

# Derivatives High/Low Report

High/Low for 13/03/2006

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
13/03/2006	GOVI	2006/05/04			jGovi	241.2480	241.6000	0.146	0.0000	0.0000	699
13/03/2006	GOVI	2006/05/04	230.00	Call	jGovi	112,515.0000	116,019.0000	3.114	0	0	0
13/03/2006	GOVI	2006/05/04	230.00	Put	jGovi	35.0000	19.0000	(45.714)	0	0	0
13/03/2006	GOVI	2006/08/03			jGovi	245.5880	245.9480	0.147	0.0000	0.0000	0
13/03/2006	GOVI	2006/08/03	230.00	Put	jGovi	174.0000	135.0000	(22.414)	0	0	0
13/03/2006	GOVI	2006/08/03	230.00	Call	jGovi	156,054.0000	159,615.0000	2.282	0	0	0
13/03/2006	GOVI	2006/11/02			jGovi	249.9750	250.3410	0.146	0.0000	0.0000	0
13/03/2006	GOVI	2006/11/02	230.00	Put	jGovi	150.0000	123.0000	(18.000)	0	0	0
13/03/2006	GOVI	2006/11/02	230.00	Call	jGovi	199,900.0000	203,533.0000	1.817	0	0	0
13/03/2006	GOVI	2007/02/01			jGovi	254.3630	254.7200	0.140	0.0000	0.0000	0
13/03/2006	GOVI	2007/02/01	230.00	Call	jGovi	243,716.0000	247,272.0000	1.459	0	0	0
13/03/2006	GOVI	2007/02/01	230.00	Put	jGovi	86.0000	72.0000	(16.279)	0	0	0
13/03/2006	J153	2010/08/31			jSwap	7.3180	7.2940	(0.328)	0.0000	0.0000	0
13/03/2006	J157	2015/09/15			jSwap	7.4310	7.4030	(0.377)	0.0000	0.0000	0
13/03/2006	J186	2026/12/21			jSwap	7.1480	7.1240	(0.336)	0.0000	0.0000	0
13/03/2006	J194	2008/02/28			jSwap	7.1120	7.0780	(0.478)	0.0000	0.0000	0
13/03/2006	J201	2014/12/22			jSwap	7.4140	7.3800	(0.459)	0.0000	0.0000	0

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13/03/2006	J203	2017/09/15			jSwap	7.4120	7.3840	(0.378)	0.0000	0.0000	0
13/03/2006	J204	2018/12/21			jSwap	7.4080	7.3790	(0.391)	0.0000	0.0000	0
13/03/2006	J207	2020/01/15			jSwap	7.3850	7.3570	(0.379)	0.0000	0.0000	0
13/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
13/03/2006	JFRA	2006/05/04			jFra	7.1160	7.1100	(0.084)	0.0000	0.0000	0
13/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	356.0000	349.0000	(1.966)	0	0	0
13/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	640.0000	618.0000	(3.438)	0	0	0
13/03/2006	JFRA	2006/08/03			jFra	6.9980	6.9750	(0.329)	0.0000	0.0000	0
13/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	873.0000	892.0000	2.176	0	0	0
13/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	868.0000	831.0000	(4.263)	0	0	0
13/03/2006	JFRA	2006/11/02			jFra	7.0490	7.0370	(0.170)	0.0000	0.0000	0
13/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,228.0000	1,205.0000	(1.873)	0	0	0
13/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,108.0000	1,115.0000	0.632	0	0	0
13/03/2006	JFRA	2007/02/01			jFra	7.1270	7.1120	(0.210)	0.0000	0.0000	500
13/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,882.0000	1,898.0000	0.850	0	0	0
13/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	968.0000	948.0000	(2.066)	0	0	0
13/03/2006	JFRA	2007/05/03			jFra	7.2740	7.2500	(0.330)	0.0000	0.0000	0
13/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,874.0000	1,901.0000	1.441	0	0	0
13/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,321.0000	1,289.0000	(2.422)	0	0	0
13/03/2006	JFRA	2007/08/02			jFra	7.3660	7.3600	(0.081)	0.0000	0.0000	0
13/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,914.0000	1,917.0000	0.157	0	0	0
13/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,586.0000	1,574.0000	(0.757)	0	0	0
13/03/2006	JFRA	2007/11/01			jFra	7.5110	7.4340	(1.025)	0.0000	0.0000	0
13/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,001.0000	1,896.0000	(5.247)	0	0	0

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13/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,972.0000	2,070.0000	4.970	0	0	0
13/03/2006	JFRA	2008/02/07			jFra	0.0000	7.5050	100.000	0.0000	0.0000	0
13/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	0.0000	27,524.0000	100.000	0	0	0
13/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	0.0000	27,554.0000	100.000	0	0	0
13/03/2006	JN02	2006/05/04			jNote	7.2430	7.2150	(0.387)	0.0000	0.0000	0
13/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,773.0000	7,825.0000	0.669	0	0	0
13/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,713.0000	7,244.0000	(6.081)	0	0	0
13/03/2006	JN02	2006/08/03			jNote	7.3120	7.2750	(0.506)	0.0000	0.0000	0
13/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,041.0000	12,252.0000	1.752	0	0	0
13/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,192.0000	12,715.0000	(3.616)	0	0	0
13/03/2006	JN02	2006/11/02			jNote	7.4010	7.3600	(0.554)	0.0000	0.0000	0
13/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,490.0000	16,996.0000	(2.824)	0	0	0
13/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,687.0000	14,954.0000	1.818	0	0	0
13/03/2006	JN05	2006/05/04			jNote	7.5660	7.5390	(0.357)	0.0000	0.0000	0
13/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,960.0000	14,964.0000	(6.241)	0	0	0
13/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,850.0000	2,965.0000	4.035	0	0	0
13/03/2006	JN05	2006/08/03			jNote	7.6090	7.5810	(0.368)	0.0000	0.0000	0
13/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,340.0000	20,453.0000	(4.157)	0	0	0
13/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,464.0000	6,726.0000	4.053	0	0	0
13/03/2006	JN05	2006/11/02			jNote	7.6600	7.6320	(0.366)	0.0000	0.0000	0
13/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,833.0000	24,992.0000	(3.256)	0	0	0
13/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,870.0000	9,175.0000	3.439	0	0	0
13/03/2006	JN10	2006/05/04			jNote	7.6440	7.6140	(0.392)	0.0000	0.0000	0
13/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	28,109.0000	26,138.0000	(7.012)	0	0	0
13/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	650.0000	741.0000	14.000	0	0	0
13/03/2006	JN10	2006/08/03			jNote	7.6640	7.6310	(0.431)	0.0000	0.0000	0
13/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,991.0000	3,336.0000	11.535	0	0	0

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13/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	31,806.0000	29,885.0000	(6.040)	0	0	0
13/03/2006	JN10	2006/11/02			jNote	7.6880	7.6520	(0.468)	0.0000	0.0000	0
13/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,051.0000	5,558.0000	10.038	0	0	0
13/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	35,485.0000	33,524.0000	(5.526)	0	0	0
13/03/2006	JROD	2006/03/31			jRod	6.5740	6.7180	2.190	0.0000	0.0000	0
13/03/2006	JROD	2006/04/28			jRod	6.6640	6.8100	2.191	0.0000	0.0000	0
13/03/2006	JROD	2006/05/31			jRod	6.8110	6.9490	2.026	0.0000	0.0000	0
13/03/2006	JROD	2006/06/30			jRod	6.8580	6.9290	1.035	0.0000	0.0000	0
13/03/2006	JROD	2006/07/31			jRod	6.9300	7.0020	1.039	0.0000	0.0000	0
13/03/2006	JROD	2006/08/31			jRod	6.9930	7.0630	1.001	0.0000	0.0000	0
13/03/2006	R153	2006/05/04			Bond Future	7.3170	7.2910	(0.355)	0.0000	0.0000	13
13/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,007.0000	4,327.0000	7.986	0	0	0
13/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,759.0000	6,012.0000	(11.052)	0	0	0
13/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	13,954.0000	12,968.0000	(7.066)	0	0	0
13/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	862.0000	943.0000	9.397	0	0	0
13/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	242.0000	174.0000	(28.099)	0	0	0
13/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	832.0000	646.0000	(22.356)	0	0	0
13/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	27,850.0000	28,849.0000	3.587	0	0	0
13/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	37,579.0000	38,624.0000	2.781	0	0	0
13/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,612.0000	2,185.0000	(16.348)	0	0	0
13/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,089.0000	10,728.0000	6.334	0	0	0
13/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	66.0000	44.0000	(33.333)	0	0	20
13/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,428.0000	19,309.0000	4.781	0	0	0
13/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,093.0000	77,160.0000	1.402	0	0	0
13/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,603.0000	67,669.0000	1.601	0	0	0
13/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0

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13/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,013.0000	58,078.0000	1.868	0	0	0
13/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	17.0000	10.0000	(41.176)	0	0	0
13/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	72.0000	78.0000	8.333	0	0	0
13/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,615.0000	22,554.0000	(4.493)	0	0	0
13/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,330.0000	48,390.0000	2.240	0	0	0
13/03/2006	R153	2006/08/03			Bond Future	7.3140	7.2870	(0.369)	0.0000	0.0000	1
13/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,982.0000	15,166.0000	(5.106)	0	0	0
13/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,730.0000	3,961.0000	6.193	0	0	0
13/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	10,414.0000	9,764.0000	(6.242)	0	0	0
13/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,929.0000	8,327.0000	5.020	0	0	0
13/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	538.0000	470.0000	(12.639)	0	0	0
13/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,501.0000	64,502.0000	1.576	0	0	0
13/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,526.0000	6,042.0000	(7.416)	0	0	100
13/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,710.0000	14,273.0000	4.106	0	0	0
13/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,675.0000	29,486.0000	2.828	0	0	0
13/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,450.0000	2,213.0000	(9.673)	0	0	0
13/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	54,606.0000	55,585.0000	1.793	0	0	0
13/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,750.0000	21,454.0000	3.393	0	0	0
13/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,997.0000	3,654.0000	(8.581)	0	0	0
13/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,107.0000	37,994.0000	2.390	0	0	0
13/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,506.0000	1,346.0000	(10.624)	0	0	0
13/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,780.0000	46,722.0000	2.058	0	0	0
13/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	899.0000	793.0000	(11.791)	0	0	0
13/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	339.0000	293.0000	(13.569)	0	0	0
13/03/2006	R153	2006/11/02			Bond Future	7.3240	7.2940	(0.410)	0.0000	0.0000	0
13/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,007.0000	12,358.0000	(4.990)	0	0	0
13/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,302.0000	10,749.0000	4.339	0	0	0
13/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	36,857.0000	37,701.0000	2.290	0	0	0
13/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,664.0000	3,412.0000	(6.878)	0	0	100
13/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	44,672.0000	45,571.0000	2.012	0	0	0
13/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,720.0000	2,523.0000	(7.243)	0	0	0
13/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,796.0000	6,106.0000	5.349	0	0	0
13/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	17,695.0000	16,910.0000	(4.436)	0	0	0
13/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	68,913.0000	69,911.0000	1.448	0	0	0

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13/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,185.0000	1,088.0000	(8.186)	0	0	0
13/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,988.0000	4,665.0000	(6.476)	0	0	0
13/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,052.0000	1,136.0000	7.985	0	0	0
13/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	31,612.0000	30,601.0000	(3.198)	0	0	0
13/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	52,670.0000	53,611.0000	1.787	0	0	0
13/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,043.0000	1,888.0000	(7.587)	0	0	0
13/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,337.0000	30,110.0000	2.635	0	0	0
13/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,845.0000	6,433.0000	(6.019)	0	0	0
13/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,437.0000	8,916.0000	(5.521)	0	0	0
13/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,785.0000	2,967.0000	6.535	0	0	0
13/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,969.0000	23,055.0000	(3.813)	0	0	0
13/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,838.0000	16,412.0000	3.624	0	0	0
13/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,264.0000	22,947.0000	3.068	0	0	0
13/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	60,765.0000	61,739.0000	1.603	0	0	0
13/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,546.0000	1,425.0000	(7.827)	0	0	0
13/03/2006	R153	2007/02/01			Bond Future	7.3490	7.3190	(0.408)	0.0000	0.0000	0
13/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,451.0000	8,775.0000	3.834	0	0	0
13/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,443.0000	19,742.0000	(3.429)	0	0	0
13/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,210.0000	15,605.0000	(3.732)	0	0	0
13/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,824.0000	13,244.0000	3.275	0	0	0
13/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,089.0000	37,800.0000	1.917	0	0	0
13/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	8,394.0000	8,023.0000	(4.420)	0	0	0
13/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,832.0000	6,518.0000	(4.596)	0	0	0
13/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,593.0000	5,327.0000	(4.756)	0	0	0
13/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,070.0000	44,829.0000	1.722	0	0	0
13/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,356.0000	31,010.0000	2.154	0	0	0
13/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	10,397.0000	9,960.0000	(4.203)	0	0	0
13/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,987.0000	24,575.0000	2.451	0	0	0
13/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,062.0000	31,178.0000	(2.757)	0	0	0
13/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,045.0000	5,273.0000	4.519	0	0	0
13/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,724.0000	24,926.0000	(3.102)	0	0	0
13/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,087.0000	18,595.0000	2.809	0	0	0
13/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,946.0000	12,430.0000	(3.986)	0	0	0
13/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,241.0000	52,039.0000	1.557	0	0	0
13/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,620.0000	4,393.0000	(4.913)	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
13/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	58,568.0000	59,398.0000	1.417	0	0	0
13/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,876.0000	3,681.0000	(5.031)	0	0	0
13/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,618.0000	2,758.0000	5.348	0	0	0
13/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	65,973.0000	66,829.0000	1.298	0	0	0
13/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,283.0000	3,114.0000	(5.148)	0	0	0
13/03/2006	R157	2006/05/04			Bond Future	7.4520	7.4220	(0.403)	0.0000	0.0000	7
13/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	45,683.0000	47,951.0000	4.965	0	0	0
13/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,094.0000	36,660.0000	(6.226)	0	0	0
13/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	876.0000	634.0000	(27.626)	0	0	0
13/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	115
13/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	215.0000	141.0000	(34.419)	0	0	0
13/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	64,820.0000	67,257.0000	3.760	0	0	0
13/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,051.0000	105,557.0000	2.432	0	0	0
13/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	48.0000	28.0000	(41.667)	0	0	0
13/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	121,698.0000	124,207.0000	2.062	0	0	0
13/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	27,686.0000	29,545.0000	6.715	0	0	0
13/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	139,987.0000	142,497.0000	1.793	0	0	0
13/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	624.0000	700.0000	12.179	0	0	0
13/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	3,077.0000	2,426.0000	(21.157)	0	0	0
13/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	84,062.0000	86,552.0000	2.962	0	0	0
13/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	12,982.0000	14,147.0000	8.974	0	0	50
13/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	8,979.0000	7,633.0000	(14.991)	0	0	0
13/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,024.0000	18,961.0000	(9.813)	0	0	0
13/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	4,005.0000	4,452.0000	11.161	0	0	0
13/03/2006	R157	2006/08/03			Bond Future	7.4570	7.4250	(0.429)	0.0000	0.0000	4
13/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,730.0000	1,489.0000	(13.931)	0	0	0
13/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,310.0000	103,781.0000	2.439	0	0	0
13/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,712.0000	5,080.0000	(11.064)	0	0	0
13/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	945.0000	801.0000	(15.238)	0	0	0
13/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,164.0000	2,768.0000	(12.516)	0	0	0
13/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,470.0000	85,844.0000	2.844	0	0	0
13/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,389.0000	40,172.0000	(5.230)	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
13/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,413.0000	4,811.0000	9.019	0	0	0
13/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	65,914.0000	68,133.0000	3.367	0	0	0
13/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	49,098.0000	51,081.0000	4.039	0	0	0
13/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,150.0000	121,680.0000	2.123	0	0	0
13/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	33,757.0000	35,408.0000	4.891	0	0	0
13/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	518.0000	432.0000	(16.602)	0	0	0
13/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,117.0000	9,153.0000	(9.529)	0	0	100
13/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	136,838.0000	139,402.0000	1.874	0	0	0
13/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	288.0000	237.0000	(17.708)	0	0	0
13/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,751.0000	25,925.0000	(6.580)	0	0	0
13/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	17,232.0000	15,853.0000	(8.003)	0	0	0
13/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,719.0000	11,508.0000	7.361	0	0	0
13/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	20,736.0000	21,972.0000	5.961	0	0	0
13/03/2006	R157	2006/11/02			Bond Future	7.4670	7.4340	(0.442)	0.0000	0.0000	0
13/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,899.0000	4,473.0000	(8.696)	0	0	117
13/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	83,963.0000	86,168.0000	2.626	0	0	0
13/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	25,659.0000	26,911.0000	4.879	0	0	0
13/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,036.0000	21,657.0000	(5.986)	0	0	0
13/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	167,366.0000	169,929.0000	1.531	0	0	0
13/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,332.0000	54,165.0000	3.503	0	0	0
13/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,827.0000	14,764.0000	(6.716)	0	0	0
13/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	38,112.0000	39,679.0000	4.112	0	0	0
13/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	45,966.0000	43,907.0000	(4.479)	0	0	0
13/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,461.0000	16,367.0000	5.860	0	0	0
13/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,880.0000	31,156.0000	(5.243)	0	0	0
13/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	568.0000	500.0000	(11.972)	0	0	0
13/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,758.0000	9,961.0000	(7.408)	0	0	0
13/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,571.0000	3,872.0000	8.429	0	0	0
13/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,255.0000	59,925.0000	(3.743)	0	0	0
13/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,760.0000	69,804.0000	3.017	0	0	0
13/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,114.0000	8,685.0000	7.037	0	0	0
13/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,605.0000	102,928.0000	2.309	0	0	0
13/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,524.0000	1,366.0000	(10.367)	0	0	0
13/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,028.0000	916.0000	(10.895)	0	0	0
13/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	7,262.0000	6,676.0000	(8.069)	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
13/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,219.0000	136,692.0000	1.843	0	0	0
13/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	150,935.0000	153,454.0000	1.669	0	0	0
13/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,272.0000	2,050.0000	(9.771)	0	0	0
13/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,325.0000	3,017.0000	(9.263)	0	0	0
13/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,427.0000	119,835.0000	2.051	0	0	0
13/03/2006	R157	2007/02/01			Bond Future	7.4860	7.4530	(0.441)	0.0000	0.0000	0
13/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,622.0000	87,594.0000	2.303	0	0	0
13/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,061.0000	12,327.0000	(5.620)	0	0	0
13/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,228.0000	16,316.0000	(5.294)	0	0	0
13/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,308.0000	57,958.0000	2.930	0	0	0
13/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,804.0000	21,683.0000	(4.916)	0	0	0
13/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	43,065.0000	44,504.0000	3.341	0	0	0
13/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,939.0000	9,349.0000	(5.936)	0	0	0
13/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,084.0000	103,173.0000	2.067	0	0	0
13/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,604.0000	7,132.0000	(6.207)	0	0	0
13/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,808.0000	118,990.0000	1.868	0	0	0
13/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,386.0000	2,208.0000	(7.460)	0	0	0
13/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	163,853.0000	166,236.0000	1.454	0	0	0
13/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,560.0000	3,314.0000	(6.910)	0	0	0
13/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,497.0000	150,812.0000	1.559	0	0	0
13/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,547.0000	4,243.0000	(6.686)	0	0	0
13/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,218.0000	49,330.0000	(3.686)	0	0	0
13/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,858.0000	5,479.0000	(6.470)	0	0	0
13/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,648.0000	134,904.0000	1.701	0	0	0
13/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,852.0000	13,526.0000	5.244	0	0	0
13/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	31,192.0000	32,391.0000	3.844	0	0	0
13/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,614.0000	72,440.0000	2.586	0	0	0
13/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,108.0000	28,746.0000	(4.524)	0	0	0
13/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,373.0000	37,750.0000	(4.122)	0	0	0
13/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,919.0000	21,856.0000	4.479	0	0	0
13/03/2006	R186	2006/05/04			Bond Future	7.1870	7.1610	(0.362)	0.0000	0.0000	35
13/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	61,657.0000	58,241.0000	(5.540)	0	0	0
13/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,924.0000	29,029.0000	(9.068)	0	0	0
13/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	906.0000	994.0000	9.713	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
13/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	213,981.0000	217,485.0000	1.638	0	0	0
13/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	6,417.0000	7,025.0000	9.475	0	0	0
13/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	40.0000	42.0000	5.000	0	0	0
13/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	187,717.0000	191,221.0000	1.867	0	0	0
13/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	160,498.0000	164,000.0000	2.182	0	0	0
13/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	97,393.0000	93,892.0000	(3.595)	0	0	0
13/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	132,315.0000	135,800.0000	2.634	0	0	0
13/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	47.0000	28.0000	(40.426)	0	0	0
13/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	45,443.0000	48,075.0000	5.792	0	0	0
13/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
13/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,232.0000	906.0000	(26.461)	0	0	0
13/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	21,459.0000	23,115.0000	7.717	0	0	0
13/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	73,866.0000	77,043.0000	4.301	0	0	0
13/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	13,025.0000	11,177.0000	(14.188)	0	0	0
13/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	103,316.0000	106,716.0000	3.291	0	0	0
13/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	4,314.0000	3,441.0000	(20.236)	0	0	0
13/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	319.0000	216.0000	(32.288)	0	0	0
13/03/2006	R186	2006/08/03			Bond Future	7.1840	7.1580	(0.362)	0.0000	0.0000	0
13/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	160,636.0000	163,996.0000	2.092	0	0	0
13/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,912.0000	1,654.0000	(13.494)	0	0	0
13/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,315.0000	38,876.0000	(5.903)	0	0	0
13/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	16,393.0000	17,434.0000	6.350	0	0	0
13/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	66,114.0000	63,116.0000	(4.535)	0	0	0
13/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	33,275.0000	34,961.0000	5.067	0	0	0
13/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	187,226.0000	190,655.0000	1.831	0	0	0
13/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,825.0000	7,034.0000	(10.109)	0	0	0
13/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,500.0000	22,706.0000	(7.322)	0	0	0
13/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	277.0000	226.0000	(18.412)	0	0	0
13/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	763.0000	642.0000	(15.858)	0	0	0
13/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,213.0000	6,696.0000	7.774	0	0	0
13/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	238,325.0000	241,799.0000	1.458	0	0	0
13/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	107,081.0000	110,064.0000	2.786	0	0	0
13/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	92.0000	73.0000	(20.652)	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
13/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	4,367.0000	3,869.0000	(11.404)	0	0	0
13/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	213,169.0000	216,630.0000	1.624	0	0	0
13/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
13/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	133,722.0000	136,944.0000	2.409	0	0	0
13/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	55,223.0000	57,481.0000	4.089	0	0	0
13/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	80,367.0000	83,056.0000	3.346	0	0	0
13/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,977.0000	12,755.0000	(8.743)	0	0	0
13/03/2006	R186	2006/11/02			Bond Future	7.1830	7.1560	(0.376)	0.0000	0.0000	0
13/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	48,903.0000	46,570.0000	(4.771)	0	0	0
13/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,297.0000	25,552.0000	5.165	0	0	0
13/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	41,859.0000	43,629.0000	4.228	0	0	0
13/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	33,015.0000	31,197.0000	(5.507)	0	0	0
13/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	71,245.0000	68,406.0000	(3.985)	0	0	0
13/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,430.0000	4,775.0000	7.788	0	0	0
13/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	10,023.0000	9,284.0000	(7.373)	0	0	0
13/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	112,174.0000	115,024.0000	2.541	0	0	0
13/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,813.0000	13,803.0000	(6.818)	0	0	0
13/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	86,986.0000	89,564.0000	2.964	0	0	0
13/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,928.0000	12,678.0000	6.288	0	0	0
13/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,124.0000	20,755.0000	(6.188)	0	0	0
13/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,775.0000	139,881.0000	2.271	0	0	0
13/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,707.0000	5,225.0000	(8.446)	0	0	0
13/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	63,211.0000	65,430.0000	3.510	0	0	0
13/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	3,090.0000	2,794.0000	(9.579)	0	0	0
13/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,057.0000	165,349.0000	2.031	0	0	0
13/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	779.0000	685.0000	(12.067)	0	0	0
13/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	212,660.0000	216,155.0000	1.643	0	0	0
13/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	99,773.0000	96,530.0000	(3.250)	0	0	0
13/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,591.0000	1,419.0000	(10.811)	0	0	0
13/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	187,482.0000	190,899.0000	1.823	0	0	0
13/03/2006	R186	2007/02/01			Bond Future	7.1850	7.1580	(0.376)	0.0000	0.0000	0
13/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	31,579.0000	32,921.0000	4.250	0	0	0
13/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	118,325.0000	120,977.0000	2.241	0	0	0
13/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	71,111.0000	73,232.0000	2.983	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
13/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,799.0000	21,654.0000	(5.022)	0	0	0
13/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,145.0000	16,236.0000	(5.302)	0	0	0
13/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	56,263.0000	54,044.0000	(3.944)	0	0	0
13/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,892.0000	51,652.0000	3.528	0	0	0
13/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,585.0000	29,145.0000	(4.708)	0	0	0
13/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	77,131.0000	74,480.0000	(3.437)	0	0	0
13/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	141,141.0000	144,036.0000	2.051	0	0	0
13/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,385.0000	4,064.0000	(7.320)	0	0	0
13/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	164,773.0000	167,864.0000	1.876	0	0	0
13/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	41,377.0000	39,576.0000	(4.353)	0	0	0
13/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	103,591.0000	100,557.0000	(2.929)	0	0	0
13/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,616.0000	2,406.0000	(8.028)	0	0	0
13/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,007.0000	18,918.0000	5.059	0	0	0
13/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	212,883.0000	216,233.0000	1.574	0	0	0
13/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	188,803.0000	192,043.0000	1.716	0	0	0
13/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,126.0000	6,655.0000	(6.610)	0	0	0
13/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,226.0000	10,560.0000	(5.933)	0	0	0
13/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,733.0000	9,261.0000	6.046	0	0	0
13/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	94,198.0000	96,614.0000	2.565	0	0	0
13/03/2006	R194	2006/05/04			Bond Future	7.0840	7.0470	(0.522)	0.0000	0.0000	101
13/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,694.0000	16,322.0000	4.002	0	0	0
13/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,903.0000	4,315.0000	10.556	0	0	0
13/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,041.0000	813.0000	(21.902)	0	0	0
13/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	28.0000	17.0000	(39.286)	0	0	0
13/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,519.0000	12,125.0000	5.261	0	0	0
13/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	97.0000	64.0000	(34.021)	0	0	0
13/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
13/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,779.0000	2,349.0000	(15.473)	0	0	0
13/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	332.0000	238.0000	(28.313)	0	0	0
13/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,538.0000	13,899.0000	(4.395)	0	0	0
13/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,485.0000	8,031.0000	7.295	0	0	0
13/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,327.0000	1,536.0000	15.750	0	0	0
13/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,156.0000	9,518.0000	(6.282)	0	0	0
13/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	187.0000	231.0000	23.529	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
13/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,978.0000	5,382.0000	(9.970)	0	0	0
13/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,891.0000	20,529.0000	3.207	0	0	0
13/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,416.0000	33,056.0000	1.974	0	0	0
13/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,263.0000	28,902.0000	2.261	0	0	0
13/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,087.0000	24,726.0000	2.653	0	0	0
13/03/2006	R194	2006/08/03			Bond Future	7.0390	6.9950	(0.625)	0.0000	0.0000	0
13/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	853.0000	731.0000	(14.302)	0	0	0
13/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,439.0000	11,978.0000	4.712	0	0	0
13/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,384.0000	5,781.0000	7.374	0	0	0
13/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	550.0000	467.0000	(15.091)	0	0	0
13/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,563.0000	5,069.0000	(8.880)	0	0	0
13/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,824.0000	15,401.0000	3.892	0	0	0
13/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,218.0000	1,384.0000	13.629	0	0	0
13/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,952.0000	3,242.0000	9.824	0	0	0
13/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,227.0000	1,964.0000	(11.810)	0	0	0
13/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,373.0000	1,193.0000	(13.110)	0	0	0
13/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,537.0000	3,167.0000	(10.461)	0	0	0
13/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,254.0000	8,734.0000	5.815	0	0	0
13/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	264.0000	219.0000	(17.045)	0	0	0
13/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,277.0000	25,926.0000	2.568	0	0	0
13/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	47.0000	37.0000	(21.277)	0	0	0
13/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
13/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,863.0000	29,519.0000	2.273	0	0	0
13/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,208.0000	18,822.0000	3.372	0	0	0
13/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,712.0000	22,349.0000	2.934	0	0	0
13/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	117.0000	94.0000	(19.658)	0	0	0
13/03/2006	R194	2006/11/02			Bond Future	7.0070	6.9550	(0.742)	0.0000	0.0000	0
13/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,819.0000	6,211.0000	6.737	0	0	0
13/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,744.0000	2,477.0000	(9.730)	0	0	0
13/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	424.0000	368.0000	(13.208)	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
13/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	811.0000	934.0000	15.166	0	0	0
13/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,044.0000	2,266.0000	10.861	0	0	0
13/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	174.0000	214.0000	22.989	0	0	0
13/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,900.0000	12,247.0000	(5.062)	0	0	0
13/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,310.0000	4,872.0000	(8.249)	0	0	0
13/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	19.0000	26.0000	36.842	0	0	0
13/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,777.0000	3,432.0000	(9.134)	0	0	0
13/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,688.0000	4,002.0000	8.514	0	0	0
13/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,268.0000	6,731.0000	(7.389)	0	0	0
13/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,251.0000	8,704.0000	5.490	0	0	0
13/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,835.0000	9,216.0000	(6.294)	0	0	0
13/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,887.0000	11,386.0000	4.583	0	0	0
13/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,114.0000	19,717.0000	3.155	0	0	0
13/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,027.0000	1,820.0000	(10.212)	0	0	0
13/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	714.0000	628.0000	(12.045)	0	0	0
13/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,307.0000	16,881.0000	3.520	0	0	0
13/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,635.0000	14,170.0000	3.924	0	0	0
13/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,526.0000	1,365.0000	(10.550)	0	0	0
13/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,151.0000	1,027.0000	(10.773)	0	0	0
13/03/2006	R194	2007/02/01			Bond Future	6.9990	6.9400	(0.843)	0.0000	0.0000	0
13/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,793.0000	2,574.0000	(7.841)	0	0	0
13/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,043.0000	10,464.0000	4.192	0	0	0
13/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,931.0000	8,319.0000	4.892	0	0	0
13/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,477.0000	1,639.0000	10.968	0	0	0
13/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,427.0000	7,915.0000	(6.076)	0	0	0
13/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,633.0000	6,187.0000	(6.724)	0	0	0
13/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	739.0000	665.0000	(10.014)	0	0	0
13/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,949.0000	6,295.0000	5.816	0	0	0
13/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,246.0000	12,694.0000	3.658	0	0	0
13/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,018.0000	1,859.0000	(7.879)	0	0	0
13/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	674.0000	769.0000	14.095	0	0	0
13/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,370.0000	3,108.0000	(7.774)	0	0	0
13/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,531.0000	19,065.0000	2.882	0	0	0
13/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,056.0000	958.0000	(9.280)	0	0	0
13/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,336.0000	16,846.0000	3.122	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
13/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,476.0000	1,349.0000	(8.604)	0	0	0
13/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,355.0000	2,169.0000	(7.898)	0	0	0
13/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,234.0000	14,716.0000	3.386	0	0	0
13/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,636.0000	2,866.0000	8.725	0	0	0
13/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,570.0000	10,003.0000	(5.364)	0	0	0
13/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,204.0000	4,827.0000	(7.244)	0	0	0
13/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,178.0000	3,864.0000	(7.516)	0	0	0
13/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	209.0000	249.0000	19.139	0	0	0
13/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,189.0000	4,482.0000	6.995	0	0	0
13/03/2006	R201	2006/05/04			Bond Future	7.4340	7.3980	(0.484)	0.0000	0.0000	66
13/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	67,651.0000	70,018.0000	3.499	0	0	0
13/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	35.0000	20.0000	(42.857)	0	0	0
13/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	111,946.0000	114,329.0000	2.129	0	0	0
13/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,400.0000	54,729.0000	4.445	0	0	0
13/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	82,683.0000	85,063.0000	2.878	0	0	0
13/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,453.0000	99,836.0000	2.445	0	0	0
13/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	37,155.0000	39,360.0000	5.935	0	0	0
13/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	10,467.0000	11,711.0000	11.885	0	0	0
13/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	22,620.0000	24,498.0000	8.302	0	0	0
13/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	556.0000	378.0000	(32.014)	0	0	0
13/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	6,116.0000	4,976.0000	(18.640)	0	0	0
13/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	142.0000	88.0000	(38.028)	0	0	0
13/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,988.0000	1,483.0000	(25.402)	0	0	0
13/03/2006	R201	2006/08/03			Bond Future	7.4400	7.4020	(0.511)	0.0000	0.0000	0
13/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	175.0000	137.0000	(21.714)	0	0	0
13/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,141.0000	954.0000	(16.389)	0	0	0
13/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,938.0000	69,210.0000	3.394	0	0	0
13/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	81,029.0000	83,399.0000	2.925	0	0	0
13/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	59.0000	44.0000	(25.424)	0	0	0
13/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	469.0000	381.0000	(18.763)	0	0	0
13/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,320.0000	111,765.0000	2.237	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
13/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,579.0000	16,832.0000	8.043	0	0	0
13/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,556.0000	5,761.0000	(12.126)	0	0	0
13/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	95,220.0000	97,641.0000	2.543	0	0	0
13/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26,350.0000	28,014.0000	6.315	0	0	0
13/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	39,062.0000	41,021.0000	5.015	0	0	0
13/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,711.0000	10,505.0000	(10.298)	0	0	0
13/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	2,028.0000	1,721.0000	(15.138)	0	0	0
13/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	52,781.0000	54,933.0000	4.077	0	0	0
13/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,642.0000	3,142.0000	(13.729)	0	0	0
13/03/2006	R201	2006/11/02			Bond Future	7.4480	7.4090	(0.524)	0.0000	0.0000	0
13/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,792.0000	1,580.0000	(11.830)	0	0	0
13/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,094.0000	82,346.0000	2.812	0	0	0
13/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	93,430.0000	95,771.0000	2.506	0	0	0
13/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	463.0000	395.0000	(14.687)	0	0	0
13/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,890.0000	109,286.0000	2.242	0	0	0
13/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,244.0000	2,903.0000	(10.512)	0	0	0
13/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	936.0000	813.0000	(13.141)	0	0	0
13/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,090.0000	69,214.0000	3.166	0	0	0
13/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,799.0000	2,035.0000	13.118	0	0	0
13/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	53,954.0000	55,940.0000	3.681	0	0	0
13/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	47,004.0000	44,777.0000	(4.738)	0	0	0
13/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,832.0000	4,355.0000	(9.872)	0	0	0
13/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,755.0000	31,810.0000	(5.762)	0	0	0
13/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	29,352.0000	30,912.0000	5.315	0	0	0
13/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	41,227.0000	43,032.0000	4.378	0	0	0
13/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	7,106.0000	6,446.0000	(9.288)	0	0	0
13/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,648.0000	11,526.0000	8.246	0	0	0
13/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,511.0000	9,606.0000	(8.610)	0	0	0
13/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,233.0000	21,647.0000	(6.826)	0	0	0
13/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,013.0000	5,531.0000	10.333	0	0	0
13/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,748.0000	14,528.0000	(7.747)	0	0	0
13/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,023.0000	20,267.0000	6.539	0	0	0
13/03/2006	R201	2007/02/01			Bond Future	7.4630	7.4240	(0.523)	0.0000	0.0000	0
13/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,450.0000	18,242.0000	(6.211)	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
13/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,723.0000	22,918.0000	5.501	0	0	0
13/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,224.0000	3,556.0000	10.298	0	0	0
13/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,379.0000	14,279.0000	6.727	0	0	0
13/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	26,585.0000	25,082.0000	(5.654)	0	0	0
13/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	48,246.0000	46,174.0000	(4.295)	0	0	0
13/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,264.0000	7,862.0000	8.232	0	0	0
13/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,232.0000	34,428.0000	(4.979)	0	0	0
13/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,499.0000	2,271.0000	(9.124)	0	0	0
13/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,503.0000	1,353.0000	(9.980)	0	0	0
13/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	91,993.0000	94,167.0000	2.363	0	0	0
13/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	104,641.0000	106,893.0000	2.152	0	0	0
13/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,010.0000	3,677.0000	(8.304)	0	0	0
13/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	31,843.0000	33,291.0000	4.547	0	0	0
13/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,216.0000	5,749.0000	(7.513)	0	0	0
13/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,369.0000	13,415.0000	(6.639)	0	0	0
13/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,614.0000	81,683.0000	2.599	0	0	0
13/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,236.0000	10,472.0000	(6.800)	0	0	0
13/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,638.0000	45,276.0000	3.754	0	0	0
13/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,086.0000	7,496.0000	(7.297)	0	0	0
13/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,677.0000	69,613.0000	2.861	0	0	0
13/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,148.0000	56,961.0000	3.288	0	0	0
13/03/2006	R203	2006/05/04			Bond Future	7.4460	7.4150	(0.416)	0.0000	0.0000	0
13/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	10,038.0000	8,679.0000	(13.539)	0	0	0
13/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	27,259.0000	28,992.0000	6.358	0	0	0
13/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	14,280.0000	15,367.0000	7.612	0	0	0
13/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	61,106.0000	63,481.0000	3.887	0	0	0
13/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,504.0000	19,544.0000	(9.115)	0	0	0
13/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,666.0000	2,954.0000	(19.422)	0	0	0
13/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	204.0000	134.0000	(34.314)	0	0	0
13/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,010.0000	742.0000	(26.535)	0	0	0
13/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	5,915.0000	6,401.0000	8.216	0	0	0
13/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,485.0000	45,662.0000	5.006	0	0	0
13/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,840.0000	1,980.0000	7.609	0	0	0
13/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
13/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	30.0000	17.0000	(43.333)	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
13/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,755.0000	35,450.0000	(6.105)	0	0	0
13/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	78,915.0000	81,348.0000	3.083	0	0	0
13/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,441.0000	98,885.0000	2.534	0	0	0
13/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	113,570.0000	116,016.0000	2.154	0	0	0
13/03/2006	R203	2006/08/03			Bond Future	7.4490	7.4170	(0.430)	0.0000	0.0000	0
13/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,580.0000	26,878.0000	(5.955)	0	0	0
13/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,640.0000	40,619.0000	(4.740)	0	0	0
13/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	12,992.0000	13,777.0000	6.042	0	0	0
13/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,088.0000	9,162.0000	(9.179)	0	0	0
13/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,038.0000	7,504.0000	6.621	0	0	0
13/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,732.0000	16,414.0000	(7.433)	0	0	0
13/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	46,852.0000	48,755.0000	4.062	0	0	0
13/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,220.0000	4,637.0000	(11.169)	0	0	0
13/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	33,104.0000	34,665.0000	4.715	0	0	0
13/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	21,679.0000	22,847.0000	5.388	0	0	0
13/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	111,927.0000	114,386.0000	2.197	0	0	0
13/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,248.0000	64,407.0000	3.468	0	0	0
13/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,442.0000	2,114.0000	(13.432)	0	0	0
13/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,027.0000	864.0000	(15.871)	0	0	0
13/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	95,265.0000	97,679.0000	2.534	0	0	0
13/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	387.0000	316.0000	(18.346)	0	0	0
13/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	78,578.0000	80,902.0000	2.958	0	0	0
13/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	131.0000	103.0000	(21.374)	0	0	0
13/03/2006	R203	2006/11/02			Bond Future	7.4570	7.4240	(0.443)	0.0000	0.0000	0
13/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,087.0000	11,710.0000	5.619	0	0	0
13/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17,580.0000	18,480.0000	5.119	0	0	0
13/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,921.0000	21,607.0000	(5.733)	0	0	0
13/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	26,196.0000	27,406.0000	4.619	0	0	0
13/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	46,740.0000	44,840.0000	(4.065)	0	0	0
13/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,537.0000	31,914.0000	(4.839)	0	0	0
13/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,854.0000	13,853.0000	(6.739)	0	0	0
13/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36,912.0000	38,434.0000	4.123	0	0	0
13/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	80,059.0000	77,769.0000	(2.860)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	62,356.0000	60,231.0000	(3.408)	0	0	0
13/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,577.0000	3,810.0000	6.514	0	0	0
13/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,533.0000	6,930.0000	6.077	0	0	0
13/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,092.0000	8,377.0000	(7.864)	0	0	0
13/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,495.0000	51,302.0000	3.651	0	0	0
13/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,240.0000	4,763.0000	(9.103)	0	0	0
13/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,559.0000	65,605.0000	3.219	0	0	0
13/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,438.0000	1,267.0000	(11.892)	0	0	0
13/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,655.0000	80,882.0000	2.831	0	0	0
13/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,835.0000	2,540.0000	(10.406)	0	0	0
13/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	94,353.0000	96,705.0000	2.493	0	0	0
13/03/2006	R203	2007/02/01			Bond Future	7.4720	7.4390	(0.442)	0.0000	0.0000	0
13/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	51,918.0000	53,599.0000	3.238	0	0	0
13/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,271.0000	12,473.0000	(6.013)	0	0	0
13/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	40,226.0000	41,666.0000	3.580	0	0	0
13/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,912.0000	66,805.0000	2.916	0	0	0
13/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,084.0000	49,302.0000	(3.488)	0	0	0
13/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,615.0000	8,029.0000	(6.802)	0	0	0
13/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,201.0000	2,927.0000	(8.560)	0	0	0
13/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,364.0000	4,954.0000	(7.644)	0	0	0
13/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,828.0000	1,655.0000	(9.464)	0	0	0
13/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,909.0000	80,978.0000	2.622	0	0	0
13/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,447.0000	36,900.0000	(4.024)	0	0	0
13/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,701.0000	111,007.0000	2.121	0	0	0
13/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,623.0000	22,555.0000	4.310	0	0	0
13/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,601.0000	95,807.0000	2.357	0	0	0
13/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,891.0000	15,588.0000	4.681	0	0	0
13/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	65,808.0000	63,823.0000	(3.016)	0	0	0
13/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,642.0000	18,603.0000	(5.290)	0	0	0
13/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	82,437.0000	80,290.0000	(2.604)	0	0	0
13/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,788.0000	10,283.0000	5.057	0	0	0
13/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,981.0000	26,687.0000	(4.625)	0	0	0
13/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	30,078.0000	31,263.0000	3.940	0	0	0
13/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,121.0000	6,452.0000	5.408	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
13/03/2006	R204	2006/05/04			Bond Future	7.4260	7.3960	(0.404)	0.0000	0.0000	80
13/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,503.0000	49,749.0000	4.728	0	0	0
13/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	999.0000	736.0000	(26.326)	0	0	0
13/03/2006	R204	2006/08/03			Bond Future	7.4310	7.3990	(0.431)	0.0000	0.0000	0
13/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,433.0000	4,827.0000	(11.154)	0	0	0
13/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	50,960.0000	52,996.0000	3.995	0	0	0
13/03/2006	R204	2006/11/02			Bond Future	7.4370	7.4040	(0.444)	0.0000	0.0000	0
13/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,821.0000	1,618.0000	(11.148)	0	0	0
13/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	66,107.0000	63,882.0000	(3.366)	0	0	0
13/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,196.0000	8,659.0000	5.649	0	0	0
13/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	84,723.0000	82,317.0000	(2.840)	0	0	0
13/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,683.0000	4,965.0000	6.022	0	0	0
13/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,464.0000	43,086.0000	3.912	0	0	0
13/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	49,770.0000	47,784.0000	(3.990)	0	0	0
13/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,421.0000	15,356.0000	(6.486)	0	0	0
13/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	13,415.0000	14,116.0000	5.225	0	0	0
13/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,111.0000	5,582.0000	(8.657)	0	0	0
13/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,902.0000	23,519.0000	(5.554)	0	0	0
13/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	30,008.0000	31,313.0000	4.349	0	0	0
13/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	20,638.0000	21,628.0000	4.797	0	0	0
13/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,993.0000	34,295.0000	(4.718)	0	0	0
13/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,290.0000	9,516.0000	(7.522)	0	0	0
13/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	54,760.0000	56,673.0000	3.493	0	0	0
13/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	118,283.0000	120,857.0000	2.176	0	0	0
13/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	101,661.0000	104,146.0000	2.444	0	0	0
13/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	912.0000	797.0000	(12.610)	0	0	0
13/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	85,288.0000	87,636.0000	2.753	0	0	0
13/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,513.0000	71,672.0000	3.106	0	0	0
13/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,433.0000	3,094.0000	(9.875)	0	0	0
13/03/2006	R204	2007/02/01			Bond Future	7.4480	7.4150	(0.443)	0.0000	0.0000	0
13/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,320.0000	45,884.0000	3.529	0	0	0
13/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,840.0000	13,007.0000	(6.019)	0	0	0
13/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,488.0000	19,403.0000	(5.296)	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
13/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,854.0000	58,670.0000	3.194	0	0	0
13/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,705.0000	72,744.0000	2.884	0	0	0
13/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,925.0000	1,743.0000	(9.455)	0	0	0
13/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,557.0000	87,779.0000	2.597	0	0	0
13/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	69,136.0000	67,040.0000	(3.032)	0	0	0
13/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	116,993.0000	119,460.0000	2.109	0	0	0
13/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,215.0000	27,861.0000	(4.635)	0	0	0
13/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,356.0000	3,070.0000	(8.522)	0	0	0
13/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,371.0000	34,666.0000	3.881	0	0	0
13/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	101,085.0000	103,449.0000	2.339	0	0	0
13/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,608.0000	5,180.0000	(7.632)	0	0	0
13/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,990.0000	8,379.0000	(6.796)	0	0	0
13/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,150.0000	11,704.0000	4.969	0	0	0
13/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,047.0000	7,422.0000	5.321	0	0	0
13/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	86,835.0000	84,560.0000	(2.620)	0	0	0
13/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,799.0000	17,572.0000	4.601	0	0	0
13/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	40,209.0000	38,585.0000	(4.039)	0	0	0
13/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	53,536.0000	51,661.0000	(3.502)	0	0	0
13/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	24,180.0000	25,205.0000	4.239	0	0	0
13/03/2006	R207	2006/05/04			Bond Future	7.4010	7.3720	(0.392)	0.0000	0.0000	0
13/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	49,769.0000	51,981.0000	4.445	0	0	0
13/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	908.0000	668.0000	(26.432)	0	0	0
13/03/2006	R207	2006/08/03			Bond Future	7.4050	7.3750	(0.405)	0.0000	0.0000	0
13/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,172.0000	4,614.0000	(10.789)	0	0	0
13/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,196.0000	55,147.0000	3.668	0	0	0
13/03/2006	R207	2006/11/02			Bond Future	7.4090	7.3780	(0.418)	0.0000	0.0000	0
13/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,554.0000	11,460.0000	8.584	0	0	0
13/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,172.0000	21,593.0000	7.044	0	0	0
13/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,699.0000	11,557.0000	(8.993)	0	0	0
13/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	23,795.0000	22,139.0000	(6.959)	0	0	0
13/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
13/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,278.0000	1,957.0000	(14.091)	0	0	0
13/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,456.0000	35,354.0000	5.673	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
13/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	49,481.0000	51,723.0000	4.531	0	0	0
13/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,705.0000	1,907.0000	11.848	0	0	0
13/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	58,166.0000	55,806.0000	(4.057)	0	0	0
13/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,841.0000	5,176.0000	(11.385)	0	0	0
13/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	66,998.0000	69,434.0000	3.636	0	0	0
13/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	745.0000	618.0000	(17.047)	0	0	0
13/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	120,349.0000	122,910.0000	2.128	0	0	0
13/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	46.0000	35.0000	(23.913)	0	0	0
13/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	102,852.0000	105,404.0000	2.481	0	0	0
13/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	84,984.0000	87,507.0000	2.969	0	0	0
13/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	203.0000	162.0000	(20.197)	0	0	0
13/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	39,215.0000	37,129.0000	(5.319)	0	0	0
13/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,668.0000	5,146.0000	10.240	0	0	0
13/03/2006	R207	2007/02/01			Bond Future	7.4170	7.3860	(0.418)	0.0000	0.0000	0
13/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,754.0000	8,185.0000	(6.500)	0	0	0
13/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,648.0000	75,611.0000	2.665	0	0	0
13/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,502.0000	12,726.0000	(5.747)	0	0	0
13/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,696.0000	90,830.0000	2.406	0	0	0
13/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	52,900.0000	51,130.0000	(3.346)	0	0	0
13/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,263.0000	2,997.0000	(8.152)	0	0	0
13/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	104,360.0000	106,626.0000	2.171	0	0	0
13/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	25,844.0000	26,849.0000	3.889	0	0	0
13/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	86,438.0000	84,281.0000	(2.495)	0	0	0
13/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7,735.0000	8,109.0000	4.835	0	0	0
13/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,873.0000	1,703.0000	(9.076)	0	0	0
13/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	18,103.0000	18,866.0000	4.215	0	0	0
13/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	120,347.0000	122,710.0000	1.963	0	0	0
13/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,541.0000	61,296.0000	2.948	0	0	0
13/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,587.0000	38,060.0000	(3.857)	0	0	0
13/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,454.0000	5,056.0000	(7.297)	0	0	0
13/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,041.0000	19,026.0000	(5.065)	0	0	0
13/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	68,567.0000	66,585.0000	(2.891)	0	0	0
13/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,123.0000	12,673.0000	4.537	0	0	0
13/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,698.0000	48,215.0000	3.249	0	0	0
13/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	35,401.0000	36,663.0000	3.565	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
13/03/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	28,665.0000	27,395.0000	(4.430)	0	0	0
<b>Grand Total:</b>										<b>2,108</b>