0000	0.0000	0
15/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	12,152.0000	12,888.0000	6.057	0	0	0
15/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	148.0000	113.0000	(23.649)	0	0	0
15/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1,014.0000	856.0000	(15.582)	0	0	0
15/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	9,915.0000	10,596.0000	6.868	0	0	0
15/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	489.0000	398.0000	(18.609)	0	0	0
15/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	7,871.0000	8,484.0000	7.788	0	0	0
15/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,834.0000	5,276.0000	9.144	0	0	0
15/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	3,085.0000	2,757.0000	(10.632)	0	0	0
15/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,879.0000	1,637.0000	(12.879)	0	0	0
15/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	6,177.0000	6,706.0000	8.564	0	0	0
15/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,746.0000	4,109.0000	9.690	0	0	0
15/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	4,537.0000	4,129.0000	(8.993)	0	0	0
15/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	14,623.0000	15,385.0000	5.211	0	0	0
15/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	5,997.0000	5,515.0000	(8.037)	0	0	0
15/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	31.0000	21.0000	(32.258)	0	0	0
15/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	7,684.0000	7,134.0000	(7.158)	0	0	0
15/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	9,573.0000	8,964.0000	(6.362)	0	0	0
15/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,218.0000	1,379.0000	13.218	0	0	0
15/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,840.0000	2,061.0000	12.011	0	0	0
15/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	17,194.0000	17,963.0000	4.472	0	0	0
15/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,674.0000	2,964.0000	10.845	0	0	0
15/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	19,798.0000	20,569.0000	3.894	0	0	0
15/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
15/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/06/2006	R201	2006/08/03			Bond Future	8.1280	8.1690	0.504	0.0000	0.0000	26
15/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,367.0000	6,244.0000	16.341	0	0	0
15/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	12,813.0000	11,179.0000	(12.753)	0	0	0
15/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	24,460.0000	26,703.0000	9.170	0	0	0
15/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	948.0000	680.0000	(28.270)	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
15/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,617.0000	14,231.0000	12.792	0	0	0
15/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	4,731.0000	3,834.0000	(18.960)	0	0	0
15/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,957.0000	2,330.0000	19.060	0	0	0
15/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	24,447.0000	22,310.0000	(8.741)	0	0	0
15/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	22.0000	28.0000	27.273	0	0	0
15/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	65,977.0000	63,473.0000	(3.795)	0	0	0
15/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	640.0000	773.0000	20.781	0	0	0
15/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	51,880.0000	49,404.0000	(4.773)	0	0	0
15/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	142.0000	175.0000	23.239	0	0	0
15/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	37,893.0000	35,516.0000	(6.273)	0	0	0
15/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	74.0000	44.0000	(40.541)	0	0	0
15/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	39,513.0000	41,993.0000	6.276	0	0	0
15/06/2006	R201	2006/11/02			Bond Future	8.1450	8.1870	0.516	0.0000	0.0000	0
15/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	19,179.0000	17,722.0000	(7.597)	0	0	0
15/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,913.0000	13,968.0000	8.170	0	0	0
15/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	29,108.0000	30,981.0000	6.435	0	0	0
15/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	10,987.0000	9,927.0000	(9.648)	0	0	0
15/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,611.0000	5,072.0000	9.998	0	0	0
15/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	64,669.0000	62,295.0000	(3.671)	0	0	0
15/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	19,721.0000	21,173.0000	7.363	0	0	0
15/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	88,063.0000	90,575.0000	2.853	0	0	0
15/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	5,094.0000	4,455.0000	(12.544)	0	0	0
15/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,097.0000	1,235.0000	12.580	0	0	0
15/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,339.0000	9,070.0000	8.766	0	0	0
15/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	29,330.0000	27,549.0000	(6.072)	0	0	0
15/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	51,987.0000	49,740.0000	(4.322)	0	0	0
15/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	46.0000	33.0000	(28.261)	0	0	0
15/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	40,058.0000	38,007.0000	(5.120)	0	0	0
15/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,348.0000	2,613.0000	11.286	0	0	0
15/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	71,644.0000	74,143.0000	3.488	0	0	0
15/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	402.0000	316.0000	(21.393)	0	0	0
15/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,624.0000	1,349.0000	(16.933)	0	0	0
15/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	41,205.0000	43,443.0000	5.431	0	0	0
15/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	55,842.0000	58,268.0000	4.344	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
15/06/2006	R201	2007/02/01			Bond Future	8.1590	8.2020	0.527	0.0000	0.0000	0
15/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	12,267.0000	13,107.0000	6.848	0	0	0
15/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	41,714.0000	39,806.0000	(4.574)	0	0	0
15/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,920.0000	18,028.0000	6.548	0	0	0
15/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	31,971.0000	30,300.0000	(5.227)	0	0	0
15/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	7,868.0000	8,471.0000	7.664	0	0	0
15/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,226.0000	20,822.0000	(6.317)	0	0	0
15/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	2,779.0000	3,040.0000	9.392	0	0	0
15/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	31,924.0000	33,696.0000	5.551	0	0	0
15/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	4,800.0000	5,209.0000	8.521	0	0	0
15/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,642.0000	6,902.0000	(9.683)	0	0	0
15/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	52,537.0000	50,434.0000	(4.003)	0	0	0
15/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	86,817.0000	89,319.0000	2.882	0	0	0
15/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	64,160.0000	61,910.0000	(3.507)	0	0	0
15/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,486.0000	13,393.0000	(7.545)	0	0	0
15/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	39.0000	29.0000	(25.641)	0	0	0
15/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	23,841.0000	25,259.0000	5.948	0	0	0
15/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	56,108.0000	58,440.0000	4.156	0	0	0
15/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	71,004.0000	73,461.0000	3.460	0	0	0
15/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	279.0000	224.0000	(19.713)	0	0	0
15/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,145.0000	966.0000	(15.633)	0	0	0
15/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	42,872.0000	44,967.0000	4.887	0	0	0
15/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,388.0000	2,972.0000	(12.279)	0	0	0
15/06/2006	R203	2006/08/03			Bond Future	8.1460	8.1910	0.552	0.0000	0.0000	111
15/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	59,618.0000	56,396.0000	(5.404)	0	0	0
15/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	120.0000	156.0000	30.000	0	0	0
15/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	653.0000	820.0000	25.574	0	0	0
15/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,580.0000	3,116.0000	20.775	0	0	0
15/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	43,232.0000	40,141.0000	(7.150)	0	0	0
15/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	490.0000	343.0000	(30.000)	0	0	0
15/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	27,832.0000	25,110.0000	(9.780)	0	0	0
15/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	48,842.0000	51,953.0000	6.370	0	0	0
15/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	15,087.0000	13,056.0000	(13.462)	0	0	0
15/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	9.0000	5.0000	(44.444)	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
15/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	31,389.0000	34,146.0000	8.783	0	0	0
15/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	79.0000	50.0000	(36.709)	0	0	0
15/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	2,107.0000	1,606.0000	(23.778)	0	0	0
15/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	67,966.0000	71,194.0000	4.749	0	0	0
15/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	87,909.0000	91,163.0000	3.702	0	0	0
15/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	7,580.0000	8,806.0000	16.174	0	0	0
15/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	17,166.0000	19,242.0000	12.094	0	0	0
15/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	6,499.0000	5,318.0000	(18.172)	0	0	0
15/06/2006	R203	2006/11/02			Bond Future	8.1610	8.2080	0.576	0.0000	0.0000	0
15/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	52,192.0000	55,029.0000	5.436	0	0	0
15/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	7,089.0000	6,194.0000	(12.625)	0	0	0
15/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3,479.0000	2,966.0000	(14.746)	0	0	0
15/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	69,458.0000	72,550.0000	4.452	0	0	0
15/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1,512.0000	1,255.0000	(16.997)	0	0	0
15/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	21,311.0000	19,406.0000	(8.939)	0	0	0
15/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	88,218.0000	91,456.0000	3.670	0	0	0
15/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	14,981.0000	16,425.0000	9.639	0	0	0
15/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	24,507.0000	26,477.0000	8.039	0	0	0
15/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	576.0000	464.0000	(19.444)	0	0	0
15/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	37,019.0000	39,474.0000	6.632	0	0	0
15/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	12,921.0000	11,541.0000	(10.680)	0	0	0
15/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	128,526.0000	131,862.0000	2.596	0	0	0
15/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	191.0000	149.0000	(21.990)	0	0	0
15/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	108,004.0000	111,311.0000	3.062	0	0	0
15/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	55.0000	41.0000	(25.455)	0	0	0
15/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	8,377.0000	9,331.0000	11.388	0	0	0
15/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	4,250.0000	4,815.0000	13.294	0	0	0
15/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	32,207.0000	29,813.0000	(7.433)	0	0	0
15/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	45,176.0000	42,391.0000	(6.165)	0	0	0
15/06/2006	R203	2007/02/01			Bond Future	8.1750	8.2230	0.587	0.0000	0.0000	0
15/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	6,937.0000	6,208.0000	(10.509)	0	0	0
15/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	55,884.0000	58,521.0000	4.719	0	0	0
15/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	41,913.0000	44,214.0000	5.490	0	0	0
15/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	71,793.0000	74,695.0000	4.042	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
15/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	11,452.0000	10,388.0000	(9.291)	0	0	0
15/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	3,923.0000	3,460.0000	(11.802)	0	0	0
15/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	17,744.0000	16,295.0000	(8.166)	0	0	0
15/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	89,300.0000	92,394.0000	3.465	0	0	0
15/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	36,008.0000	33,769.0000	(6.218)	0	0	0
15/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	2,062.0000	1,790.0000	(13.191)	0	0	0
15/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	30,142.0000	32,058.0000	6.357	0	0	0
15/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	13,508.0000	14,635.0000	8.343	0	0	0
15/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	4,884.0000	5,400.0000	10.565	0	0	0
15/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	8,356.0000	9,144.0000	9.430	0	0	0
15/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	47,711.0000	45,133.0000	(5.403)	0	0	0
15/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	108,067.0000	111,286.0000	2.979	0	0	0
15/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	60,712.0000	57,863.0000	(4.693)	0	0	0
15/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	1,002.0000	856.0000	(14.571)	0	0	0
15/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	127,811.0000	131,104.0000	2.576	0	0	0
15/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	449.0000	377.0000	(16.036)	0	0	0
15/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	25,946.0000	24,093.0000	(7.142)	0	0	0
15/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	20,693.0000	22,206.0000	7.312	0	0	0
15/06/2006	R204	2006/08/03			Bond Future	8.1250	8.1700	0.554	0.0000	0.0000	83
15/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	7,596.0000	6,265.0000	(17.522)	0	0	0
15/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	17,238.0000	19,347.0000	12.235	0	0	0
15/06/2006	R204	2006/11/02			Bond Future	8.1380	8.1850	0.578	0.0000	0.0000	0
15/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	15,368.0000	13,833.0000	(9.988)	0	0	0
15/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	24,496.0000	22,431.0000	(8.430)	0	0	0
15/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	64,715.0000	61,499.0000	(4.969)	0	0	0
15/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	319.0000	255.0000	(20.063)	0	0	0
15/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	101.0000	79.0000	(21.782)	0	0	0
15/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	25,879.0000	27,890.0000	7.771	0	0	0
15/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,324.0000	2,654.0000	14.200	0	0	0
15/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	113,211.0000	116,693.0000	3.076	0	0	0
15/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	135,122.0000	138,645.0000	2.607	0	0	0
15/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	16,074.0000	17,555.0000	9.214	0	0	0
15/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	4,844.0000	5,448.0000	12.469	0	0	0
15/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	36,088.0000	33,536.0000	(7.072)	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
15/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	877.0000	720.0000	(17.902)	0	0	0
15/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	49,703.0000	46,761.0000	(5.919)	0	0	0
15/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	38,752.0000	41,263.0000	6.480	0	0	0
15/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	9,215.0000	10,209.0000	10.787	0	0	0
15/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	8,814.0000	7,779.0000	(11.743)	0	0	0
15/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	92,213.0000	95,602.0000	3.675	0	0	0
15/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	2,125.0000	1,791.0000	(15.718)	0	0	0
15/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	72,461.0000	75,672.0000	4.431	0	0	0
15/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	54,447.0000	57,369.0000	5.367	0	0	0
15/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	4,573.0000	3,948.0000	(13.667)	0	0	0
15/06/2006	R204	2007/02/01			Bond Future	8.1480	8.1950	0.577	0.0000	0.0000	0
15/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,217.0000	1,047.0000	(13.969)	0	0	0
15/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	13,872.0000	15,002.0000	8.146	0	0	0
15/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	113,345.0000	116,674.0000	2.937	0	0	0
15/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	21,283.0000	22,806.0000	7.156	0	0	0
15/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	8,578.0000	9,366.0000	9.186	0	0	0
15/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	65,945.0000	62,962.0000	(4.523)	0	0	0
15/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	28,856.0000	26,879.0000	(6.851)	0	0	0
15/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	52,165.0000	49,454.0000	(5.197)	0	0	0
15/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	134,486.0000	137,899.0000	2.538	0	0	0
15/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	5,019.0000	5,535.0000	10.281	0	0	0
15/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	556.0000	470.0000	(15.468)	0	0	0
15/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	39,679.0000	37,310.0000	(5.970)	0	0	0
15/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	19,947.0000	18,386.0000	(7.826)	0	0	0
15/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	31,075.0000	33,013.0000	6.237	0	0	0
15/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,033.0000	11,873.0000	(8.900)	0	0	0
15/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	43,343.0000	45,682.0000	5.396	0	0	0
15/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,457.0000	2,147.0000	(12.617)	0	0	0
15/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	93,337.0000	96,527.0000	3.418	0	0	0
15/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	57,991.0000	60,684.0000	4.644	0	0	0
15/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,004.0000	7,199.0000	(10.057)	0	0	0
15/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	74,769.0000	77,748.0000	3.984	0	0	0
15/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,597.0000	4,078.0000	(11.290)	0	0	0
15/06/2006	R207	2006/08/03			Bond Future	8.0970	8.1420	0.556	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	8,555.0000	7,111.0000	(16.879)	0	0	0
15/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	16,082.0000	18,102.0000	12.561	0	0	0
15/06/2006	R207	2006/11/02			Bond Future	8.1060	8.1530	0.580	0.0000	0.0000	0
15/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	2,900.0000	2,278.0000	(21.448)	0	0	0
15/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	68,722.0000	72,258.0000	5.145	0	0	0
15/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	30,629.0000	33,587.0000	9.658	0	0	0
15/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	136.0000	93.0000	(31.618)	0	0	0
15/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	748.0000	549.0000	(26.604)	0	0	0
15/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
15/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	89,909.0000	93,482.0000	3.974	0	0	0
15/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	8,247.0000	6,865.0000	(16.758)	0	0	0
15/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	16,389.0000	18,586.0000	13.405	0	0	0
15/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	7,100.0000	8,394.0000	18.225	0	0	0
15/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	48,619.0000	52,000.0000	6.954	0	0	0
15/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	18,008.0000	15,722.0000	(12.694)	0	0	0
15/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	2,391.0000	2,964.0000	23.965	0	0	0
15/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	65,110.0000	61,573.0000	(5.432)	0	0	0
15/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	114.0000	157.0000	37.719	0	0	0
15/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	111,808.0000	115,387.0000	3.201	0	0	0
15/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	48,069.0000	44,674.0000	(7.063)	0	0	0
15/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	608.0000	792.0000	30.263	0	0	0
15/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	31,829.0000	28,822.0000	(9.447)	0	0	0
15/06/2006	R207	2007/02/01			Bond Future	8.1130	8.1610	0.592	0.0000	0.0000	0
15/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	5,158.0000	4,577.0000	(11.264)	0	0	0
15/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	73,526.0000	76,561.0000	4.128	0	0	0
15/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	92,222.0000	95,486.0000	3.539	0	0	0
15/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	2,801.0000	2,449.0000	(12.567)	0	0	0
15/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	56,740.0000	59,469.0000	4.810	0	0	0
15/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	8,851.0000	7,964.0000	(10.021)	0	0	0
15/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	30,779.0000	28,677.0000	(6.829)	0	0	0
15/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	20,510.0000	22,023.0000	7.377	0	0	0
15/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	13,310.0000	14,426.0000	8.385	0	0	0
15/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	41,928.0000	39,428.0000	(5.963)	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
15/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	4,786.0000	5,291.0000	10.552	0	0	0
15/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	14,221.0000	12,961.0000	(8.860)	0	0	0
15/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	8,201.0000	8,975.0000	9.438	0	0	0
15/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	42,189.0000	44,544.0000	5.582	0	0	0
15/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	68,635.0000	65,524.0000	(4.533)	0	0	0
15/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	30,093.0000	32,031.0000	6.440	0	0	0
15/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	112,479.0000	115,898.0000	3.040	0	0	0
15/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	21,506.0000	19,829.0000	(7.798)	0	0	0
15/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	54,673.0000	51,832.0000	(5.196)	0	0	0
15/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	1,410.0000	1,213.0000	(13.972)	0	0	0
15/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	656.0000	555.0000	(15.396)	0	0	0
15/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	133,984.0000	137,499.0000	2.623	0	0	0

Grand Total:

2,963