

Derivatives High/Low Report

High/Low for 28/06/2006

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
28/06/2006	GOVI 2006/08/03			jGovi	231.5240	232.6140	0.471	232.1100	232.1100	571
28/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	21,694.0000	29,681.0000	36.817	0	0	0
28/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	6,454.0000	3,541.0000	(45.135)	0	0	0
28/06/2006	GOVI 2006/11/02			jGovi	236.0300	237.1320	0.467	0.0000	0.0000	350
28/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	64,463.0000	74,112.0000	14.968	0	0	0
28/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	4,163.0000	2,792.0000	(32.933)	0	0	0
28/06/2006	GOVI 2007/02/01			jGovi	240.8980	241.9810	0.450	0.0000	0.0000	0
28/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	110,892.0000	121,142.0000	9.243	0	0	0
28/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,912.0000	1,332.0000	(30.335)	0	0	0
28/06/2006	J153 2010/08/31			jSwap	9.0070	8.8760	(1.454)	0.0000	0.0000	0
28/06/2006	J157 2015/09/15			jSwap	9.0550	8.9350	(1.325)	0.0000	0.0000	0
28/06/2006	J186 2026/12/21			jSwap	8.9150	8.8250	(1.010)	0.0000	0.0000	0
28/06/2006	J194 2008/02/28			jSwap	8.5540	8.4260	(1.496)	0.0000	0.0000	0
28/06/2006	J201 2014/12/22			jSwap	9.1520	9.0260	(1.377)	0.0000	0.0000	0
28/06/2006	J203 2017/09/15			jSwap	9.0080	8.9040	(1.155)	0.0000	0.0000	0
28/06/2006	J204 2018/12/21			jSwap	9.0390	8.9340	(1.162)	0.0000	0.0000	0

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28/06/2006	J207	2020/01/15			jSwap	8.9130	8.8150	(1.100)	0.0000	0.0000	0
28/06/2006	JBAR	2005/12/21			jBar	7.5740	7.5740	-	0.0000	0.0000	0
28/06/2006	JFRA	2006/08/03			jFra	7.7780	7.6900	(1.131)	0.0000	0.0000	0
28/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,921.0000	1,716.0000	(10.672)	0	0	0
28/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	18.0000	28.0000	55.556	0	0	0
28/06/2006	JFRA	2006/11/02			jFra	8.5190	8.3940	(1.467)	0.0000	0.0000	0
28/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	37.0000	51.0000	37.838	0	0	0
28/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,745.0000	3,455.0000	(7.744)	0	0	0
28/06/2006	JFRA	2007/02/01			jFra	8.9480	8.7920	(1.743)	0.0000	0.0000	175
28/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	141.0000	184.0000	30.496	0	0	0
28/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,672.0000	3,336.0000	(9.150)	0	0	0
28/06/2006	JFRA	2007/05/03			jFra	9.3070	9.0700	(2.546)	0.0000	0.0000	30
28/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	157.0000	221.0000	40.764	0	0	0
28/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,560.0000	4,049.0000	(11.206)	0	0	0
28/06/2006	JFRA	2007/08/02			jFra	9.3050	9.1630	(1.526)	0.0000	0.0000	0
28/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	247.0000	293.0000	18.623	0	0	0
28/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,645.0000	4,347.0000	(6.416)	0	0	0
28/06/2006	JFRA	2007/11/01			jFra	9.4640	9.2130	(2.652)	0.0000	0.0000	0
28/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	282.0000	374.0000	32.624	0	0	0
28/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,425.0000	4,863.0000	(10.359)	0	0	0
28/06/2006	JFRA	2008/02/07			jFra	9.4910	9.2610	(2.423)	0.0000	0.0000	0
28/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,803.0000	27,494.0000	(1.111)	0	0	0
28/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,936.0000	23,183.0000	1.077	0	0	0
28/06/2006	JN02	2006/08/03			jNote	9.0110	8.8350	(1.953)	0.0000	0.0000	0
28/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	115.0000	183.0000	59.130	0	0	0
28/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	32,294.0000	29,195.0000	(9.596)	0	0	0

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28/06/2006	JN02	2006/11/02			jNote	9.2180	9.0350	(1.985)	0.0000	0.0000	0
28/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,361.0000	34,469.0000	(7.741)	0	0	0
28/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,525.0000	1,903.0000	24.787	0	0	0
28/06/2006	JN05	2006/08/03			jNote	9.1570	9.0220	(1.474)	0.0000	0.0000	0
28/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	76,036.0000	70,903.0000	(6.751)	0	0	0
28/06/2006	JN05	2006/11/02			jNote	9.2440	9.1080	(1.471)	0.0000	0.0000	0
28/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	23.0000	40.0000	73.913	0	0	0
28/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	79,243.0000	74,128.0000	(6.455)	0	0	0
28/06/2006	JN10	2006/08/03			jNote	9.0430	8.9260	(1.294)	0.0000	0.0000	0
28/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	117,008.0000	109,991.0000	(5.997)	0	0	0
28/06/2006	JN10	2006/11/02			jNote	9.0830	8.9670	(1.277)	0.0000	0.0000	0
28/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
28/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	119,238.0000	112,331.0000	(5.793)	0	0	0
28/06/2006	JROD	2006/06/30			jRod	6.8910	6.8910	-	0.0000	0.0000	0
28/06/2006	JROD	2006/07/31			jRod	7.0820	7.0810	(0.014)	0.0000	0.0000	0
28/06/2006	JROD	2006/08/31			jRod	7.3610	7.3590	(0.027)	0.0000	0.0000	0
28/06/2006	R153	2006/08/03			Bond Future	8.6360	8.5250	(1.285)	0.0000	0.0000	944
28/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	676.0000	2,573.0000	280.621	0	0	0
28/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,395.0000	3,547.0000	4.477	0	0	0
28/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,884.0000	6,209.0000	115.291	0	0	0
28/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	7,572.0000	11,810.0000	55.969	0	0	0
28/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	7,893.0000	7,132.0000	(9.641)	0	0	0
28/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	14,966.0000	12,777.0000	(14.626)	0	0	0
28/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	15.0000	100.000	0	0	0
28/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,707.0000	38,635.0000	(9.535)	0	0	100

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28/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	23,743.0000	20,339.0000	(14.337)	0	0	0
28/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,192.0000	1,576.0000	32.215	0	0	0
28/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	14,463.0000	18,933.0000	30.906	0	0	0
28/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	78.0000	760.0000	874.359	0	0	0
28/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	62,143.0000	58,056.0000	(6.577)	0	0	0
28/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	3.0000	144.0000	4700.000	0	0	0
28/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	33,141.0000	29,195.0000	(11.907)	0	0	0
28/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	52,375.0000	48,290.0000	(7.800)	0	0	0
28/06/2006	R153	2006/11/02			Bond Future	8.6970	8.5560	(1.621)	0.0000	0.0000	0
28/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,961.0000	18,048.0000	(4.815)	0	0	100
28/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,788.0000	9,723.0000	10.640	0	0	0
28/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	3,359.0000	7,338.0000	118.458	0	0	0
28/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	10,620.0000	16,447.0000	54.868	0	0	0
28/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	6,368.0000	11,408.0000	79.146	0	0	0
28/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,211.0000	13,358.0000	1.113	0	0	0
28/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	1,379.0000	4,258.0000	208.774	0	0	0
28/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	82.0000	948.0000	1056.098	0	0	0
28/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	180.0000	100.000	0	0	0
28/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	60,695.0000	55,982.0000	(7.765)	0	0	0
28/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9.0000	433.0000	4711.111	0	0	0
28/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	33,794.0000	30,672.0000	(9.238)	0	0	0
28/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	417.0000	2,188.0000	424.700	0	0	0
28/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	51,508.0000	47,040.0000	(8.674)	0	0	0
28/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	42,476.0000	38,450.0000	(9.478)	0	0	0
28/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,825.0000	23,812.0000	(7.795)	0	0	0
28/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	23.0000	100.000	0	0	0
28/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	68.0000	100.000	0	0	0
28/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	69,979.0000	65,155.0000	(6.893)	0	0	0
28/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	79,355.0000	74,486.0000	(6.136)	0	0	0
28/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	16,135.0000	22,266.0000	37.998	0	0	0
28/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,712.0000	6,950.0000	21.674	0	0	0
28/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,552.0000	28,753.0000	27.496	0	0	0
28/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,620.0000	4,928.0000	36.133	0	0	0

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28/06/2006	R153	2007/02/01			Bond Future	8.7310	8.5840	(1.684)	0.0000	0.0000	0
28/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,283.0000	12,465.0000	34.278	0	0	0
28/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,327.0000	15,293.0000	24.061	0	0	0
28/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,943.0000	20,692.0000	59.870	0	0	0
28/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,970.0000	25,936.0000	44.329	0	0	0
28/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,335.0000	11,783.0000	120.862	0	0	0
28/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,083.0000	22,748.0000	7.897	0	0	0
28/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,695.0000	15,925.0000	83.151	0	0	0
28/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,223.0000	18,670.0000	15.084	0	0	0
28/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,369.0000	5,457.0000	298.612	0	0	0
28/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,539.0000	46,751.0000	(5.628)	0	0	0
28/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,022.0000	54,547.0000	(5.989)	0	0	0
28/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,918.0000	8,259.0000	183.036	0	0	0
28/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,962.0000	27,519.0000	2.066	0	0	0
28/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	24.0000	1,333.0000	5454.167	0	0	0
28/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,784.0000	33,089.0000	(2.057)	0	0	0
28/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	519.0000	3,316.0000	538.921	0	0	0
28/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	148.0000	2,144.0000	1348.649	0	0	0
28/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,383.0000	39,397.0000	(4.799)	0	0	0
28/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,953.0000	10,177.0000	46.368	0	0	0
28/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	23,637.0000	31,645.0000	33.879	0	0	0
28/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	2.0000	797.0000	39750.000	0	0	0
28/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,685.0000	62,697.0000	(5.980)	0	0	0
28/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,450.0000	71,124.0000	(5.734)	0	0	0
28/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	457.0000	100.000	0	0	0
28/06/2006	R157	2006/08/03			Bond Future	8.6895	8.6125	(0.886)	0.0000	0.0000	121
28/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
28/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	112,923.0000	107,200.0000	(5.068)	0	0	0
28/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	722.0000	3,451.0000	377.978	0	0	0
28/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	17.0000	100.000	0	0	0
28/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	41,318.0000	48,040.0000	16.269	0	0	0
28/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	33,863.0000	30,867.0000	(8.847)	0	0	0
28/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	133,867.0000	128,142.0000	(4.277)	0	0	0
28/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	52,563.0000	47,659.0000	(9.330)	0	0	0

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28/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	25,255.0000	32,542.0000	28.854	0	0	0
28/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	58.0000	879.0000	1415.517	0	0	0
28/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,513.0000	4,076.0000	62.197	0	0	0
28/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	658.0000	1,656.0000	151.672	0	0	0
28/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	92,387.0000	86,680.0000	(6.177)	0	0	0
28/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	1.0000	135.0000	13400.000	0	0	0
28/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	12,111.0000	19,260.0000	59.029	0	0	0
28/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	3,947.0000	9,351.0000	136.914	0	0	0
28/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	72,252.0000	66,661.0000	(7.738)	0	0	100
28/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	18,098.0000	17,777.0000	(1.774)	0	0	0
28/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,637.0000	9,061.0000	18.646	0	0	0
28/06/2006	R157	2006/11/02			Bond Future	8.7420	8.6400	(1.167)	0.0000	0.0000	0
28/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	4,484.0000	12,667.0000	182.493	0	0	0
28/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	375.0000	3,467.0000	824.533	0	0	0
28/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	775.0000	19275.000	0	0	0
28/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,592.0000	7,078.0000	344.598	0	0	0
28/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,381.0000	7,518.0000	122.360	0	0	0
28/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	56,721.0000	54,812.0000	(3.366)	0	0	0
28/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,584.0000	5,142.0000	224.621	0	0	0
28/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	114,127.0000	107,502.0000	(5.805)	0	0	0
28/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,680.0000	82,632.0000	15.279	0	0	0
28/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	155,387.0000	148,110.0000	(4.683)	0	0	0
28/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	40,690.0000	41,478.0000	1.937	0	0	0
28/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,585.0000	68,118.0000	20.382	0	0	0
28/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	74,792.0000	70,490.0000	(5.752)	0	0	158
28/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	319.0000	100.000	0	0	0
28/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	134,555.0000	127,479.0000	(5.259)	0	0	0
28/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	52.0000	1,714.0000	3196.154	0	0	0
28/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	119.0000	100.000	0	0	0
28/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	94,131.0000	88,398.0000	(6.090)	0	0	0
28/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,157.0000	10,904.0000	77.099	0	0	0
28/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,180.0000	41,481.0000	42.156	0	0	0
28/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,149.0000	54,291.0000	28.807	0	0	0
28/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,728.0000	15,633.0000	45.721	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
28/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,535.0000	30,601.0000	11.135	0	0	117
28/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	18,201.0000	30,113.0000	65.447	0	0	0
28/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	9,895.0000	20,357.0000	105.730	0	0	0
28/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	17,623.0000	22,140.0000	25.631	0	0	0
28/06/2006	R157	2007/02/01			Bond Future	8.7620	8.6580	(1.187)	0.0000	0.0000	0
28/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	11,533.0000	21,061.0000	82.615	0	0	0
28/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	484.0000	6,067.0000	1153.512	0	0	0
28/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	1,617.0000	9,255.0000	472.356	0	0	0
28/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	132,704.0000	127,634.0000	(3.821)	0	0	0
28/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12.0000	2,299.0000	19058.333	0	0	0
28/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	75,682.0000	75,964.0000	0.373	0	0	0
28/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	45,307.0000	62,192.0000	37.268	0	0	0
28/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	100.0000	3,817.0000	3717.000	0	0	0
28/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	112,881.0000	109,241.0000	(3.225)	0	0	0
28/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,673.0000	13,338.0000	185.427	0	0	0
28/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	4,095.0000	14,642.0000	257.558	0	0	0
28/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	71,814.0000	87,835.0000	22.309	0	0	0
28/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	93,726.0000	91,952.0000	(1.893)	0	0	0
28/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	59,341.0000	62,531.0000	5.376	0	0	0
28/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,709.0000	16,745.0000	117.214	0	0	0
28/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	58,320.0000	74,712.0000	28.107	0	0	0
28/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	16,907.0000	26,404.0000	56.172	0	0	0
28/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,299.0000	41,142.0000	23.553	0	0	0
28/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	14,656.0000	29,856.0000	103.712	0	0	0
28/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	33,531.0000	50,385.0000	50.264	0	0	0
28/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	45,093.0000	50,934.0000	12.953	0	0	0
28/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	8,319.0000	21,517.0000	158.649	0	0	0
28/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	23,977.0000	31,944.0000	33.228	0	0	0
28/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	23,131.0000	38,455.0000	66.249	0	0	0
28/06/2006	R186	2006/08/03			Bond Future	8.3650	8.2830	(0.980)	8.3300	8.3300	63
28/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	7,379.0000	18,238.0000	147.161	0	0	0
28/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	20,414.0000	22,000.0000	7.769	0	0	0
28/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	21,615.0000	34,701.0000	60.541	0	0	0
28/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,586.0000	10,400.0000	57.911	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
28/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	93,464.0000	103,321.0000	10.546	0	0	0
28/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	157.0000	1,690.0000	976.433	0	0	0
28/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	72,406.0000	65,063.0000	(10.141)	0	0	0
28/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	103.0000	2,033.0000	1873.786	0	0	0
28/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	169,767.0000	160,497.0000	(5.460)	0	0	0
28/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	68,389.0000	79,195.0000	15.801	0	0	0
28/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
28/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	43,431.0000	55,788.0000	28.452	0	0	0
28/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	204,745.0000	195,473.0000	(4.529)	0	0	0
28/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,344.0000	7,233.0000	438.170	0	0	0
28/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,327.0000	4,412.0000	232.479	0	0	0
28/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	3.0000	354.0000	11700.000	0	0	0
28/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	103,602.0000	94,680.0000	(8.612)	0	0	0
28/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	43,474.0000	40,091.0000	(7.782)	0	0	0
28/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	10.0000	596.0000	5860.000	0	0	0
28/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	33.0000	100.000	0	0	0
28/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	136,070.0000	126,830.0000	(6.791)	0	0	0
28/06/2006	R186	2006/11/02			Bond Future	8.3760	8.2930	(0.991)	0.0000	0.0000	0
28/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	32,140.0000	41,057.0000	27.744	0	0	0
28/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	17,883.0000	28,809.0000	61.097	0	0	0
28/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	31,596.0000	51,839.0000	64.068	0	0	0
28/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,597.0000	231,437.0000	(3.807)	0	0	0
28/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	17,954.0000	36,187.0000	101.554	0	0	0
28/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	156.0000	100.000	0	0	0
28/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,481.0000	89,602.0000	27.129	0	0	0
28/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	8,844.0000	19,946.0000	125.531	0	0	0
28/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	49,482.0000	69,900.0000	41.263	0	0	0
28/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,853.0000	13,658.0000	254.477	0	0	0
28/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	15.0000	1,219.0000	8026.667	0	0	0
28/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	169,875.0000	161,762.0000	(4.776)	0	0	0
28/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	3,015.0000	13,287.0000	340.697	0	0	0
28/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	104,968.0000	101,555.0000	(3.251)	0	0	0
28/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	76,095.0000	77,052.0000	1.258	0	0	0
28/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,571.0000	195,718.0000	(4.328)	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
28/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	802.0000	6,704.0000	735.910	0	0	0
28/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	464.0000	46300.000	0	0	0
28/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	135.0000	2,844.0000	2006.667	0	0	0
28/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	136,544.0000	129,938.0000	(4.838)	0	0	0
28/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	8,301.0000	23,050.0000	177.677	0	0	0
28/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	51,403.0000	56,837.0000	10.571	0	0	0
28/06/2006	R186	2007/02/01			Bond Future	8.3760	8.2920	(1.003)	0.0000	0.0000	0
28/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	19,497.0000	40,009.0000	105.206	0	0	0
28/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	43,424.0000	69,669.0000	60.439	0	0	0
28/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	62,332.0000	73,472.0000	17.872	0	0	0
28/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,791.0000	46,664.0000	56.638	0	0	0
28/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2,382.0000	119000.000	0	0	0
28/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	29,996.0000	53,982.0000	79.964	0	0	0
28/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	77,962.0000	104,932.0000	34.594	0	0	0
28/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,164.0000	37,018.0000	93.164	0	0	0
28/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	238,875.0000	231,883.0000	(2.927)	0	0	0
28/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,567.0000	86,793.0000	45.707	0	0	0
28/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	44,095.0000	58,710.0000	33.144	0	0	0
28/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	11,710.0000	29,308.0000	150.282	0	0	0
28/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,152.0000	28,135.0000	177.138	0	0	0
28/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	82,769.0000	91,379.0000	10.402	0	0	0
28/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,245.0000	18,533.0000	336.584	0	0	0
28/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	31.0000	4,211.0000	13483.871	0	0	0
28/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	203,169.0000	197,978.0000	(2.555)	0	0	0
28/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	107,733.0000	112,650.0000	4.564	0	0	0
28/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	168,944.0000	166,382.0000	(1.516)	0	0	0
28/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	245.0000	7,055.0000	2779.592	0	0	0
28/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	136,789.0000	137,368.0000	0.423	0	0	0
28/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,289.0000	11,240.0000	771.994	0	0	0
28/06/2006	R194	2006/08/03			Bond Future	8.6680	8.5180	(1.731)	0.0000	0.0000	208
28/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	24,624.0000	22,442.0000	(8.861)	0	0	0
28/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	28,384.0000	26,203.0000	(7.684)	0	0	0
28/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	8.0000	100.000	0	0	0
28/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	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
28/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	17,159.0000	14,985.0000	(12.670)	0	0	0
28/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,454.0000	11,340.0000	(15.713)	0	0	0
28/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	20,882.0000	18,701.0000	(10.444)	0	0	0
28/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1.0000	69.0000	6800.000	0	0	0
28/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	9,797.0000	7,911.0000	(19.251)	0	0	0
28/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	32.0000	327.0000	921.875	0	0	0
28/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	212.0000	1,059.0000	399.528	0	0	0
28/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	892.0000	2,540.0000	184.753	0	0	0
28/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	3,336.0000	2,802.0000	(16.007)	0	0	0
28/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	5,172.0000	7,581.0000	46.578	0	0	0
28/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	365.0000	593.0000	62.466	0	0	0
28/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,308.0000	4,973.0000	(21.164)	0	0	0
28/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,327.0000	1,358.0000	2.336	0	0	0
28/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	2,517.0000	4,730.0000	87.922	0	0	0
28/06/2006	R194	2006/11/02			Bond Future	8.8300	8.6520	(2.016)	0.0000	0.0000	0
28/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,022.0000	23,856.0000	(8.324)	0	0	0
28/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	25.0000	100.000	0	0	0
28/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	88.0000	686.0000	679.545	0	0	0
28/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,484.0000	11,891.0000	(11.814)	0	0	0
28/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,548.0000	14,649.0000	(11.476)	0	0	0
28/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	62.0000	100.000	0	0	0
28/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,845.0000	20,717.0000	(9.315)	0	0	0
28/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	16.0000	308.0000	1825.000	0	0	0
28/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	2.0000	144.0000	7100.000	0	0	0
28/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,683.0000	17,635.0000	(10.405)	0	0	0
28/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,596.0000	9,407.0000	(11.221)	0	0	0
28/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	323.0000	1,325.0000	310.217	0	0	0
28/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,213.0000	27,031.0000	(7.469)	0	0	0
28/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	724.0000	2,282.0000	215.193	0	0	0
28/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	9.0000	100.000	0	0	0
28/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
28/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,418.0000	30,230.0000	(6.749)	0	0	0
28/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,887.0000	7,255.0000	(8.013)	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
28/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,637.0000	33,447.0000	(6.145)	0	0	0
28/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,510.0000	5,510.0000	-	0	0	0
28/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	1,443.0000	3,634.0000	151.836	0	0	0
28/06/2006	R194	2007/02/01			Bond Future	8.9610	8.7570	(2.277)	0.0000	0.0000	0
28/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	436.0000	1,503.0000	244.725	0	0	0
28/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,653.0000	11,678.0000	(7.706)	0	0	0
28/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	14.0000	397.0000	2735.714	0	0	0
28/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	53.0000	623.0000	1075.472	0	0	0
28/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1.0000	245.0000	24400.000	0	0	0
28/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,909.0000	18,249.0000	(8.338)	0	0	0
28/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,474.0000	20,675.0000	(8.005)	0	0	0
28/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	170.0000	944.0000	455.294	0	0	0
28/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,936.0000	13,668.0000	(8.490)	0	0	0
28/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	46.0000	100.000	0	0	0
28/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	17,379.0000	15,906.0000	(8.476)	0	0	0
28/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,266.0000	28,270.0000	(6.595)	0	0	0
28/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	887.0000	2,247.0000	153.326	0	0	0
28/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	84.0000	100.000	0	0	0
28/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,564.0000	9,881.0000	(6.465)	0	0	0
28/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	146.0000	100.000	0	0	0
28/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,715.0000	6,929.0000	3.187	0	0	0
28/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,659.0000	25,700.0000	(7.083)	0	0	0
28/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,061.0000	23,164.0000	(7.570)	0	0	0
28/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,090.0000	4,347.0000	107.990	0	0	0
28/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,539.0000	8,318.0000	(2.588)	0	0	0
28/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,392.0000	3,214.0000	130.891	0	0	0
28/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,123.0000	5,766.0000	12.551	0	0	0
28/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,010.0000	5,696.0000	89.236	0	0	0
28/06/2006	R201	2006/08/03			Bond Future	8.7210	8.6230	(1.124)	0.0000	0.0000	26
28/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	2,868.0000	7,194.0000	150.837	0	0	0
28/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	602.0000	1,352.0000	124.585	0	0	0
28/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	31,003.0000	37,519.0000	21.017	0	0	0
28/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	59,067.0000	53,408.0000	(9.581)	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
28/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	15,932.0000	14,492.0000	(9.038)	0	0	0
28/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	107.0000	100.000	0	0	0
28/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	9,019.0000	14,888.0000	65.074	0	0	0
28/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,503.0000	3,344.0000	33.600	0	0	0
28/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	7,321.0000	7,423.0000	1.393	0	0	0
28/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	18,688.0000	25,295.0000	35.354	0	0	0
28/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	43,471.0000	38,353.0000	(11.773)	0	0	0
28/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	30.0000	679.0000	2163.333	0	0	0
28/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	28,588.0000	24,996.0000	(12.565)	0	0	0
28/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	480.0000	2,654.0000	452.917	0	0	0
28/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	74,993.0000	69,241.0000	(7.670)	0	0	0
28/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	14.0000	100.000	0	0	0
28/06/2006	R201	2006/11/02			Bond Future	8.7550	8.6530	(1.165)	0.0000	0.0000	0
28/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	23,444.0000	32,403.0000	38.214	0	0	0
28/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,323.0000	8,793.0000	65.189	0	0	0
28/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,184.0000	24,731.0000	2.262	0	0	0
28/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,162.0000	42,496.0000	28.147	0	0	0
28/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	15,474.0000	23,504.0000	51.893	0	0	0
28/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	95.0000	100.000	0	0	0
28/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,760.0000	17,927.0000	13.750	0	0	0
28/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	123,794.0000	118,026.0000	(4.659)	0	0	0
28/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	9,442.0000	15,852.0000	67.888	0	0	0
28/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	437.0000	2,710.0000	520.137	0	0	0
28/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	60,184.0000	56,594.0000	(5.965)	0	0	0
28/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,538.0000	12,634.0000	32.460	0	0	0
28/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,715.0000	5,524.0000	222.099	0	0	0
28/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	34,005.0000	33,467.0000	(1.582)	0	0	0
28/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5.0000	611.0000	12120.000	0	0	0
28/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	4,538.0000	9,864.0000	117.364	0	0	0
28/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	55.0000	1,344.0000	2343.636	0	0	0
28/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	46,182.0000	44,127.0000	(4.450)	0	0	0
28/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	75,369.0000	70,794.0000	(6.070)	0	0	0
28/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,178.0000	85,920.0000	(5.767)	0	0	0
28/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	253.0000	100.000	0	0	0
28/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	107,332.0000	101,721.0000	(5.228)	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
28/06/2006	R201	2007/02/01			Bond Future	8.7720	8.6690	(1.174)	0.0000	0.0000	0
28/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	1,298.0000	100.000	0	0	0
28/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	8,941.0000	17,727.0000	98.266	0	0	0
28/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	13,765.0000	22,126.0000	60.741	0	0	0
28/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	121,857.0000	117,368.0000	(3.684)	0	0	0
28/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	35,243.0000	49,815.0000	41.347	0	0	0
28/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,347.0000	34,016.0000	19.999	0	0	0
28/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	18,967.0000	32,039.0000	68.920	0	0	0
28/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	26,423.0000	40,570.0000	53.540	0	0	0
28/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	12,973.0000	24,429.0000	88.306	0	0	0
28/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	60,710.0000	61,589.0000	1.448	0	0	0
28/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	20,200.0000	27,485.0000	36.064	0	0	0
28/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,348.0000	8,013.0000	494.436	0	0	0
28/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	7,371.0000	17,837.0000	141.989	0	0	0
28/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	74,926.0000	74,157.0000	(1.026)	0	0	0
28/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	363.0000	5,382.0000	1382.645	0	0	0
28/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	48,274.0000	50,980.0000	5.606	0	0	0
28/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	3,840.0000	12,333.0000	221.172	0	0	0
28/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,144.0000	41,824.0000	12.600	0	0	0
28/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	105,811.0000	102,187.0000	(3.425)	0	0	0
28/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	90,105.0000	87,738.0000	(2.627)	0	0	0
28/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	64.0000	3,483.0000	5342.188	0	0	0
28/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7.0000	2,169.0000	30885.714	0	0	0
28/06/2006	R203	2006/08/03			Bond Future	8.7120	8.6140	(1.125)	0.0000	0.0000	111
28/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	11.0000	26.0000	136.364	0	0	0
28/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	127,872.0000	121,105.0000	(5.292)	0	0	0
28/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	33,301.0000	27,193.0000	(18.342)	0	0	0
28/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	837.0000	1,496.0000	78.734	0	0	0
28/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	69,265.0000	62,513.0000	(9.748)	0	0	0
28/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
28/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	50,761.0000	44,125.0000	(13.073)	0	0	0
28/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	88,324.0000	81,558.0000	(7.660)	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
28/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	18,321.0000	13,570.0000	(25.932)	0	0	0
28/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	7,814.0000	5,047.0000	(35.411)	0	0	0
28/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	123.0000	254.0000	106.504	0	0	0
28/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	107,858.0000	101,091.0000	(6.274)	0	0	0
28/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	3,602.0000	5,618.0000	55.969	0	0	0
28/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	2,399.0000	1,302.0000	(45.727)	0	0	0
28/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	10,421.0000	14,421.0000	38.384	0	0	0
28/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	21,926.0000	27,596.0000	25.860	0	0	0
28/06/2006	R203	2006/11/02			Bond Future	8.7410	8.6400	(1.155)	0.0000	0.0000	0
28/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,984.0000	6,585.0000	32.123	0	0	0
28/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	38,972.0000	33,708.0000	(13.507)	0	0	0
28/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	108,356.0000	101,547.0000	(6.284)	0	0	0
28/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	92.0000	147.0000	59.783	0	0	0
28/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	71,151.0000	64,693.0000	(9.076)	0	0	0
28/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	903.0000	1,309.0000	44.961	0	0	0
28/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	127,982.0000	121,134.0000	(5.351)	0	0	0
28/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	311.0000	474.0000	52.412	0	0	0
28/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	23.0000	39.0000	69.565	0	0	0
28/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	16,187.0000	13,015.0000	(19.596)	0	0	0
28/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	54,174.0000	48,176.0000	(11.072)	0	0	0
28/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	89,342.0000	82,640.0000	(7.502)	0	0	0
28/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,270.0000	3,136.0000	38.150	0	0	0
28/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,795.0000	20,487.0000	21.983	0	0	0
28/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	26,160.0000	21,878.0000	(16.369)	0	0	0
28/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	148,135.0000	141,275.0000	(4.631)	0	0	0
28/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,673.0000	12,256.0000	26.703	0	0	0
28/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
28/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
28/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	168,789.0000	161,926.0000	(4.066)	0	0	0
28/06/2006	R203	2007/02/01			Bond Future	8.7560	8.6550	(1.153)	0.0000	0.0000	0
28/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,295.0000	6,608.0000	24.797	0	0	0
28/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	108,303.0000	101,784.0000	(6.019)	0	0	0
28/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	679.0000	919.0000	35.346	0	0	0
28/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	73,105.0000	67,157.0000	(8.136)	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
28/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,561.0000	25,111.0000	16.465	0	0	0
28/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	90,161.0000	83,864.0000	(6.984)	0	0	0
28/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	21,961.0000	18,752.0000	(14.612)	0	0	0
28/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,889.0000	3,701.0000	28.107	0	0	0
28/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,459.0000	1,920.0000	31.597	0	0	0
28/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	57,448.0000	52,002.0000	(9.480)	0	0	0
28/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	43,529.0000	38,734.0000	(11.016)	0	0	0
28/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,026.0000	10,990.0000	21.759	0	0	0
28/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	14,489.0000	12,080.0000	(16.626)	0	0	0
28/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	146,933.0000	140,223.0000	(4.567)	0	0	0
28/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	127,283.0000	120,637.0000	(5.221)	0	0	0
28/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,563.0000	34,913.0000	14.233	0	0	0
28/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	290.0000	404.0000	39.310	0	0	0
28/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	31,642.0000	27,613.0000	(12.733)	0	0	0
28/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	167,157.0000	160,417.0000	(4.032)	0	0	0
28/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	113.0000	162.0000	43.363	0	0	0
28/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	40.0000	59.0000	47.500	0	0	0
28/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,387.0000	17,117.0000	18.975	0	0	0
28/06/2006	R204	2006/08/03			Bond Future	8.6960	8.5990	(1.115)	0.0000	0.0000	83
28/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	164.0000	930.0000	467.073	0	0	0
28/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	52,286.0000	46,012.0000	(11.999)	0	0	0
28/06/2006	R204	2006/11/02			Bond Future	8.7210	8.6210	(1.147)	0.0000	0.0000	0
28/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,526.0000	29,373.0000	6.710	0	0	0
28/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	11,604.0000	20,611.0000	77.620	0	0	0
28/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,303.0000	21,005.0000	21.395	0	0	0
28/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11.0000	120.0000	990.909	0	0	0
28/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	29,606.0000	41,507.0000	40.198	0	0	0
28/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	155,700.0000	148,648.0000	(4.529)	0	0	0
28/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,363.0000	53,405.0000	(5.248)	0	0	0
28/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2.0000	40.0000	1900.000	0	0	0
28/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	74,049.0000	69,152.0000	(6.613)	0	0	0
28/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	177,819.0000	170,696.0000	(4.006)	0	0	0
28/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,314.0000	3,577.0000	172.222	0	0	0
28/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,011.0000	14,752.0000	47.358	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
28/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,366.0000	30,228.0000	56.088	0	0	0
28/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,056.0000	7,258.0000	137.500	0	0	0
28/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	6,294.0000	12,904.0000	105.021	0	0	0
28/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	40,668.0000	40,118.0000	(1.352)	0	0	0
28/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	163.0000	796.0000	388.344	0	0	0
28/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	46.0000	325.0000	606.522	0	0	0
28/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	93,167.0000	87,278.0000	(6.321)	0	0	0
28/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	496.0000	1,767.0000	256.250	0	0	0
28/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	134,178.0000	127,297.0000	(5.128)	0	0	0
28/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	113,295.0000	106,768.0000	(5.761)	0	0	0
28/06/2006	R204	2007/02/01			Bond Future	8.7320	8.6310	(1.157)	0.0000	0.0000	0
28/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	176,304.0000	170,045.0000	(3.550)	0	0	0
28/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,593.0000	148,962.0000	(3.642)	0	0	0
28/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	52.0000	936.0000	1700.000	0	0	0
28/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	144.0000	1,655.0000	1049.306	0	0	0
28/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	59,544.0000	62,425.0000	4.838	0	0	0
28/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	14,901.0000	26,376.0000	77.008	0	0	0
28/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	33,505.0000	52,122.0000	55.565	0	0	0
28/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	44,986.0000	50,820.0000	12.968	0	0	0
28/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	16,106.0000	31,686.0000	96.734	0	0	0
28/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	10,237.0000	23,214.0000	126.766	0	0	0
28/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	32,620.0000	41,058.0000	25.868	0	0	0
28/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	23,866.0000	41,385.0000	73.406	0	0	0
28/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	6,094.0000	16,118.0000	164.490	0	0	0
28/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	22,601.0000	32,977.0000	45.909	0	0	0
28/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	76,012.0000	75,970.0000	(0.055)	0	0	0
28/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,380.0000	10,480.0000	210.059	0	0	0
28/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	360.0000	2,796.0000	676.667	0	0	0
28/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	133,562.0000	128,856.0000	(3.523)	0	0	0
28/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	825.0000	4,524.0000	448.364	0	0	0
28/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	94,046.0000	92,188.0000	(1.976)	0	0	0
28/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	113,318.0000	109,875.0000	(3.038)	0	0	0
28/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,738.0000	7,022.0000	304.028	0	0	0
28/06/2006	R207	2006/08/03			Bond Future	8.6620	8.5660	(1.108)	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
28/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	227.0000	438.0000	92.952	0	0	0
28/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	50,001.0000	43,221.0000	(13.560)	0	0	0
28/06/2006	R207	2006/11/02			Bond Future	8.6830	8.5840	(1.140)	0.0000	0.0000	0
28/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	111,266.0000	104,136.0000	(6.408)	0	0	0
28/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,483.0000	8,058.0000	46.963	0	0	0
28/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	18,725.0000	14,170.0000	(24.326)	0	0	0
28/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	132,571.0000	125,441.0000	(5.378)	0	0	0
28/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	90,557.0000	83,434.0000	(7.866)	0	0	0
28/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	13,295.0000	17,726.0000	33.328	0	0	0
28/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5.0000	13.0000	160.000	0	0	0
28/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	8,513.0000	5,814.0000	(31.704)	0	0	0
28/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	33,450.0000	27,409.0000	(18.060)	0	0	0
28/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	70,463.0000	63,394.0000	(10.032)	0	0	0
28/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	54.0000	115.0000	112.963	0	0	0
28/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	51,185.0000	44,373.0000	(13.309)	0	0	0
28/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	364.0000	682.0000	87.363	0	0	0
28/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,679.0000	2,768.0000	64.860	0	0	0
28/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	25,314.0000	31,257.0000	23.477	0	0	0
28/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	154,486.0000	147,355.0000	(4.616)	0	0	0
28/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,997.0000	1,811.0000	(39.573)	0	0	0
28/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/06/2006	R207	2007/02/01			Bond Future	8.6910	8.5910	(1.151)	0.0000	0.0000	0
28/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	984.0000	1,309.0000	33.028	0	0	0
28/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	111,654.0000	104,849.0000	(6.095)	0	0	0
28/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	438.0000	599.0000	36.758	0	0	0
28/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,031.0000	2,630.0000	29.493	0	0	0
28/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	31,259.0000	27,254.0000	(12.812)	0	0	0
28/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,702.0000	29,677.0000	15.466	0	0	0
28/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	21,531.0000	18,377.0000	(14.649)	0	0	0
28/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,574.0000	20,699.0000	17.782	0	0	0
28/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	92,222.0000	85,692.0000	(7.081)	0	0	0
28/06/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	132,162.0000	125,194.0000	(5.272)	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
28/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	3,874.0000	4,889.0000	26.200	0	0	0
28/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	74,144.0000	68,030.0000	(8.246)	0	0	0
28/06/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	57,750.0000	52,209.0000	(9.595)	0	0	0
28/06/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	43,370.0000	38,547.0000	(11.121)	0	0	0
28/06/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	11,337.0000	13,643.0000	20.340	0	0	0
28/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	6,860.0000	8,449.0000	23.163	0	0	0
28/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	153,550.0000	146,494.0000	(4.595)	0	0	0
28/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	14,120.0000	11,775.0000	(16.608)	0	0	0
28/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	35,667.0000	40,451.0000	13.413	0	0	0
28/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	179.0000	252.0000	40.782	0	0	0
28/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	67.0000	97.0000	44.776	0	0	0
28/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	175,698.0000	168,598.0000	(4.041)	0	0	0

Grand Total:

3,257