

Derivatives High/Low Report

High/Low for 14/03/2006

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
14/03/2006	GOVI 2006/05/04			jGovi	241.6000	241.5870	(0.005)	0.0000	0.0000	699
14/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	116,019.0000	115,887.0000	(0.114)	0	0	0
14/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	19.0000	17.0000	(10.526)	0	0	0
14/03/2006	GOVI 2006/08/03			jGovi	245.9480	245.9440	(0.002)	0.0000	0.0000	0
14/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	159,615.0000	159,571.0000	(0.028)	0	0	0
14/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	135.0000	131.0000	(2.963)	0	0	0
14/03/2006	GOVI 2006/11/02			jGovi	250.3410	250.3490	0.003	0.0000	0.0000	0
14/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	123.0000	121.0000	(1.626)	0	0	0
14/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	203,533.0000	203,611.0000	0.038	0	0	0
14/03/2006	GOVI 2007/02/01			jGovi	254.7200	254.7330	0.005	0.0000	0.0000	0
14/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	72.0000	71.0000	(1.389)	0	0	0
14/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	247,272.0000	247,401.0000	0.052	0	0	0
14/03/2006	J153 2010/08/31			jSwap	7.2940	7.2850	(0.123)	0.0000	0.0000	0
14/03/2006	J157 2015/09/15			jSwap	7.4030	7.3990	(0.054)	0.0000	0.0000	0
14/03/2006	J186 2026/12/21			jSwap	7.1240	7.1540	0.421	0.0000	0.0000	0
14/03/2006	J194 2008/02/28			jSwap	7.0780	7.0740	(0.057)	0.0000	0.0000	0
14/03/2006	J201 2014/12/22			jSwap	7.3800	7.3760	(0.054)	0.0000	0.0000	0

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14/03/2006	J203	2017/09/15			jSwap	7.3840	7.3790	(0.068)	0.0000	0.0000	0
14/03/2006	J204	2018/12/21			jSwap	7.3790	7.3690	(0.136)	0.0000	0.0000	0
14/03/2006	J207	2020/01/15			jSwap	7.3570	7.3470	(0.136)	0.0000	0.0000	0
14/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
14/03/2006	JFRA	2006/05/04			jFra	7.1100	7.1280	0.253	0.0000	0.0000	0
14/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	349.0000	327.0000	(6.304)	0	0	0
14/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	618.0000	640.0000	3.560	0	0	0
14/03/2006	JFRA	2006/08/03			jFra	6.9750	6.9650	(0.143)	0.0000	0.0000	0
14/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	831.0000	816.0000	(1.805)	0	0	0
14/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	892.0000	902.0000	1.121	0	0	0
14/03/2006	JFRA	2006/11/02			jFra	7.0370	7.0400	0.043	0.0000	0.0000	0
14/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,205.0000	1,207.0000	0.166	0	0	0
14/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,115.0000	1,109.0000	(0.538)	0	0	0
14/03/2006	JFRA	2007/02/01			jFra	7.1120	7.1100	(0.028)	0.0000	0.0000	500
14/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	948.0000	944.0000	(0.422)	0	0	0
14/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,898.0000	1,899.0000	0.053	0	0	0
14/03/2006	JFRA	2007/05/03			jFra	7.2500	7.2550	0.069	0.0000	0.0000	0
14/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,289.0000	1,293.0000	0.310	0	0	0
14/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,901.0000	1,893.0000	(0.421)	0	0	0
14/03/2006	JFRA	2007/08/02			jFra	7.3600	7.3820	0.299	0.0000	0.0000	0
14/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,574.0000	1,598.0000	1.525	0	0	0
14/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,917.0000	1,886.0000	(1.617)	0	0	0
14/03/2006	JFRA	2007/11/01			jFra	7.4340	7.4080	(0.350)	0.0000	0.0000	0
14/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,896.0000	1,861.0000	(1.846)	0	0	0

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14/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,070.0000	2,103.0000	1.594	0	0	0
14/03/2006	JFRA	2008/02/07			jFra	7.5050	7.4880	(0.227)	0.0000	0.0000	0
14/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,524.0000	27,524.0000	-	0	0	0
14/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,554.0000	27,515.0000	(0.142)	0	0	0
14/03/2006	JN02	2006/05/04			jNote	7.2150	7.2150	-	0.0000	0.0000	0
14/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,244.0000	7,165.0000	(1.091)	0	0	0
14/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,825.0000	7,759.0000	(0.843)	0	0	0
14/03/2006	JN02	2006/08/03			jNote	7.2750	7.2710	(0.055)	0.0000	0.0000	0
14/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,252.0000	12,245.0000	(0.057)	0	0	0
14/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,715.0000	12,634.0000	(0.637)	0	0	0
14/03/2006	JN02	2006/11/02			jNote	7.3600	7.3560	(0.054)	0.0000	0.0000	0
14/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,996.0000	16,924.0000	(0.424)	0	0	0
14/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,954.0000	14,956.0000	0.013	0	0	0
14/03/2006	JN05	2006/05/04			jNote	7.5390	7.5290	(0.133)	0.0000	0.0000	0
14/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,964.0000	14,601.0000	(2.426)	0	0	0
14/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,965.0000	3,016.0000	1.720	0	0	0
14/03/2006	JN05	2006/08/03			jNote	7.5810	7.5680	(0.171)	0.0000	0.0000	0
14/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,726.0000	6,867.0000	2.096	0	0	0
14/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,453.0000	20,058.0000	(1.931)	0	0	0
14/03/2006	JN05	2006/11/02			jNote	7.6320	7.6180	(0.183)	0.0000	0.0000	0
14/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,175.0000	9,349.0000	1.896	0	0	0
14/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,992.0000	24,589.0000	(1.613)	0	0	0
14/03/2006	JN10	2006/05/04			jNote	7.6140	7.6120	(0.026)	0.0000	0.0000	0
14/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	741.0000	724.0000	(2.294)	0	0	0
14/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,138.0000	25,989.0000	(0.570)	0	0	0
14/03/2006	JN10	2006/08/03			jNote	7.6310	7.6280	(0.039)	0.0000	0.0000	0
14/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,885.0000	29,695.0000	(0.636)	0	0	0

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14/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,336.0000	3,346.0000	0.300	0	0	0
14/03/2006	JN10	2006/11/02			jNote	7.6520	7.6500	(0.026)	0.0000	0.0000	0
14/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,524.0000	33,400.0000	(0.370)	0	0	0
14/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,558.0000	5,564.0000	0.108	0	0	0
14/03/2006	JROD	2006/03/31			jRod	6.7180	6.7140	(0.060)	0.0000	0.0000	0
14/03/2006	JROD	2006/04/28			jRod	6.8100	6.7970	(0.191)	0.0000	0.0000	0
14/03/2006	JROD	2006/05/31			jRod	6.9490	6.9410	(0.115)	0.0000	0.0000	0
14/03/2006	JROD	2006/06/30			jRod	6.9290	6.9290	-	0.0000	0.0000	0
14/03/2006	JROD	2006/07/31			jRod	7.0020	7.0030	0.014	0.0000	0.0000	0
14/03/2006	JROD	2006/08/31			jRod	7.0630	7.0620	(0.014)	0.0000	0.0000	0
14/03/2006	R153	2006/05/04			Bond Future	7.2910	7.2810	(0.137)	7.2600	7.2600	13
14/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	943.0000	981.0000	4.030	0	0	0
14/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,968.0000	12,595.0000	(2.876)	0	0	0
14/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,012.0000	5,739.0000	(4.541)	0	0	0
14/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,327.0000	4,465.0000	3.189	0	0	0
14/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	646.0000	585.0000	(9.443)	0	0	0
14/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,160.0000	77,571.0000	0.533	0	0	0
14/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,185.0000	2,036.0000	(6.819)	0	0	0
14/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,728.0000	10,991.0000	2.452	0	0	0
14/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	174.0000	153.0000	(12.069)	0	0	0
14/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,669.0000	68,080.0000	0.607	0	0	0
14/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,078.0000	58,488.0000	0.706	0	0	0
14/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,849.0000	29,239.0000	1.352	0	0	0
14/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
14/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,554.0000	22,147.0000	(1.805)	0	0	0

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14/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,624.0000	39,028.0000	1.046	0	0	0
14/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	44.0000	37.0000	(15.909)	0	0	20
14/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	78.0000	81.0000	3.846	0	0	0
14/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,390.0000	48,799.0000	0.845	0	0	0
14/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,309.0000	19,660.0000	1.818	0	0	0
14/03/2006	R153	2006/08/03			Bond Future	7.2870	7.2750	(0.165)	0.0000	0.0000	1
14/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,327.0000	8,520.0000	2.318	0	0	0
14/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,764.0000	9,491.0000	(2.796)	0	0	0
14/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,994.0000	38,398.0000	1.063	0	0	0
14/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,454.0000	21,782.0000	1.529	0	0	0
14/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,654.0000	3,516.0000	(3.777)	0	0	0
14/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,486.0000	29,859.0000	1.265	0	0	0
14/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,042.0000	5,843.0000	(3.294)	0	0	100
14/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,213.0000	2,120.0000	(4.202)	0	0	0
14/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,273.0000	14,540.0000	1.871	0	0	0
14/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,166.0000	14,816.0000	(2.308)	0	0	0
14/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,961.0000	4,077.0000	2.929	0	0	0
14/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,502.0000	64,951.0000	0.696	0	0	0
14/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,346.0000	1,284.0000	(4.606)	0	0	0
14/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,722.0000	47,148.0000	0.912	0	0	0
14/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,585.0000	56,025.0000	0.792	0	0	0
14/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	793.0000	753.0000	(5.044)	0	0	0
14/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	293.0000	276.0000	(5.802)	0	0	0
14/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	470.0000	444.0000	(5.532)	0	0	0
14/03/2006	R153	2006/11/02			Bond Future	7.2940	7.2800	(0.192)	0.0000	0.0000	0
14/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,749.0000	10,973.0000	2.084	0	0	0
14/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,358.0000	12,071.0000	(2.322)	0	0	0
14/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,523.0000	2,441.0000	(3.250)	0	0	0
14/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,701.0000	38,107.0000	1.077	0	0	0
14/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,412.0000	3,306.0000	(3.107)	0	0	100
14/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,571.0000	46,000.0000	0.941	0	0	0
14/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,910.0000	16,556.0000	(2.093)	0	0	0
14/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,106.0000	6,264.0000	2.588	0	0	0
14/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,916.0000	8,688.0000	(2.557)	0	0	0

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14/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,947.0000	23,281.0000	1.456	0	0	0
14/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,433.0000	6,255.0000	(2.767)	0	0	0
14/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,412.0000	16,696.0000	1.730	0	0	0
14/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,055.0000	22,639.0000	(1.804)	0	0	0
14/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,967.0000	3,062.0000	3.202	0	0	0
14/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,110.0000	30,484.0000	1.242	0	0	0
14/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,665.0000	4,528.0000	(2.937)	0	0	0
14/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,136.0000	1,181.0000	3.961	0	0	0
14/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,911.0000	70,384.0000	0.677	0	0	0
14/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,425.0000	1,375.0000	(3.509)	0	0	0
14/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,739.0000	62,201.0000	0.748	0	0	0
14/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,088.0000	1,049.0000	(3.585)	0	0	0
14/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,611.0000	54,059.0000	0.836	0	0	0
14/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,888.0000	1,825.0000	(3.337)	0	0	0
14/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,601.0000	30,134.0000	(1.526)	0	0	0
14/03/2006	R153	2007/02/01			Bond Future	7.3190	7.3020	(0.232)	0.0000	0.0000	0
14/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,775.0000	8,977.0000	2.302	0	0	0
14/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,244.0000	13,502.0000	1.948	0	0	0
14/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,742.0000	19,363.0000	(1.920)	0	0	0
14/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,605.0000	15,282.0000	(2.070)	0	0	0
14/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,010.0000	31,401.0000	1.261	0	0	0
14/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	8,023.0000	7,833.0000	(2.368)	0	0	0
14/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,800.0000	38,222.0000	1.116	0	0	0
14/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,960.0000	9,732.0000	(2.289)	0	0	0
14/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,518.0000	6,359.0000	(2.439)	0	0	0
14/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,575.0000	24,928.0000	1.436	0	0	0
14/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,595.0000	18,905.0000	1.667	0	0	0
14/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,178.0000	30,688.0000	(1.572)	0	0	0
14/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,273.0000	5,417.0000	2.731	0	0	0
14/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,926.0000	24,489.0000	(1.753)	0	0	0
14/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,430.0000	12,158.0000	(2.188)	0	0	0
14/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,829.0000	45,276.0000	0.997	0	0	0
14/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,327.0000	5,194.0000	(2.497)	0	0	0
14/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,039.0000	52,508.0000	0.901	0	0	0
14/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,114.0000	3,033.0000	(2.601)	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
14/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,393.0000	4,281.0000	(2.550)	0	0	0
14/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,758.0000	2,849.0000	3.299	0	0	0
14/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,398.0000	59,884.0000	0.818	0	0	0
14/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,829.0000	67,328.0000	0.747	0	0	0
14/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,681.0000	3,585.0000	(2.608)	0	0	0
14/03/2006	R157	2006/05/04			Bond Future	7.4220	7.4170	(0.067)	0.0000	0.0000	7
14/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	105,557.0000	105,975.0000	0.396	0	0	0
14/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	124,207.0000	124,626.0000	0.337	0	0	0
14/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	47,951.0000	48,320.0000	0.770	0	0	0
14/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
14/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,426.0000	2,293.0000	(5.482)	0	0	0
14/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,552.0000	86,968.0000	0.481	0	0	0
14/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	29,545.0000	29,832.0000	0.971	0	0	0
14/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	142,497.0000	142,916.0000	0.294	0	0	0
14/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	141.0000	127.0000	(9.929)	0	0	0
14/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	67,257.0000	67,661.0000	0.601	0	0	0
14/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	115
14/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	700.0000	699.0000	(0.143)	0	0	0
14/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	634.0000	584.0000	(7.886)	0	0	0
14/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	36,660.0000	36,239.0000	(1.148)	0	0	0
14/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	14,147.0000	14,301.0000	1.089	0	0	50
14/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,633.0000	7,368.0000	(3.472)	0	0	0
14/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,961.0000	18,579.0000	(2.015)	0	0	0
14/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	4,452.0000	4,489.0000	0.831	0	0	0
14/03/2006	R157	2006/08/03			Bond Future	7.4250	7.4190	(0.081)	0.0000	0.0000	4
14/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,768.0000	2,683.0000	(3.071)	0	0	0
14/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,811.0000	4,871.0000	1.247	0	0	0
14/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	68,133.0000	68,538.0000	0.594	0	0	0
14/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	432.0000	414.0000	(4.167)	0	0	0
14/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,402.0000	139,882.0000	0.344	0	0	0
14/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	237.0000	226.0000	(4.641)	0	0	0
14/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	121,680.0000	122,152.0000	0.388	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
14/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,080.0000	4,946.0000	(2.638)	0	0	0
14/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,081.0000	51,438.0000	0.699	0	0	0
14/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	801.0000	769.0000	(3.995)	0	0	0
14/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,489.0000	1,436.0000	(3.559)	0	0	0
14/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	9,153.0000	8,952.0000	(2.196)	0	0	100
14/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	103,781.0000	104,240.0000	0.442	0	0	0
14/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,408.0000	35,698.0000	0.819	0	0	0
14/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	40,172.0000	39,741.0000	(1.073)	0	0	0
14/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	85,844.0000	86,282.0000	0.510	0	0	0
14/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,853.0000	15,572.0000	(1.773)	0	0	0
14/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,972.0000	22,182.0000	0.956	0	0	0
14/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	11,508.0000	11,636.0000	1.112	0	0	0
14/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,925.0000	25,562.0000	(1.400)	0	0	0
14/03/2006	R157	2006/11/02			Bond Future	7.4340	7.4270	(0.094)	0.0000	0.0000	0
14/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,473.0000	4,375.0000	(2.191)	0	0	117
14/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	86,168.0000	86,628.0000	0.534	0	0	0
14/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,657.0000	21,351.0000	(1.413)	0	0	0
14/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	169,929.0000	170,472.0000	0.320	0	0	0
14/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,165.0000	54,543.0000	0.698	0	0	0
14/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,764.0000	14,525.0000	(1.619)	0	0	0
14/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,911.0000	27,164.0000	0.940	0	0	0
14/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,679.0000	40,000.0000	0.809	0	0	0
14/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,907.0000	43,460.0000	(1.018)	0	0	0
14/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	500.0000	484.0000	(3.200)	0	0	0
14/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16,367.0000	16,548.0000	1.106	0	0	0
14/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,961.0000	9,780.0000	(1.817)	0	0	0
14/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,156.0000	30,778.0000	(1.213)	0	0	0
14/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,872.0000	3,930.0000	1.498	0	0	0
14/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	59,925.0000	59,424.0000	(0.836)	0	0	0
14/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	69,804.0000	70,229.0000	0.609	0	0	0
14/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,685.0000	8,797.0000	1.290	0	0	0
14/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,928.0000	103,415.0000	0.473	0	0	0
14/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,676.0000	6,542.0000	(2.007)	0	0	0
14/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	916.0000	890.0000	(2.838)	0	0	0
14/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,366.0000	1,329.0000	(2.709)	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
14/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,454.0000	153,986.0000	0.347	0	0	0
14/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,050.0000	1,997.0000	(2.585)	0	0	0
14/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	119,835.0000	120,342.0000	0.423	0	0	0
14/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,017.0000	2,945.0000	(2.386)	0	0	0
14/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	136,692.0000	137,213.0000	0.381	0	0	0
14/03/2006	R157	2007/02/01			Bond Future	7.4530	7.4450	(0.107)	0.0000	0.0000	0
14/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	87,594.0000	88,066.0000	0.539	0	0	0
14/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,440.0000	72,877.0000	0.603	0	0	0
14/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,327.0000	12,142.0000	(1.501)	0	0	0
14/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,316.0000	16,088.0000	(1.397)	0	0	0
14/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,504.0000	44,846.0000	0.768	0	0	0
14/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,349.0000	9,200.0000	(1.594)	0	0	0
14/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	57,958.0000	58,351.0000	0.678	0	0	0
14/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	103,173.0000	103,674.0000	0.486	0	0	0
14/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	134,904.0000	135,447.0000	0.403	0	0	0
14/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	118,990.0000	119,515.0000	0.441	0	0	0
14/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,208.0000	2,162.0000	(2.083)	0	0	0
14/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	166,236.0000	166,811.0000	0.346	0	0	0
14/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,314.0000	3,250.0000	(1.931)	0	0	0
14/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	150,812.0000	151,370.0000	0.370	0	0	0
14/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,391.0000	32,674.0000	0.874	0	0	0
14/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,243.0000	4,164.0000	(1.862)	0	0	0
14/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,746.0000	28,407.0000	(1.179)	0	0	0
14/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,132.0000	7,011.0000	(1.697)	0	0	0
14/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,479.0000	5,382.0000	(1.770)	0	0	0
14/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,330.0000	48,866.0000	(0.941)	0	0	0
14/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,526.0000	13,683.0000	1.161	0	0	0
14/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,856.0000	22,077.0000	1.011	0	0	0
14/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,683.0000	21,403.0000	(1.291)	0	0	0
14/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,750.0000	37,349.0000	(1.062)	0	0	0
14/03/2006	R186	2006/05/04			Bond Future	7.1610	7.1870	0.363	0.0000	0.0000	35
14/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	29,029.0000	31,442.0000	8.312	0	0	0
14/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	93,892.0000	97,381.0000	3.716	0	0	0
14/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	28.0000	32.0000	14.286	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
14/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	217,485.0000	213,981.0000	(1.611)	0	0	0
14/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	7,025.0000	5,934.0000	(15.530)	0	0	0
14/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	191,221.0000	187,717.0000	(1.832)	0	0	0
14/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	164,000.0000	160,496.0000	(2.137)	0	0	0
14/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	11,177.0000	12,412.0000	11.049	0	0	0
14/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	23,115.0000	20,845.0000	(9.820)	0	0	0
14/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	48,075.0000	45,018.0000	(6.359)	0	0	0
14/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	42.0000	27.0000	(35.714)	0	0	0
14/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,441.0000	3,889.0000	13.019	0	0	0
14/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	994.0000	755.0000	(24.044)	0	0	0
14/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	135,800.0000	132,300.0000	(2.577)	0	0	0
14/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	77,043.0000	73,666.0000	(4.383)	0	0	0
14/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	58,241.0000	61,505.0000	5.604	0	0	0
14/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	216.0000	245.0000	13.426	0	0	0
14/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	106,716.0000	103,242.0000	(3.255)	0	0	0
14/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	906.0000	1,032.0000	13.907	0	0	0
14/03/2006	R186	2006/08/03			Bond Future	7.1580	7.1840	0.363	0.0000	0.0000	0
14/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	17,434.0000	16,045.0000	(7.967)	0	0	0
14/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	21.0000	23.0000	9.524	0	0	0
14/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,876.0000	40,967.0000	5.379	0	0	0
14/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	34,961.0000	32,882.0000	(5.947)	0	0	0
14/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,706.0000	24,107.0000	6.170	0	0	0
14/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	136,944.0000	133,598.0000	(2.443)	0	0	0
14/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,654.0000	1,789.0000	8.162	0	0	0
14/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	163,996.0000	160,573.0000	(2.087)	0	0	0
14/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	83,056.0000	80,080.0000	(3.583)	0	0	0
14/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	241,799.0000	238,321.0000	(1.438)	0	0	0
14/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,034.0000	7,538.0000	7.165	0	0	0
14/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	73.0000	80.0000	9.589	0	0	0
14/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,755.0000	13,619.0000	6.774	0	0	0
14/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	216,630.0000	213,157.0000	(1.603)	0	0	0
14/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	57,481.0000	54,864.0000	(4.553)	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
14/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	190,655.0000	187,197.0000	(1.814)	0	0	0
14/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	642.0000	699.0000	8.879	0	0	0
14/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	226.0000	248.0000	9.735	0	0	0
14/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	63,116.0000	65,883.0000	4.384	0	0	0
14/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,869.0000	4,155.0000	7.392	0	0	0
14/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	110,064.0000	106,869.0000	(2.903)	0	0	0
14/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,696.0000	5,982.0000	(10.663)	0	0	0
14/03/2006	R186	2006/11/02			Bond Future	7.1560	7.1820	0.363	0.0000	0.0000	0
14/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	46,570.0000	48,537.0000	4.224	0	0	0
14/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	25,552.0000	24,063.0000	(5.827)	0	0	0
14/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	31,197.0000	32,642.0000	4.632	0	0	0
14/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	43,629.0000	41,618.0000	(4.609)	0	0	0
14/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,775.0000	4,316.0000	(9.613)	0	0	0
14/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,803.0000	14,510.0000	5.122	0	0	0
14/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	89,564.0000	86,815.0000	(3.069)	0	0	0
14/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	115,024.0000	112,052.0000	(2.584)	0	0	0
14/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,755.0000	21,776.0000	4.919	0	0	0
14/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	68,406.0000	70,923.0000	3.680	0	0	0
14/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	96,530.0000	99,527.0000	3.105	0	0	0
14/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	65,430.0000	62,995.0000	(3.722)	0	0	0
14/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,284.0000	9,769.0000	5.224	0	0	0
14/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	139,881.0000	136,724.0000	(2.257)	0	0	0
14/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	190,899.0000	187,538.0000	(1.761)	0	0	0
14/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,225.0000	5,524.0000	5.722	0	0	0
14/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,419.0000	1,514.0000	6.695	0	0	0
14/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	12,678.0000	11,739.0000	(7.407)	0	0	0
14/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	685.0000	734.0000	7.153	0	0	0
14/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	165,349.0000	162,067.0000	(1.985)	0	0	0
14/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,794.0000	2,967.0000	6.192	0	0	0
14/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	216,155.0000	212,748.0000	(1.576)	0	0	0
14/03/2006	R186	2007/02/01			Bond Future	7.1580	7.1850	0.377	0.0000	0.0000	0
14/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	54,044.0000	56,008.0000	3.634	0	0	0
14/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	120,977.0000	118,082.0000	(2.393)	0	0	0
14/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,921.0000	31,325.0000	(4.848)	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
14/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,654.0000	22,535.0000	4.069	0	0	0
14/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,918.0000	17,796.0000	(5.931)	0	0	0
14/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	96,614.0000	93,933.0000	(2.775)	0	0	0
14/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	74,480.0000	76,919.0000	3.275	0	0	0
14/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,236.0000	16,902.0000	4.102	0	0	0
14/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,232.0000	70,833.0000	(3.276)	0	0	0
14/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,145.0000	30,307.0000	3.987	0	0	0
14/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	51,652.0000	49,615.0000	(3.944)	0	0	0
14/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	144,036.0000	140,945.0000	(2.146)	0	0	0
14/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	192,043.0000	188,691.0000	(1.745)	0	0	0
14/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	167,864.0000	164,622.0000	(1.931)	0	0	0
14/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	100,557.0000	103,441.0000	2.868	0	0	0
14/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	39,576.0000	41,099.0000	3.848	0	0	0
14/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,406.0000	2,537.0000	5.445	0	0	0
14/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	216,233.0000	212,804.0000	(1.586)	0	0	0
14/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,064.0000	4,273.0000	5.143	0	0	0
14/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,655.0000	6,974.0000	4.793	0	0	0
14/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,560.0000	11,030.0000	4.451	0	0	0
14/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	9,261.0000	8,583.0000	(7.321)	0	0	0
14/03/2006	R194	2006/05/04			Bond Future	7.0470	7.0430	(0.057)	0.0000	0.0000	101
14/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,125.0000	12,188.0000	0.520	0	0	0
14/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	64.0000	59.0000	(7.813)	0	0	0
14/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,056.0000	33,125.0000	0.209	0	0	0
14/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,322.0000	16,390.0000	0.417	0	0	0
14/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,902.0000	28,971.0000	0.239	0	0	0
14/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,349.0000	2,291.0000	(2.469)	0	0	0
14/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,536.0000	1,548.0000	0.781	0	0	0
14/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
14/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,031.0000	8,085.0000	0.672	0	0	0
14/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
14/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,899.0000	13,830.0000	(0.496)	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
14/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	238.0000	223.0000	(6.303)	0	0	0
14/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	813.0000	779.0000	(4.182)	0	0	0
14/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,726.0000	24,795.0000	0.279	0	0	0
14/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,315.0000	4,350.0000	0.811	0	0	0
14/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,518.0000	9,449.0000	(0.725)	0	0	0
14/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,382.0000	5,313.0000	(1.282)	0	0	0
14/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	231.0000	231.0000	-	0	0	0
14/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,529.0000	20,598.0000	0.336	0	0	0
14/03/2006	R194	2006/08/03			Bond Future	6.9950	6.9880	(0.100)	0.0000	0.0000	0
14/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,349.0000	22,450.0000	0.452	0	0	0
14/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	731.0000	709.0000	(3.010)	0	0	0
14/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,822.0000	18,918.0000	0.510	0	0	0
14/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,978.0000	12,060.0000	0.685	0	0	0
14/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	219.0000	210.0000	(4.110)	0	0	0
14/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,401.0000	15,490.0000	0.578	0	0	0
14/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	94.0000	89.0000	(5.319)	0	0	0
14/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	467.0000	452.0000	(3.212)	0	0	0
14/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,069.0000	4,987.0000	(1.618)	0	0	0
14/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	37.0000	35.0000	(5.405)	0	0	0
14/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,384.0000	1,407.0000	1.662	0	0	0
14/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,926.0000	26,029.0000	0.397	0	0	0
14/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,167.0000	3,104.0000	(1.989)	0	0	0
14/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,519.0000	29,623.0000	0.352	0	0	0
14/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,242.0000	3,284.0000	1.295	0	0	0
14/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,193.0000	1,161.0000	(2.682)	0	0	0
14/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,734.0000	8,806.0000	0.824	0	0	0
14/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
14/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,964.0000	1,918.0000	(2.342)	0	0	0
14/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,781.0000	5,840.0000	1.021	0	0	0
14/03/2006	R194	2006/11/02			Bond Future	6.9550	6.9420	(0.187)	0.0000	0.0000	0
14/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	368.0000	354.0000	(3.804)	0	0	0
14/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,266.0000	2,322.0000	2.471	0	0	0
14/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,872.0000	4,764.0000	(2.217)	0	0	0

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14/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,002.0000	4,082.0000	1.999	0	0	0
14/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,432.0000	3,346.0000	(2.506)	0	0	0
14/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,027.0000	995.0000	(3.116)	0	0	0
14/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,211.0000	6,310.0000	1.594	0	0	0
14/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,477.0000	2,411.0000	(2.665)	0	0	0
14/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	934.0000	966.0000	3.426	0	0	0
14/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,216.0000	9,062.0000	(1.671)	0	0	0
14/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	214.0000	225.0000	5.140	0	0	0
14/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,247.0000	12,084.0000	(1.331)	0	0	0
14/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	26.0000	28.0000	7.692	0	0	0
14/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,704.0000	8,818.0000	1.310	0	0	0
14/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,731.0000	6,598.0000	(1.976)	0	0	0
14/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,386.0000	11,511.0000	1.098	0	0	0
14/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,717.0000	19,868.0000	0.766	0	0	0
14/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,820.0000	1,769.0000	(2.802)	0	0	0
14/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,881.0000	17,025.0000	0.853	0	0	0
14/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	628.0000	607.0000	(3.344)	0	0	0
14/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,170.0000	14,304.0000	0.946	0	0	0
14/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,365.0000	1,325.0000	(2.930)	0	0	0
14/03/2006	R194	2007/02/01			Bond Future	6.9400	6.9220	(0.259)	0.0000	0.0000	0
14/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,319.0000	8,439.0000	1.442	0	0	0
14/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,574.0000	2,508.0000	(2.564)	0	0	0
14/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,187.0000	6,053.0000	(2.166)	0	0	0
14/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,915.0000	7,761.0000	(1.946)	0	0	0
14/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,464.0000	10,594.0000	1.242	0	0	0
14/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,639.0000	1,690.0000	3.112	0	0	0
14/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,169.0000	2,114.0000	(2.536)	0	0	0
14/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	665.0000	644.0000	(3.158)	0	0	0
14/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,859.0000	1,811.0000	(2.582)	0	0	0
14/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,065.0000	19,229.0000	0.860	0	0	0
14/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,866.0000	2,939.0000	2.547	0	0	0
14/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,295.0000	6,402.0000	1.700	0	0	0
14/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	958.0000	930.0000	(2.923)	0	0	0
14/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,846.0000	17,003.0000	0.932	0	0	0
14/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,349.0000	1,312.0000	(2.743)	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
14/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,716.0000	14,864.0000	1.006	0	0	0
14/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,694.0000	12,832.0000	1.087	0	0	0
14/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,827.0000	4,714.0000	(2.341)	0	0	0
14/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	769.0000	800.0000	4.031	0	0	0
14/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	249.0000	263.0000	5.622	0	0	0
14/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,108.0000	3,030.0000	(2.510)	0	0	0
14/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,482.0000	4,573.0000	2.030	0	0	0
14/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,864.0000	3,770.0000	(2.433)	0	0	0
14/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,003.0000	9,831.0000	(1.719)	0	0	0
14/03/2006	R201	2006/05/04			Bond Future	7.3980	7.3930	(0.068)	0.0000	0.0000	66
14/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,018.0000	70,347.0000	0.470	0	0	0
14/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
14/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,329.0000	114,660.0000	0.290	0	0	0
14/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,063.0000	85,395.0000	0.390	0	0	0
14/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,836.0000	100,168.0000	0.333	0	0	0
14/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,498.0000	24,741.0000	0.992	0	0	0
14/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,483.0000	1,394.0000	(6.001)	0	0	0
14/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,360.0000	39,660.0000	0.762	0	0	0
14/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,976.0000	4,785.0000	(3.838)	0	0	0
14/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	11,711.0000	11,851.0000	1.195	0	0	0
14/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,729.0000	55,051.0000	0.588	0	0	0
14/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	88.0000	78.0000	(11.364)	0	0	0
14/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	378.0000	346.0000	(8.466)	0	0	0
14/03/2006	R201	2006/08/03			Bond Future	7.4020	7.3970	(0.068)	0.0000	0.0000	0
14/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	54,933.0000	55,205.0000	0.495	0	0	0
14/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,765.0000	112,087.0000	0.288	0	0	0
14/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	137.0000	130.0000	(5.109)	0	0	0
14/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	97,641.0000	97,959.0000	0.326	0	0	0
14/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	28,014.0000	28,213.0000	0.710	0	0	0
14/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	381.0000	365.0000	(4.199)	0	0	0
14/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,761.0000	5,636.0000	(2.170)	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
14/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,399.0000	83,707.0000	0.369	0	0	0
14/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
14/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,832.0000	16,974.0000	0.844	0	0	0
14/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,210.0000	69,502.0000	0.422	0	0	0
14/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,142.0000	3,061.0000	(2.578)	0	0	0
14/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	954.0000	922.0000	(3.354)	0	0	0
14/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,721.0000	1,670.0000	(2.963)	0	0	0
14/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,021.0000	41,264.0000	0.592	0	0	0
14/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,505.0000	10,324.0000	(1.723)	0	0	0
14/03/2006	R201	2006/11/02			Bond Future	7.4090	7.4020	(0.094)	0.0000	0.0000	0
14/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,355.0000	4,260.0000	(2.181)	0	0	0
14/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,214.0000	69,588.0000	0.540	0	0	0
14/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,903.0000	2,835.0000	(2.342)	0	0	0
14/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	55,940.0000	56,289.0000	0.624	0	0	0
14/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,446.0000	6,317.0000	(2.001)	0	0	0
14/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,346.0000	82,747.0000	0.487	0	0	0
14/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,606.0000	9,433.0000	(1.801)	0	0	0
14/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,035.0000	2,073.0000	1.867	0	0	0
14/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,777.0000	44,372.0000	(0.904)	0	0	0
14/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30,912.0000	31,181.0000	0.870	0	0	0
14/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,032.0000	43,346.0000	0.730	0	0	0
14/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,580.0000	1,537.0000	(2.722)	0	0	0
14/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	31,810.0000	31,453.0000	(1.122)	0	0	0
14/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,528.0000	14,298.0000	(1.583)	0	0	0
14/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,267.0000	20,479.0000	1.046	0	0	0
14/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,531.0000	5,617.0000	1.555	0	0	0
14/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,526.0000	11,674.0000	1.284	0	0	0
14/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,647.0000	21,352.0000	(1.363)	0	0	0
14/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	95,771.0000	96,189.0000	0.436	0	0	0
14/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	813.0000	788.0000	(3.075)	0	0	0
14/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	395.0000	381.0000	(3.544)	0	0	0
14/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	109,286.0000	109,716.0000	0.393	0	0	0
14/03/2006	R201	2007/02/01			Bond Future	7.4240	7.4160	(0.108)	0.0000	0.0000	0
14/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,242.0000	17,987.0000	(1.398)	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
14/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,918.0000	23,157.0000	1.043	0	0	0
14/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,082.0000	24,768.0000	(1.252)	0	0	0
14/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,279.0000	14,459.0000	1.261	0	0	0
14/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,862.0000	7,981.0000	1.514	0	0	0
14/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,428.0000	34,053.0000	(1.089)	0	0	0
14/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,613.0000	70,005.0000	0.563	0	0	0
14/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,749.0000	5,647.0000	(1.774)	0	0	0
14/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	81,683.0000	82,104.0000	0.515	0	0	0
14/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,677.0000	3,604.0000	(1.985)	0	0	0
14/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,167.0000	94,611.0000	0.472	0	0	0
14/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,496.0000	7,368.0000	(1.708)	0	0	0
14/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,353.0000	1,319.0000	(2.513)	0	0	0
14/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	106,893.0000	107,354.0000	0.431	0	0	0
14/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	56,961.0000	57,327.0000	0.643	0	0	0
14/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,271.0000	2,220.0000	(2.246)	0	0	0
14/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,276.0000	45,605.0000	0.727	0	0	0
14/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,472.0000	10,307.0000	(1.576)	0	0	0
14/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	46,174.0000	45,746.0000	(0.927)	0	0	0
14/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,291.0000	33,582.0000	0.874	0	0	0
14/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,415.0000	13,211.0000	(1.521)	0	0	0
14/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,556.0000	3,621.0000	1.828	0	0	0
14/03/2006	R203	2006/05/04			Bond Future	7.4150	7.4100	(0.067)	0.0000	0.0000	0
14/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,662.0000	46,003.0000	0.747	0	0	0
14/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	742.0000	687.0000	(7.412)	0	0	0
14/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
14/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,679.0000	8,410.0000	(3.099)	0	0	0
14/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	134.0000	120.0000	(10.448)	0	0	0
14/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,348.0000	81,741.0000	0.483	0	0	0
14/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,992.0000	29,242.0000	0.862	0	0	0
14/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,450.0000	35,046.0000	(1.140)	0	0	0
14/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	6,401.0000	6,429.0000	0.437	0	0	0
14/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,481.0000	63,862.0000	0.600	0	0	0
14/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,885.0000	99,279.0000	0.398	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
14/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,980.0000	1,972.0000	(0.404)	0	0	0
14/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,367.0000	15,493.0000	0.820	0	0	0
14/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,016.0000	116,411.0000	0.340	0	0	0
14/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,544.0000	19,178.0000	(1.873)	0	0	0
14/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,954.0000	2,809.0000	(4.909)	0	0	0
14/03/2006	R203	2006/08/03			Bond Future	7.4170	7.4120	(0.067)	0.0000	0.0000	0
14/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	316.0000	302.0000	(4.430)	0	0	0
14/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,414.0000	16,176.0000	(1.450)	0	0	0
14/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,386.0000	114,769.0000	0.335	0	0	0
14/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,777.0000	13,868.0000	0.661	0	0	0
14/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	103.0000	97.0000	(5.825)	0	0	0
14/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	97,679.0000	98,055.0000	0.385	0	0	0
14/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,619.0000	40,276.0000	(0.844)	0	0	0
14/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	864.0000	833.0000	(3.588)	0	0	0
14/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,755.0000	49,034.0000	0.572	0	0	0
14/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	80,902.0000	81,259.0000	0.441	0	0	0
14/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,878.0000	26,580.0000	(1.109)	0	0	0
14/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,637.0000	4,527.0000	(2.372)	0	0	0
14/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,504.0000	7,549.0000	0.600	0	0	0
14/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,847.0000	22,999.0000	0.665	0	0	0
14/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,114.0000	2,051.0000	(2.980)	0	0	0
14/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,407.0000	64,733.0000	0.506	0	0	0
14/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,665.0000	34,883.0000	0.629	0	0	0
14/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,162.0000	8,991.0000	(1.866)	0	0	0
14/03/2006	R203	2006/11/02			Bond Future	7.4240	7.4180	(0.081)	0.0000	0.0000	0
14/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,914.0000	31,599.0000	(0.987)	0	0	0
14/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,710.0000	11,805.0000	0.811	0	0	0
14/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,840.0000	44,476.0000	(0.812)	0	0	0
14/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,480.0000	18,624.0000	0.779	0	0	0
14/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,607.0000	21,349.0000	(1.194)	0	0	0
14/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,406.0000	27,607.0000	0.733	0	0	0
14/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,267.0000	1,232.0000	(2.762)	0	0	0
14/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,231.0000	59,829.0000	(0.667)	0	0	0
14/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,930.0000	6,988.0000	0.837	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
14/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,769.0000	77,341.0000	(0.550)	0	0	0
14/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,810.0000	3,841.0000	0.814	0	0	0
14/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,853.0000	13,653.0000	(1.444)	0	0	0
14/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,302.0000	51,618.0000	0.616	0	0	0
14/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,434.0000	38,694.0000	0.676	0	0	0
14/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,605.0000	65,968.0000	0.553	0	0	0
14/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	96,705.0000	97,129.0000	0.438	0	0	0
14/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,540.0000	2,479.0000	(2.402)	0	0	0
14/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,882.0000	81,281.0000	0.493	0	0	0
14/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,763.0000	4,666.0000	(2.037)	0	0	0
14/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,377.0000	8,233.0000	(1.719)	0	0	0
14/03/2006	R203	2007/02/01			Bond Future	7.4390	7.4320	(0.094)	0.0000	0.0000	0
14/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,599.0000	53,947.0000	0.649	0	0	0
14/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,603.0000	18,371.0000	(1.247)	0	0	0
14/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,666.0000	41,961.0000	0.708	0	0	0
14/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,555.0000	22,741.0000	0.825	0	0	0
14/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,473.0000	12,294.0000	(1.435)	0	0	0
14/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,900.0000	36,559.0000	(0.924)	0	0	0
14/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,588.0000	15,725.0000	0.879	0	0	0
14/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,302.0000	48,912.0000	(0.791)	0	0	0
14/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,805.0000	67,200.0000	0.591	0	0	0
14/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,807.0000	96,271.0000	0.484	0	0	0
14/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,978.0000	81,412.0000	0.536	0	0	0
14/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,823.0000	63,391.0000	(0.677)	0	0	0
14/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,655.0000	1,615.0000	(2.417)	0	0	0
14/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,007.0000	111,494.0000	0.439	0	0	0
14/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,927.0000	2,865.0000	(2.118)	0	0	0
14/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,954.0000	4,862.0000	(1.857)	0	0	0
14/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,029.0000	7,897.0000	(1.644)	0	0	0
14/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,283.0000	10,378.0000	0.924	0	0	0
14/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,452.0000	6,514.0000	0.961	0	0	0
14/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	80,290.0000	79,825.0000	(0.579)	0	0	0
14/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,687.0000	26,400.0000	(1.075)	0	0	0
14/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,263.0000	31,503.0000	0.768	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
14/03/2006	R204	2006/05/04			Bond Future	7.3960	7.3860	(0.135)	0.0000	0.0000	80
14/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	736.0000	659.0000	(10.462)	0	0	0
14/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	49,749.0000	50,511.0000	1.532	0	0	0
14/03/2006	R204	2006/08/03			Bond Future	7.3990	7.3890	(0.135)	0.0000	0.0000	0
14/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,827.0000	4,644.0000	(3.791)	0	0	0
14/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	52,996.0000	53,641.0000	1.217	0	0	0
14/03/2006	R204	2006/11/02			Bond Future	7.4040	7.3930	(0.149)	0.0000	0.0000	0
14/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,784.0000	47,127.0000	(1.375)	0	0	0
14/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,116.0000	14,358.0000	1.714	0	0	0
14/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,086.0000	43,638.0000	1.281	0	0	0
14/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	120,857.0000	121,719.0000	0.713	0	0	0
14/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,882.0000	63,144.0000	(1.155)	0	0	0
14/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,356.0000	15,010.0000	(2.253)	0	0	0
14/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,659.0000	8,818.0000	1.836	0	0	0
14/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	797.0000	762.0000	(4.391)	0	0	0
14/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	82,317.0000	81,517.0000	(0.972)	0	0	0
14/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	56,673.0000	57,321.0000	1.143	0	0	0
14/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,965.0000	5,063.0000	1.974	0	0	0
14/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	71,672.0000	72,401.0000	1.017	0	0	0
14/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,618.0000	1,554.0000	(3.956)	0	0	0
14/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,516.0000	9,266.0000	(2.627)	0	0	0
14/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,094.0000	2,986.0000	(3.491)	0	0	0
14/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,146.0000	104,980.0000	0.801	0	0	0
14/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,582.0000	5,413.0000	(3.028)	0	0	0
14/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	87,636.0000	88,427.0000	0.903	0	0	0
14/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,519.0000	23,067.0000	(1.922)	0	0	0
14/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,313.0000	31,759.0000	1.424	0	0	0
14/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	21,628.0000	21,967.0000	1.567	0	0	0
14/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,295.0000	33,736.0000	(1.630)	0	0	0
14/03/2006	R204	2007/02/01			Bond Future	7.4150	7.4030	(0.162)	0.0000	0.0000	0
14/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	58,670.0000	59,344.0000	1.149	0	0	0
14/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,861.0000	27,380.0000	(1.726)	0	0	0
14/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	17,572.0000	17,866.0000	1.673	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
14/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,403.0000	19,021.0000	(1.969)	0	0	0
14/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,666.0000	35,151.0000	1.399	0	0	0
14/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,704.0000	11,915.0000	1.803	0	0	0
14/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,661.0000	50,989.0000	(1.301)	0	0	0
14/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,040.0000	66,286.0000	(1.125)	0	0	0
14/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,007.0000	12,716.0000	(2.237)	0	0	0
14/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	45,884.0000	46,467.0000	1.271	0	0	0
14/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	72,744.0000	73,497.0000	1.035	0	0	0
14/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,743.0000	1,681.0000	(3.557)	0	0	0
14/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,779.0000	88,597.0000	0.932	0	0	0
14/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,560.0000	83,739.0000	(0.971)	0	0	0
14/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	119,460.0000	120,364.0000	0.757	0	0	0
14/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,070.0000	2,973.0000	(3.160)	0	0	0
14/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	103,449.0000	104,316.0000	0.838	0	0	0
14/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,180.0000	5,033.0000	(2.838)	0	0	0
14/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,379.0000	8,167.0000	(2.530)	0	0	0
14/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,422.0000	7,565.0000	1.927	0	0	0
14/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,205.0000	25,592.0000	1.535	0	0	0
14/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,585.0000	38,006.0000	(1.501)	0	0	0
14/03/2006	R207	2006/05/04			Bond Future	7.3720	7.3620	(0.136)	0.0000	0.0000	0
14/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	668.0000	598.0000	(10.479)	0	0	0
14/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,981.0000	52,758.0000	1.495	0	0	0
14/03/2006	R207	2006/08/03			Bond Future	7.3750	7.3650	(0.136)	0.0000	0.0000	0
14/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,614.0000	4,437.0000	(3.836)	0	0	0
14/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55,147.0000	55,807.0000	1.197	0	0	0
14/03/2006	R207	2006/11/02			Bond Future	7.3780	7.3660	(0.163)	0.0000	0.0000	0
14/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	21,593.0000	22,167.0000	2.658	0	0	0
14/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,557.0000	11,136.0000	(3.643)	0	0	0
14/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,460.0000	11,834.0000	3.264	0	0	0
14/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,139.0000	21,517.0000	(2.810)	0	0	0
14/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	618.0000	575.0000	(6.958)	0	0	0
14/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	122,910.0000	123,904.0000	0.809	0	0	0
14/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	51,723.0000	52,606.0000	1.707	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
14/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,957.0000	1,845.0000	(5.723)	0	0	0
14/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,806.0000	54,898.0000	(1.627)	0	0	0
14/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,907.0000	1,994.0000	4.562	0	0	0
14/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
14/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	35,354.0000	36,110.0000	2.138	0	0	0
14/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	69,434.0000	70,385.0000	1.370	0	0	0
14/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0
14/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,176.0000	4,937.0000	(4.617)	0	0	0
14/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	105,404.0000	106,395.0000	0.940	0	0	0
14/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	87,507.0000	88,488.0000	1.121	0	0	0
14/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	162.0000	148.0000	(8.642)	0	0	0
14/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,146.0000	5,346.0000	3.887	0	0	0
14/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,129.0000	36,335.0000	(2.138)	0	0	0
14/03/2006	R207	2007/02/01			Bond Future	7.3860	7.3740	(0.162)	0.0000	0.0000	0
14/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,215.0000	48,820.0000	1.255	0	0	0
14/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	18,866.0000	19,176.0000	1.643	0	0	0
14/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,726.0000	12,439.0000	(2.255)	0	0	0
14/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,130.0000	50,458.0000	(1.314)	0	0	0
14/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,026.0000	18,648.0000	(1.987)	0	0	0
14/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	61,296.0000	61,991.0000	1.134	0	0	0
14/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	75,611.0000	76,385.0000	1.024	0	0	0
14/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,056.0000	4,912.0000	(2.848)	0	0	0
14/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	90,830.0000	91,668.0000	0.923	0	0	0
14/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,703.0000	1,643.0000	(3.523)	0	0	0
14/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,060.0000	37,483.0000	(1.516)	0	0	0
14/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,585.0000	65,828.0000	(1.137)	0	0	0
14/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	122,710.0000	123,632.0000	0.751	0	0	0
14/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,997.0000	2,901.0000	(3.203)	0	0	0
14/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	106,626.0000	107,513.0000	0.832	0	0	0
14/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	26,849.0000	27,255.0000	1.512	0	0	0
14/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,185.0000	7,977.0000	(2.541)	0	0	0
14/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,673.0000	12,898.0000	1.775	0	0	0
14/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,109.0000	8,264.0000	1.911	0	0	0
14/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	84,281.0000	83,454.0000	(0.981)	0	0	0
14/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,395.0000	26,919.0000	(1.738)	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
14/03/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	36,663.0000	37,169.0000	1.380	0	0	0
Grand Total:										2,108