

Derivatives High/Low Report

High/Low for 29/06/2006

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
29/06/2006	GOVI	2006/08/03			jGovi	232.6140	231.5810	(0.444)	0.0000	0.0000	571
29/06/2006	GOVI	2006/08/03	230.00	Call	jGovi	29,681.0000	21,782.0000	(26.613)	0	0	0
29/06/2006	GOVI	2006/08/03	230.00	Put	jGovi	3,541.0000	5,972.0000	68.653	0	0	0
29/06/2006	GOVI	2006/11/02			jGovi	237.1320	235.8160	(0.555)	0.0000	0.0000	350
29/06/2006	GOVI	2006/11/02	230.00	Put	jGovi	2,792.0000	4,369.0000	56.483	0	0	0
29/06/2006	GOVI	2006/11/02	230.00	Call	jGovi	74,112.0000	62,529.0000	(15.629)	0	0	0
29/06/2006	GOVI	2007/02/01			jGovi	241.9810	240.9920	(0.409)	0.0000	0.0000	0
29/06/2006	GOVI	2007/02/01	230.00	Call	jGovi	121,142.0000	111,737.0000	(7.764)	0	0	0
29/06/2006	GOVI	2007/02/01	230.00	Put	jGovi	1,332.0000	1,817.0000	36.411	0	0	0
29/06/2006	J153	2010/08/31			jSwap	8.8760	8.9760	1.127	0.0000	0.0000	0
29/06/2006	J157	2015/09/15			jSwap	8.9350	9.0300	1.063	0.0000	0.0000	0
29/06/2006	J186	2026/12/21			jSwap	8.8250	8.9030	0.884	0.0000	0.0000	0
29/06/2006	J194	2008/02/28			jSwap	8.4260	8.4950	0.819	0.0000	0.0000	0
29/06/2006	J201	2014/12/22			jSwap	9.0260	9.1260	1.108	0.0000	0.0000	0
29/06/2006	J203	2017/09/15			jSwap	8.9040	8.9850	0.910	0.0000	0.0000	0
29/06/2006	J204	2018/12/21			jSwap	8.9340	9.0180	0.940	0.0000	0.0000	0

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29/06/2006	J207	2020/01/15			jSwap	8.8150	8.8950	0.908	0.0000	0.0000	0
29/06/2006	JBAR	2005/12/21			jBar	7.5740	7.5740	-	0.0000	0.0000	0
29/06/2006	JFRA	2006/08/03			jFra	7.6900	7.7200	0.390	0.0000	0.0000	0
29/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,716.0000	1,783.0000	3.904	0	0	0
29/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	28.0000	22.0000	(21.429)	0	0	0
29/06/2006	JFRA	2006/11/02			jFra	8.3940	8.4700	0.905	0.0000	0.0000	0
29/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,455.0000	3,629.0000	5.036	0	0	0
29/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	51.0000	40.0000	(21.569)	0	0	0
29/06/2006	JFRA	2007/02/01			jFra	8.7920	8.8690	0.876	0.0000	0.0000	175
29/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	184.0000	160.0000	(13.043)	0	0	0
29/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,336.0000	3,499.0000	4.886	0	0	0
29/06/2006	JFRA	2007/05/03			jFra	9.0700	9.1440	0.816	0.0000	0.0000	30
29/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	221.0000	198.0000	(10.407)	0	0	0
29/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,049.0000	4,205.0000	3.853	0	0	0
29/06/2006	JFRA	2007/08/02			jFra	9.1630	9.3130	1.637	0.0000	0.0000	0
29/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	293.0000	242.0000	(17.406)	0	0	0
29/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,347.0000	4,660.0000	7.200	0	0	0
29/06/2006	JFRA	2007/11/01			jFra	9.2130	9.3330	1.303	0.0000	0.0000	0
29/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	374.0000	326.0000	(12.834)	0	0	0
29/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,863.0000	5,127.0000	5.429	0	0	0
29/06/2006	JFRA	2008/02/07			jFra	9.2610	9.4120	1.630	0.0000	0.0000	0
29/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,494.0000	27,662.0000	0.611	0	0	0
29/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,183.0000	22,984.0000	(0.858)	0	0	0
29/06/2006	JN02	2006/08/03			jNote	8.8350	8.9340	1.121	0.0000	0.0000	0
29/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	183.0000	123.0000	(32.787)	0	0	0
29/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	29,195.0000	30,919.0000	5.905	0	0	0

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29/06/2006	JN02	2006/11/02			jNote	9.0350	9.1460	1.229	0.0000	0.0000	0
29/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,469.0000	36,183.0000	4.973	0	0	0
29/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,903.0000	1,629.0000	(14.398)	0	0	0
29/06/2006	JN05	2006/08/03			jNote	9.0220	9.1260	1.153	0.0000	0.0000	0
29/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
29/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	70,903.0000	74,881.0000	5.610	0	0	0
29/06/2006	JN05	2006/11/02			jNote	9.1080	9.2130	1.153	0.0000	0.0000	0
29/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	40.0000	24.0000	(40.000)	0	0	0
29/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,128.0000	78,093.0000	5.349	0	0	0
29/06/2006	JN10	2006/08/03			jNote	8.9260	9.0160	1.008	0.0000	0.0000	0
29/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
29/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	109,991.0000	115,418.0000	4.934	0	0	0
29/06/2006	JN10	2006/11/02			jNote	8.9670	9.0580	1.015	0.0000	0.0000	0
29/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,331.0000	117,778.0000	4.849	0	0	0
29/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
29/06/2006	JROD	2006/06/30			jRod	6.8910	6.8920	0.015	0.0000	0.0000	0
29/06/2006	JROD	2006/07/31			jRod	7.0810	7.0810	-	0.0000	0.0000	0
29/06/2006	JROD	2006/08/31			jRod	7.3590	7.3590	-	0.0000	0.0000	0
29/06/2006	R153	2006/08/03			Bond Future	8.5250	8.6420	1.372	0.0000	0.0000	944
29/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15.0000	4.0000	(73.333)	0	0	0
29/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	7,132.0000	9,499.0000	33.188	0	0	0
29/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	11,810.0000	8,959.0000	(24.141)	0	0	0
29/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	6,209.0000	4,270.0000	(31.229)	0	0	0
29/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,547.0000	5,002.0000	41.021	0	0	0
29/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,635.0000	42,932.0000	11.122	0	0	100
29/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	12,777.0000	16,059.0000	25.687	0	0	0
29/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	2,573.0000	1,549.0000	(39.798)	0	0	0

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29/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,339.0000	24,268.0000	19.318	0	0	0
29/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,576.0000	2,344.0000	48.731	0	0	0
29/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	18,933.0000	15,395.0000	(18.687)	0	0	0
29/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,056.0000	62,363.0000	7.419	0	0	0
29/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	760.0000	383.0000	(49.605)	0	0	0
29/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,290.0000	52,596.0000	8.917	0	0	0
29/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	144.0000	58.0000	(59.722)	0	0	0
29/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,195.0000	33,416.0000	14.458	0	0	0
29/06/2006	R153	2006/11/02			Bond Future	8.5560	8.7570	2.349	0.0000	0.0000	0
29/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,723.0000	12,838.0000	32.037	0	0	0
29/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,447.0000	12,596.0000	(23.415)	0	0	0
29/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,358.0000	17,243.0000	29.084	0	0	0
29/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	11,408.0000	8,327.0000	(27.007)	0	0	0
29/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,338.0000	5,054.0000	(31.126)	0	0	0
29/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,048.0000	22,729.0000	25.936	0	0	100
29/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,258.0000	2,728.0000	(35.932)	0	0	0
29/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	180.0000	81.0000	(55.000)	0	0	0
29/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,982.0000	62,849.0000	12.266	0	0	0
29/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	433.0000	211.0000	(51.270)	0	0	0
29/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	948.0000	499.0000	(47.363)	0	0	0
29/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,040.0000	53,784.0000	14.337	0	0	0
29/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,672.0000	36,734.0000	19.764	0	0	0
29/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,188.0000	1,284.0000	(41.316)	0	0	0
29/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,450.0000	44,966.0000	16.947	0	0	0
29/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,812.0000	29,247.0000	22.825	0	0	0
29/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	23.0000	9.0000	(60.870)	0	0	0
29/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	68.0000	28.0000	(58.824)	0	0	0
29/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	65,155.0000	72,081.0000	10.630	0	0	0
29/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,486.0000	81,438.0000	9.333	0	0	0
29/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,266.0000	17,725.0000	(20.394)	0	0	0
29/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,950.0000	9,375.0000	34.892	0	0	0
29/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,753.0000	23,630.0000	(17.817)	0	0	0
29/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,928.0000	6,771.0000	37.399	0	0	0

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29/06/2006	R153	2007/02/01			Bond Future	8.5840	8.7040	1.398	0.0000	0.0000	0
29/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,670.0000	20,725.0000	11.007	0	0	0
29/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,748.0000	25,113.0000	10.397	0	0	0
29/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,925.0000	14,074.0000	(11.623)	0	0	0
29/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,936.0000	23,527.0000	(9.288)	0	0	0
29/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,293.0000	17,056.0000	11.528	0	0	0
29/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,465.0000	13,963.0000	12.018	0	0	0
29/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,783.0000	10,242.0000	(13.078)	0	0	0
29/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,692.0000	18,549.0000	(10.357)	0	0	0
29/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,457.0000	4,540.0000	(16.804)	0	0	0
29/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,751.0000	50,214.0000	7.407	0	0	0
29/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,547.0000	58,157.0000	6.618	0	0	0
29/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,333.0000	1,036.0000	(22.281)	0	0	0
29/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,144.0000	1,700.0000	(20.709)	0	0	0
29/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,259.0000	7,035.0000	(14.820)	0	0	0
29/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,519.0000	30,202.0000	9.750	0	0	0
29/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,089.0000	36,078.0000	9.033	0	0	0
29/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,316.0000	2,680.0000	(19.180)	0	0	0
29/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,397.0000	42,668.0000	8.303	0	0	0
29/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	10,177.0000	11,440.0000	12.410	0	0	0
29/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,645.0000	29,001.0000	(8.355)	0	0	0
29/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	797.0000	607.0000	(23.839)	0	0	0
29/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,697.0000	66,413.0000	5.927	0	0	0
29/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,124.0000	74,914.0000	5.329	0	0	0
29/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	457.0000	340.0000	(25.602)	0	0	0
29/06/2006	R157	2006/08/03			Bond Future	8.6125	8.7080	1.109	0.0000	0.0000	121
29/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
29/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	107,200.0000	114,294.0000	6.618	0	0	0
29/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	3,451.0000	2,154.0000	(37.583)	0	0	0
29/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17.0000	6.0000	(64.706)	0	0	0
29/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	48,040.0000	41,643.0000	(13.316)	0	0	0
29/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	30,867.0000	36,665.0000	18.784	0	0	0
29/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	128,142.0000	135,237.0000	5.537	0	0	0
29/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	47,659.0000	54,341.0000	14.020	0	0	0

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29/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	32,542.0000	26,945.0000	(17.199)	0	0	0
29/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	879.0000	466.0000	(46.985)	0	0	0
29/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	4,076.0000	5,573.0000	36.727	0	0	0
29/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,656.0000	2,354.0000	42.150	0	0	0
29/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	86,680.0000	93,764.0000	8.173	0	0	0
29/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	19,260.0000	14,939.0000	(22.435)	0	0	0
29/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	17,777.0000	22,135.0000	24.515	0	0	0
29/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	9,061.0000	11,835.0000	30.615	0	0	0
29/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	9,351.0000	6,614.0000	(29.270)	0	0	0
29/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	66,661.0000	73,679.0000	10.528	0	0	100
29/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	135.0000	58.0000	(57.037)	0	0	0
29/06/2006	R157	2006/11/02			Bond Future	8.6400	8.7560	1.343	0.0000	0.0000	0
29/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,667.0000	10,044.0000	(20.707)	0	0	0
29/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,467.0000	2,490.0000	(28.180)	0	0	0
29/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	775.0000	510.0000	(34.194)	0	0	0
29/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	7,078.0000	5,366.0000	(24.188)	0	0	0
29/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	7,518.0000	9,139.0000	21.562	0	0	0
29/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	54,812.0000	61,506.0000	12.213	0	0	0
29/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	5,142.0000	6,307.0000	22.657	0	0	0
29/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	107,502.0000	115,643.0000	7.573	0	0	0
29/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	82,632.0000	75,392.0000	(8.762)	0	0	0
29/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	148,110.0000	156,468.0000	5.643	0	0	0
29/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,478.0000	47,260.0000	13.940	0	0	0
29/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	68,118.0000	61,332.0000	(9.962)	0	0	0
29/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	70,490.0000	77,918.0000	10.538	0	0	158
29/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	319.0000	200.0000	(37.304)	0	0	0
29/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,479.0000	135,766.0000	6.501	0	0	0
29/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,714.0000	1,180.0000	(31.155)	0	0	0
29/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	119.0000	71.0000	(40.336)	0	0	0
29/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,357.0000	16,744.0000	(17.748)	0	0	0
29/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,398.0000	96,270.0000	8.905	0	0	0
29/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,904.0000	13,116.0000	20.286	0	0	0
29/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,601.0000	35,394.0000	15.663	0	0	117
29/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	54,291.0000	48,097.0000	(11.409)	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
29/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,113.0000	25,531.0000	(15.216)	0	0	0
29/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	22,140.0000	25,964.0000	17.272	0	0	0
29/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	41,481.0000	36,025.0000	(13.153)	0	0	0
29/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,633.0000	18,583.0000	18.870	0	0	0
29/06/2006	R157	2007/02/01			Bond Future	8.6580	8.7550	1.120	0.0000	0.0000	0
29/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	21,061.0000	23,267.0000	10.474	0	0	0
29/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,067.0000	5,053.0000	(16.713)	0	0	0
29/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,255.0000	7,832.0000	(15.375)	0	0	0
29/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	127,634.0000	134,049.0000	5.026	0	0	0
29/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,299.0000	1,851.0000	(19.487)	0	0	0
29/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	75,964.0000	81,404.0000	7.161	0	0	0
29/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,192.0000	57,534.0000	(7.490)	0	0	0
29/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,817.0000	3,126.0000	(18.103)	0	0	0
29/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	109,241.0000	115,414.0000	5.651	0	0	0
29/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	13,338.0000	14,826.0000	11.156	0	0	0
29/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,642.0000	12,666.0000	(13.495)	0	0	0
29/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	87,835.0000	82,460.0000	(6.119)	0	0	0
29/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	91,952.0000	97,801.0000	6.361	0	0	0
29/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,531.0000	67,419.0000	7.817	0	0	0
29/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	16,745.0000	18,561.0000	10.845	0	0	0
29/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,712.0000	69,666.0000	(6.754)	0	0	0
29/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,517.0000	18,957.0000	(11.898)	0	0	0
29/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	50,934.0000	55,238.0000	8.450	0	0	0
29/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,385.0000	46,177.0000	(8.352)	0	0	0
29/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	26,404.0000	29,059.0000	10.055	0	0	0
29/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	31,944.0000	35,110.0000	9.911	0	0	0
29/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	29,856.0000	26,711.0000	(10.534)	0	0	0
29/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	41,142.0000	44,861.0000	9.039	0	0	0
29/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,455.0000	34,757.0000	(9.616)	0	0	0
29/06/2006	R186	2006/08/03			Bond Future	8.2830	8.3700	1.050	0.0000	0.0000	63
29/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	34,701.0000	27,976.0000	(19.380)	0	0	0
29/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	10,400.0000	13,509.0000	29.894	0	0	0
29/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	18,238.0000	13,647.0000	(25.173)	0	0	0
29/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	22,000.0000	27,243.0000	23.832	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
29/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	103,321.0000	93,749.0000	(9.264)	0	0	0
29/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,690.0000	2,367.0000	40.059	0	0	0
29/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	160,497.0000	170,329.0000	6.126	0	0	0
29/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	65,063.0000	74,044.0000	13.804	0	0	0
29/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	2,033.0000	1,180.0000	(41.958)	0	0	0
29/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	7,233.0000	4,845.0000	(33.015)	0	0	0
29/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	354.0000	170.0000	(51.977)	0	0	0
29/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	94,680.0000	104,331.0000	10.193	0	0	0
29/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	40,091.0000	47,537.0000	18.573	0	0	0
29/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	79,195.0000	70,038.0000	(11.563)	0	0	0
29/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	55,788.0000	47,513.0000	(14.833)	0	0	0
29/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	195,473.0000	205,307.0000	5.031	0	0	0
29/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,412.0000	5,970.0000	35.313	0	0	0
29/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	596.0000	857.0000	43.792	0	0	0
29/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	33.0000	12.0000	(63.636)	0	0	0
29/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	126,830.0000	136,644.0000	7.738	0	0	0
29/06/2006	R186	2006/11/02			Bond Future	8.2930	8.3800	1.049	0.0000	0.0000	0
29/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	28,809.0000	32,671.0000	13.406	0	0	0
29/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	51,839.0000	45,939.0000	(11.381)	0	0	0
29/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	36,187.0000	31,399.0000	(13.231)	0	0	0
29/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	231,437.0000	241,146.0000	4.195	0	0	0
29/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	41,057.0000	46,031.0000	12.115	0	0	0
29/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	156.0000	103.0000	(33.974)	0	0	0
29/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	89,602.0000	81,962.0000	(8.527)	0	0	0
29/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,946.0000	22,847.0000	14.544	0	0	0
29/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	69,900.0000	63,038.0000	(9.817)	0	0	0
29/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	13,658.0000	15,781.0000	15.544	0	0	0
29/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,219.0000	875.0000	(28.220)	0	0	0
29/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	161,762.0000	171,181.0000	5.823	0	0	0
29/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	13,287.0000	10,856.0000	(18.296)	0	0	0
29/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	101,555.0000	109,874.0000	8.192	0	0	0
29/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	77,052.0000	84,383.0000	9.514	0	0	0
29/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,704.0000	5,261.0000	(21.524)	0	0	0

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29/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	23,050.0000	19,462.0000	(15.566)	0	0	0
29/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	56,837.0000	63,010.0000	10.861	0	0	0
29/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	195,718.0000	205,336.0000	4.914	0	0	0
29/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	464.0000	320.0000	(31.034)	0	0	0
29/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,844.0000	2,124.0000	(25.316)	0	0	0
29/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	129,938.0000	138,980.0000	6.959	0	0	0
29/06/2006	R186	2007/02/01			Bond Future	8.2920	8.3810	1.073	0.0000	0.0000	0
29/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	73,472.0000	79,191.0000	7.784	0	0	0
29/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	53,982.0000	48,936.0000	(9.348)	0	0	0
29/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	40,009.0000	35,801.0000	(10.518)	0	0	0
29/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	58,710.0000	63,590.0000	8.312	0	0	0
29/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,382.0000	1,916.0000	(19.563)	0	0	0
29/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	104,932.0000	97,820.0000	(6.778)	0	0	0
29/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	69,669.0000	63,848.0000	(8.355)	0	0	0
29/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	37,018.0000	40,432.0000	9.223	0	0	0
29/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	231,883.0000	241,343.0000	4.080	0	0	0
29/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	46,664.0000	50,770.0000	8.799	0	0	0
29/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	86,793.0000	80,281.0000	(7.503)	0	0	0
29/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	29,308.0000	32,122.0000	9.601	0	0	0
29/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,135.0000	24,793.0000	(11.878)	0	0	0
29/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	91,379.0000	97,964.0000	7.206	0	0	0
29/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,533.0000	16,037.0000	(13.468)	0	0	0
29/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	112,650.0000	120,080.0000	6.596	0	0	0
29/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,211.0000	3,449.0000	(18.095)	0	0	0
29/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	197,978.0000	207,142.0000	4.629	0	0	0
29/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	166,382.0000	175,131.0000	5.258	0	0	0
29/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	7,055.0000	5,878.0000	(16.683)	0	0	0
29/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,368.0000	145,570.0000	5.971	0	0	0
29/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,240.0000	9,516.0000	(15.338)	0	0	0
29/06/2006	R194	2006/08/03			Bond Future	8.5180	8.6360	1.385	0.0000	0.0000	208
29/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	22,442.0000	24,159.0000	7.651	0	0	0
29/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
29/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	26,203.0000	27,920.0000	6.553	0	0	0
29/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,985.0000	16,696.0000	11.418	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
29/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	11,340.0000	13,017.0000	14.788	0	0	0
29/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	69.0000	29.0000	(57.971)	0	0	0
29/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,701.0000	20,418.0000	9.181	0	0	0
29/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,911.0000	9,468.0000	19.681	0	0	0
29/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	327.0000	167.0000	(48.930)	0	0	0
29/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,059.0000	641.0000	(39.471)	0	0	0
29/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,581.0000	6,164.0000	(18.691)	0	0	0
29/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,973.0000	6,272.0000	26.121	0	0	0
29/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	593.0000	892.0000	50.422	0	0	0
29/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,540.0000	1,757.0000	(30.827)	0	0	0
29/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,730.0000	3,586.0000	(24.186)	0	0	0
29/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,802.0000	3,737.0000	33.369	0	0	0
29/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,358.0000	1,931.0000	42.194	0	0	0
29/06/2006	R194	2006/11/02			Bond Future	8.6520	8.7830	1.514	0.0000	0.0000	0
29/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,856.0000	25,459.0000	6.719	0	0	0
29/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	686.0000	487.0000	(29.009)	0	0	0
29/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	25.0000	14.0000	(44.000)	0	0	0
29/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,891.0000	13,305.0000	11.891	0	0	0
29/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,649.0000	16,159.0000	10.308	0	0	0
29/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	62.0000	38.0000	(38.710)	0	0	0
29/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	308.0000	206.0000	(33.117)	0	0	0
29/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,717.0000	22,305.0000	7.665	0	0	0
29/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	144.0000	92.0000	(36.111)	0	0	0
29/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,407.0000	10,687.0000	13.607	0	0	0
29/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,635.0000	19,196.0000	8.852	0	0	0
29/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,325.0000	992.0000	(25.132)	0	0	0
29/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,031.0000	28,640.0000	5.952	0	0	0
29/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
29/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
29/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,230.0000	31,842.0000	5.332	0	0	0
29/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,447.0000	35,059.0000	4.820	0	0	0
29/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	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
29/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,634.0000	2,958.0000	(18.602)	0	0	0
29/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,510.0000	6,447.0000	17.005	0	0	0
29/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,282.0000	1,786.0000	(21.735)	0	0	0
29/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,255.0000	8,372.0000	15.396	0	0	0
29/06/2006	R194	2007/02/01			Bond Future	8.7570	8.9060	1.701	0.0000	0.0000	0
29/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,503.0000	1,204.0000	(19.894)	0	0	0
29/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,678.0000	12,871.0000	10.216	0	0	0
29/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	623.0000	474.0000	(23.917)	0	0	0
29/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	397.0000	296.0000	(25.441)	0	0	0
29/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	245.0000	179.0000	(26.939)	0	0	0
29/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,249.0000	19,641.0000	7.628	0	0	0
29/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,675.0000	22,102.0000	6.902	0	0	0
29/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	944.0000	734.0000	(22.246)	0	0	0
29/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,668.0000	14,951.0000	9.387	0	0	0
29/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	46.0000	32.0000	(30.435)	0	0	0
29/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,270.0000	29,747.0000	5.225	0	0	0
29/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	84.0000	58.0000	(30.952)	0	0	0
29/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,906.0000	17,250.0000	8.450	0	0	0
29/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	146.0000	104.0000	(28.767)	0	0	0
29/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,247.0000	1,846.0000	(17.846)	0	0	0
29/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,700.0000	27,167.0000	5.708	0	0	0
29/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,881.0000	10,973.0000	11.052	0	0	0
29/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,164.0000	24,615.0000	6.264	0	0	0
29/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,318.0000	9,300.0000	11.806	0	0	0
29/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,766.0000	6,529.0000	13.233	0	0	0
29/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,696.0000	4,966.0000	(12.816)	0	0	0
29/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,347.0000	3,726.0000	(14.286)	0	0	0
29/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,214.0000	2,704.0000	(15.868)	0	0	0
29/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,929.0000	7,800.0000	12.570	0	0	0
29/06/2006	R201	2006/08/03			Bond Future	8.6230	8.7210	1.136	0.0000	0.0000	26
29/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	14,492.0000	18,092.0000	24.841	0	0	0
29/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	7,194.0000	5,028.0000	(30.108)	0	0	0
29/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	53,408.0000	59,112.0000	10.680	0	0	0
29/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,352.0000	1,940.0000	43.491	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
29/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	37,519.0000	32,341.0000	(13.801)	0	0	0
29/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	14,888.0000	11,436.0000	(23.186)	0	0	0
29/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	107.0000	45.0000	(57.944)	0	0	0
29/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	3,344.0000	4,603.0000	37.650	0	0	0
29/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	25,295.0000	20,788.0000	(17.818)	0	0	0
29/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	7,423.0000	9,738.0000	31.187	0	0	0
29/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	38,353.0000	43,794.0000	14.187	0	0	0
29/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	679.0000	354.0000	(47.865)	0	0	0
29/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	24,996.0000	29,742.0000	18.987	0	0	0
29/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	2,654.0000	1,634.0000	(38.433)	0	0	0
29/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	69,241.0000	74,998.0000	8.314	0	0	0
29/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	14.0000	5.0000	(64.286)	0	0	0
29/06/2006	R201	2006/11/02			Bond Future	8.6530	8.7480	1.098	0.0000	0.0000	0
29/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,504.0000	20,518.0000	(12.704)	0	0	0
29/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8,793.0000	10,219.0000	16.217	0	0	0
29/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,731.0000	27,837.0000	12.559	0	0	0
29/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	42,496.0000	38,459.0000	(9.500)	0	0	0
29/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,852.0000	13,496.0000	(14.862)	0	0	0
29/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	95.0000	62.0000	(34.737)	0	0	0
29/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	12,634.0000	14,541.0000	15.094	0	0	0
29/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,710.0000	2,065.0000	(23.801)	0	0	0
29/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,026.0000	123,456.0000	4.601	0	0	0
29/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,403.0000	28,847.0000	(10.974)	0	0	0
29/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	17,927.0000	20,403.0000	13.812	0	0	0
29/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	56,594.0000	61,411.0000	8.512	0	0	0
29/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,524.0000	4,400.0000	(20.348)	0	0	0
29/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,467.0000	37,215.0000	11.199	0	0	0
29/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,864.0000	8,149.0000	(17.386)	0	0	0
29/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	611.0000	433.0000	(29.133)	0	0	0
29/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,344.0000	988.0000	(26.488)	0	0	0
29/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,127.0000	48,465.0000	9.831	0	0	0
29/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,794.0000	75,901.0000	7.214	0	0	0
29/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,920.0000	91,205.0000	6.151	0	0	0
29/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	253.0000	172.0000	(32.016)	0	0	0
29/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,721.0000	107,103.0000	5.291	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
29/06/2006	R201	2007/02/01			Bond Future	8.6690	8.7650	1.107	0.0000	0.0000	0
29/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,298.0000	1,042.0000	(19.723)	0	0	0
29/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17,727.0000	19,487.0000	9.928	0	0	0
29/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	34,016.0000	36,936.0000	8.584	0	0	0
29/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	117,368.0000	122,507.0000	4.379	0	0	0
29/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,815.0000	46,181.0000	(7.295)	0	0	0
29/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,039.0000	29,141.0000	(9.045)	0	0	0
29/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,429.0000	21,953.0000	(10.135)	0	0	0
29/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	61,589.0000	65,816.0000	6.863	0	0	0
29/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	27,485.0000	29,982.0000	9.085	0	0	0
29/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,570.0000	37,283.0000	(8.102)	0	0	0
29/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,013.0000	6,846.0000	(14.564)	0	0	0
29/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	22,126.0000	24,233.0000	9.523	0	0	0
29/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,837.0000	15,805.0000	(11.392)	0	0	0
29/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	74,157.0000	78,702.0000	6.129	0	0	0
29/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,382.0000	4,532.0000	(15.793)	0	0	0
29/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,980.0000	54,787.0000	7.468	0	0	0
29/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,333.0000	10,745.0000	(12.876)	0	0	0
29/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	41,824.0000	45,186.0000	8.038	0	0	0
29/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	102,187.0000	107,184.0000	4.890	0	0	0
29/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	87,738.0000	92,539.0000	5.472	0	0	0
29/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,483.0000	2,889.0000	(17.054)	0	0	0
29/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,169.0000	1,771.0000	(18.349)	0	0	0
29/06/2006	R203	2006/08/03			Bond Future	8.6140	8.7000	0.998	0.0000	0.0000	111
29/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	26.0000	9.0000	(65.385)	0	0	0
29/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	121,105.0000	127,047.0000	4.906	0	0	0
29/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	27,193.0000	32,449.0000	19.329	0	0	0
29/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,496.0000	811.0000	(45.789)	0	0	0
29/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	62,513.0000	68,438.0000	9.478	0	0	0
29/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
29/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	5,047.0000	7,204.0000	42.738	0	0	0
29/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	44,125.0000	49,925.0000	13.144	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
29/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	13,570.0000	17,511.0000	29.042	0	0	0
29/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	81,558.0000	87,499.0000	7.284	0	0	0
29/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	14,421.0000	10,636.0000	(26.246)	0	0	0
29/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	254.0000	112.0000	(55.906)	0	0	0
29/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,618.0000	3,617.0000	(35.618)	0	0	0
29/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	101,091.0000	107,033.0000	5.878	0	0	0
29/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,302.0000	2,085.0000	60.138	0	0	0
29/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	27,596.0000	22,437.0000	(18.695)	0	0	0
29/06/2006	R203	2006/11/02			Bond Future	8.6400	8.7290	1.030	0.0000	0.0000	0
29/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,585.0000	5,066.0000	(23.068)	0	0	0
29/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,708.0000	38,241.0000	13.448	0	0	0
29/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	101,547.0000	107,543.0000	5.905	0	0	0
29/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	147.0000	91.0000	(38.095)	0	0	0
29/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	64,693.0000	70,347.0000	8.740	0	0	0
29/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,309.0000	911.0000	(30.405)	0	0	0
29/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	121,134.0000	127,170.0000	4.983	0	0	0
29/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,878.0000	25,517.0000	16.633	0	0	0
29/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	20,487.0000	17,087.0000	(16.596)	0	0	0
29/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	474.0000	312.0000	(34.177)	0	0	0
29/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	39.0000	23.0000	(41.026)	0	0	0
29/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	48,176.0000	53,392.0000	10.827	0	0	0
29/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	12,256.0000	9,843.0000	(19.688)	0	0	0
29/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	82,640.0000	88,530.0000	7.127	0	0	0
29/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,136.0000	2,300.0000	(26.658)	0	0	0
29/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	13,015.0000	15,666.0000	20.369	0	0	0
29/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	141,275.0000	147,323.0000	4.281	0	0	0
29/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
29/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	161,926.0000	167,977.0000	3.737	0	0	0
29/06/2006	R203	2007/02/01			Bond Future	8.6550	8.7440	1.028	0.0000	0.0000	0
29/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,608.0000	5,376.0000	(18.644)	0	0	0
29/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	101,784.0000	107,511.0000	5.627	0	0	0
29/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	919.0000	686.0000	(25.354)	0	0	0
29/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	67,157.0000	72,347.0000	7.728	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
29/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	83,864.0000	89,381.0000	6.579	0	0	0
29/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,701.0000	2,931.0000	(20.805)	0	0	0
29/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,920.0000	1,478.0000	(23.021)	0	0	0
29/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,002.0000	56,729.0000	9.090	0	0	0
29/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,734.0000	42,868.0000	10.673	0	0	0
29/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,913.0000	30,972.0000	(11.288)	0	0	0
29/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,990.0000	9,165.0000	(16.606)	0	0	0
29/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,111.0000	21,870.0000	(12.907)	0	0	0
29/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,080.0000	14,099.0000	16.714	0	0	0
29/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	140,223.0000	146,133.0000	4.215	0	0	0
29/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	120,637.0000	126,485.0000	4.848	0	0	0
29/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,117.0000	14,603.0000	(14.687)	0	0	0
29/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	404.0000	292.0000	(27.723)	0	0	0
29/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,752.0000	21,470.0000	14.494	0	0	0
29/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,613.0000	31,058.0000	12.476	0	0	0
29/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	160,417.0000	166,357.0000	3.703	0	0	0
29/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	162.0000	114.0000	(29.630)	0	0	0
29/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	59.0000	40.0000	(32.203)	0	0	0
29/06/2006	R204	2006/08/03			Bond Future	8.5990	8.6790	0.930	0.0000	0.0000	83
29/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	46,012.0000	51,438.0000	11.793	0	0	0
29/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	930.0000	545.0000	(41.398)	0	0	0
29/06/2006	R204	2006/11/02			Bond Future	8.6210	8.7040	0.963	0.0000	0.0000	0
29/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	30,228.0000	26,845.0000	(11.192)	0	0	0
29/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	21,005.0000	23,570.0000	12.211	0	0	0
29/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,752.0000	16,707.0000	13.252	0	0	0
29/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	120.0000	82.0000	(31.667)	0	0	0
29/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	41,507.0000	37,513.0000	(9.622)	0	0	0
29/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	148,648.0000	154,558.0000	3.976	0	0	0
29/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	40.0000	26.0000	(35.000)	0	0	0
29/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	170,696.0000	176,631.0000	3.477	0	0	0
29/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,373.0000	32,626.0000	11.075	0	0	0
29/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	53,405.0000	58,043.0000	8.685	0	0	0
29/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	796.0000	587.0000	(26.256)	0	0	0
29/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	69,152.0000	74,341.0000	7.504	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
29/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	325.0000	231.0000	(28.923)	0	0	0
29/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,611.0000	17,916.0000	(13.076)	0	0	0
29/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	87,278.0000	92,808.0000	6.336	0	0	0
29/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,767.0000	1,349.0000	(23.656)	0	0	0
29/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,577.0000	2,819.0000	(21.191)	0	0	0
29/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	127,297.0000	133,151.0000	4.599	0	0	0
29/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	106,768.0000	112,507.0000	5.375	0	0	0
29/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,258.0000	5,948.0000	(18.049)	0	0	0
29/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,904.0000	10,924.0000	(15.344)	0	0	0
29/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	40,118.0000	44,086.0000	9.891	0	0	0
29/06/2006	R204	2007/02/01			Bond Future	8.6310	8.7150	0.973	0.0000	0.0000	0
29/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,686.0000	28,844.0000	(8.969)	0	0	0
29/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	170,045.0000	175,812.0000	3.391	0	0	0
29/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,385.0000	38,074.0000	(8.000)	0	0	0
29/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	41,058.0000	44,161.0000	7.558	0	0	0
29/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	148,962.0000	154,613.0000	3.794	0	0	0
29/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	32,977.0000	35,612.0000	7.990	0	0	0
29/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	936.0000	758.0000	(19.017)	0	0	0
29/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,655.0000	1,361.0000	(17.764)	0	0	0
29/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	26,376.0000	28,585.0000	8.375	0	0	0
29/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,796.0000	2,335.0000	(16.488)	0	0	0
29/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,425.0000	66,529.0000	6.574	0	0	0
29/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	128,856.0000	134,340.0000	4.256	0	0	0
29/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	52,122.0000	48,386.0000	(7.168)	0	0	0
29/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,820.0000	54,420.0000	7.084	0	0	0
29/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,214.0000	20,868.0000	(10.106)	0	0	0
29/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,118.0000	14,276.0000	(11.428)	0	0	0
29/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,970.0000	80,555.0000	6.035	0	0	0
29/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,524.0000	3,833.0000	(15.274)	0	0	0
29/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	92,188.0000	97,143.0000	5.375	0	0	0
29/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,480.0000	9,121.0000	(12.968)	0	0	0
29/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	109,875.0000	115,129.0000	4.782	0	0	0
29/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,022.0000	6,032.0000	(14.099)	0	0	0
29/06/2006	R207	2006/08/03			Bond Future	8.5660	8.6430	0.899	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
29/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	43,221.0000	48,618.0000	12.487	0	0	0
29/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	438.0000	222.0000	(49.315)	0	0	0
29/06/2006	R207	2006/11/02			Bond Future	8.5840	8.6640	0.932	0.0000	0.0000	0
29/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	27,409.0000	32,221.0000	17.556	0	0	0
29/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	104,136.0000	109,904.0000	5.539	0	0	0
29/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	63,394.0000	69,105.0000	9.009	0	0	0
29/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	115.0000	59.0000	(48.696)	0	0	0
29/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	44,373.0000	49,855.0000	12.354	0	0	0
29/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	125,441.0000	131,209.0000	4.598	0	0	0
29/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	682.0000	396.0000	(41.935)	0	0	0
29/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	83,434.0000	89,195.0000	6.905	0	0	0
29/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
29/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,768.0000	1,812.0000	(34.538)	0	0	0
29/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,814.0000	7,867.0000	35.311	0	0	0
29/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,726.0000	14,012.0000	(20.952)	0	0	0
29/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,058.0000	5,851.0000	(27.389)	0	0	0
29/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	14,170.0000	17,731.0000	25.131	0	0	0
29/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	31,257.0000	26,361.0000	(15.664)	0	0	0
29/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	147,355.0000	153,123.0000	3.914	0	0	0
29/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,811.0000	2,682.0000	48.095	0	0	0
29/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/06/2006	R207	2007/02/01			Bond Future	8.5910	8.6720	0.943	0.0000	0.0000	0
29/06/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,889.0000	3,998.0000	(18.225)	0	0	0
29/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,309.0000	1,017.0000	(22.307)	0	0	0
29/06/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	104,849.0000	110,338.0000	5.235	0	0	0
29/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	599.0000	453.0000	(24.374)	0	0	0
29/06/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	68,030.0000	72,919.0000	7.187	0	0	0
29/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,630.0000	2,098.0000	(20.228)	0	0	0
29/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	52,209.0000	56,610.0000	8.430	0	0	0
29/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	38,547.0000	42,347.0000	9.858	0	0	0
29/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	13,643.0000	11,663.0000	(14.513)	0	0	0
29/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,449.0000	7,070.0000	(16.321)	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
29/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	85,692.0000	90,940.0000	6.124	0	0	0
29/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	125,194.0000	130,828.0000	4.500	0	0	0
29/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	20,699.0000	18,043.0000	(12.832)	0	0	0
29/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	27,254.0000	30,379.0000	11.466	0	0	0
29/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	18,377.0000	20,812.0000	13.250	0	0	0
29/06/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	29,677.0000	26,330.0000	(11.278)	0	0	0
29/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	146,494.0000	152,208.0000	3.901	0	0	0
29/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	11,775.0000	13,563.0000	15.185	0	0	0
29/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	40,451.0000	36,458.0000	(9.871)	0	0	0
29/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	252.0000	185.0000	(26.587)	0	0	0
29/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	97.0000	69.0000	(28.866)	0	0	0
29/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	168,598.0000	174,351.0000	3.412	0	0	0

Grand Total: **3,257**