



Derivatives High/Low Report

High/Low for 16/03/2006

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
16/03/2006	GOVI 2006/05/04			jGovi	241.9530	242.1460	0.080	0.0000	0.0000	699
16/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	119,541.0000	121,468.0000	1.612	0	0	0
16/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	11.0000	8.0000	(27.273)	0	0	0
16/03/2006	GOVI 2006/08/03			jGovi	246.3110	246.4950	0.075	0.0000	0.0000	0
16/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,217.0000	165,045.0000	1.120	0	0	0
16/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	107.0000	95.0000	(11.215)	0	0	0
16/03/2006	GOVI 2006/11/02			jGovi	250.7100	250.8810	0.068	0.0000	0.0000	0
16/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,203.0000	208,904.0000	0.821	0	0	0
16/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	103.0000	94.0000	(8.738)	0	0	0
16/03/2006	GOVI 2007/02/01			jGovi	255.0800	255.2400	0.063	0.0000	0.0000	0
16/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	250,861.0000	252,457.0000	0.636	0	0	0
16/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	61.0000	57.0000	(6.557)	0	0	0
16/03/2006	J153 2010/08/31			jSwap	7.2500	7.2340	(0.221)	0.0000	0.0000	0
16/03/2006	J157 2015/09/15			jSwap	7.4050	7.3950	(0.135)	0.0000	0.0000	0
16/03/2006	J186 2026/12/21			jSwap	7.1170	7.0850	(0.450)	0.0000	0.0000	0
16/03/2006	J194 2008/02/28			jSwap	7.0420	7.0250	(0.241)	0.0000	0.0000	0
16/03/2006	J201 2014/12/22			jSwap	7.3510	7.3410	(0.136)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/03/2006	J203	2017/09/15			jSwap	7.3790	7.3740	(0.068)	0.0000	0.0000	0
16/03/2006	J204	2018/12/21			jSwap	7.3490	7.3390	(0.136)	0.0000	0.0000	0
16/03/2006	J207	2020/01/15			jSwap	7.3260	7.3120	(0.191)	0.0000	0.0000	0
16/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
16/03/2006	JFRA	2006/05/04			jFra	7.1220	7.1090	(0.183)	0.0000	0.0000	0
16/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	328.0000	336.0000	2.439	0	0	0
16/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	627.0000	603.0000	(3.828)	0	0	0
16/03/2006	JFRA	2006/08/03			jFra	6.9540	6.9300	(0.345)	0.0000	0.0000	0
16/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	913.0000	941.0000	3.067	0	0	0
16/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	800.0000	769.0000	(3.875)	0	0	0
16/03/2006	JFRA	2006/11/02			jFra	7.0260	6.9980	(0.399)	0.0000	0.0000	0
16/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,187.0000	1,150.0000	(3.117)	0	0	0
16/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,123.0000	1,155.0000	2.850	0	0	0
16/03/2006	JFRA	2007/02/01			jFra	7.0920	7.0360	(0.790)	0.0000	0.0000	500
16/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,924.0000	2,008.0000	4.366	0	0	0
16/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	925.0000	871.0000	(5.838)	0	0	0
16/03/2006	JFRA	2007/05/03			jFra	7.2370	7.1830	(0.746)	0.0000	0.0000	0
16/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,916.0000	1,989.0000	3.810	0	0	0
16/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,271.0000	1,213.0000	(4.563)	0	0	0
16/03/2006	JFRA	2007/08/02			jFra	7.3510	7.2880	(0.857)	0.0000	0.0000	0
16/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,560.0000	1,488.0000	(4.615)	0	0	0
16/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,925.0000	2,007.0000	4.260	0	0	0
16/03/2006	JFRA	2007/11/01			jFra	7.4240	7.4230	(0.013)	0.0000	0.0000	0
16/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,880.0000	1,877.0000	(0.160)	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
16/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,080.0000	2,080.0000	-	0	0	0
16/03/2006	JFRA	2008/02/07			jFra	7.4710	7.4780	0.094	0.0000	0.0000	0
16/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,527.0000	27,498.0000	(0.105)	0	0	0
16/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,474.0000	27,463.0000	(0.040)	0	0	0
16/03/2006	JN02	2006/05/04			jNote	7.2030	7.1730	(0.416)	0.0000	0.0000	0
16/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,804.0000	8,013.0000	2.678	0	0	0
16/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,982.0000	6,654.0000	(4.698)	0	0	0
16/03/2006	JN02	2006/08/03			jNote	7.2550	7.2290	(0.358)	0.0000	0.0000	0
16/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,351.0000	12,553.0000	1.635	0	0	0
16/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,443.0000	12,161.0000	(2.266)	0	0	0
16/03/2006	JN02	2006/11/02			jNote	7.3350	7.3120	(0.314)	0.0000	0.0000	0
16/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,113.0000	15,290.0000	1.171	0	0	0
16/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,691.0000	16,441.0000	(1.498)	0	0	0
16/03/2006	JN05	2006/05/04			jNote	7.5050	7.4810	(0.320)	0.0000	0.0000	0
16/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,230.0000	3,458.0000	7.059	0	0	0
16/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,824.0000	13,060.0000	(5.527)	0	0	0
16/03/2006	JN05	2006/08/03			jNote	7.5440	7.5190	(0.331)	0.0000	0.0000	0
16/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,170.0000	7,498.0000	4.575	0	0	0
16/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,371.0000	18,669.0000	(3.624)	0	0	0
16/03/2006	JN05	2006/11/02			jNote	7.5940	7.5670	(0.356)	0.0000	0.0000	0
16/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,929.0000	23,199.0000	(3.051)	0	0	0
16/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,674.0000	10,056.0000	3.949	0	0	0
16/03/2006	JN10	2006/05/04			jNote	7.5930	7.5770	(0.211)	0.0000	0.0000	0
16/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	814.0000	893.0000	9.705	0	0	0
16/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,773.0000	23,754.0000	(4.113)	0	0	0
16/03/2006	JN10	2006/08/03			jNote	7.6080	7.5910	(0.223)	0.0000	0.0000	0
16/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,575.0000	27,633.0000	(3.297)	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
16/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,599.0000	3,820.0000	6.141	0	0	0
16/03/2006	JN10	2006/11/02			jNote	7.6280	7.6120	(0.210)	0.0000	0.0000	0
16/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,246.0000	31,413.0000	(2.583)	0	0	0
16/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,917.0000	6,176.0000	4.377	0	0	0
16/03/2006	JROD	2006/03/31			jRod	6.7130	6.7120	(0.015)	0.0000	0.0000	0
16/03/2006	JROD	2006/04/28			jRod	6.7950	6.7930	(0.029)	0.0000	0.0000	0
16/03/2006	JROD	2006/05/31			jRod	6.9370	6.9290	(0.115)	0.0000	0.0000	0
16/03/2006	JROD	2006/06/30			jRod	6.9260	6.9200	(0.087)	0.0000	0.0000	0
16/03/2006	JROD	2006/07/31			jRod	7.0010	6.9940	(0.100)	0.0000	0.0000	0
16/03/2006	JROD	2006/08/31			jRod	7.0600	7.0560	(0.057)	0.0000	0.0000	0
16/03/2006	R153	2006/05/04			Bond Future	7.2440	7.2280	(0.221)	0.0000	0.0000	13
16/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,907.0000	4,541.0000	(7.459)	0	0	10
16/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,154.0000	5,446.0000	5.666	0	0	0
16/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,219.0000	1,318.0000	8.121	0	0	0
16/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	20
16/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,312.0000	10,752.0000	(4.950)	0	0	0
16/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,538.0000	41,191.0000	1.611	0	0	0
16/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	444.0000	382.0000	(13.964)	0	0	0
16/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,092.0000	79,750.0000	0.832	0	0	0
16/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,601.0000	70,259.0000	0.945	0	0	0
16/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,318.0000	50,975.0000	1.306	0	0	0
16/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,656.0000	20,010.0000	(3.127)	0	0	0
16/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	111.0000	123.0000	10.811	0	0	0
16/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	110.0000	91.0000	(17.273)	0	0	0
16/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,717.0000	31,357.0000	2.084	0	0	0
16/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,009.0000	60,667.0000	1.097	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
16/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
16/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,040.0000	21,636.0000	2.833	0	0	0
16/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,118.0000	12,603.0000	4.002	0	0	0
16/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,642.0000	1,468.0000	(10.597)	0	0	0
16/03/2006	R153	2006/08/03			Bond Future	7.2360	7.2200	(0.221)	0.0000	0.0000	1
16/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,246.0000	9,537.0000	3.147	0	0	0
16/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,701.0000	8,370.0000	(3.804)	0	0	0
16/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,759.0000	13,320.0000	(3.191)	0	0	0
16/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,535.0000	4,719.0000	4.057	0	0	0
16/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,569.0000	49,149.0000	1.194	0	0	0
16/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,132.0000	1,065.0000	(5.919)	0	0	0
16/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,761.0000	40,317.0000	1.398	0	0	0
16/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	659.0000	617.0000	(6.373)	0	0	0
16/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,482.0000	58,078.0000	1.037	0	0	0
16/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,429.0000	67,034.0000	0.911	0	0	0
16/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,932.0000	23,397.0000	2.028	0	0	0
16/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	239.0000	221.0000	(7.531)	0	0	0
16/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	386.0000	359.0000	(6.995)	0	0	0
16/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,137.0000	31,656.0000	1.667	0	0	0
16/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,883.0000	1,780.0000	(5.470)	0	0	0
16/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,150.0000	2,993.0000	(4.984)	0	0	0
16/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,505.0000	15,893.0000	2.502	0	0	0
16/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,292.0000	5,058.0000	(4.422)	0	0	100
16/03/2006	R153	2006/11/02			Bond Future	7.2390	7.2250	(0.193)	0.0000	0.0000	0
16/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,296.0000	11,022.0000	(2.426)	0	0	0
16/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,581.0000	15,240.0000	(2.189)	0	0	0
16/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,698.0000	11,937.0000	2.043	0	0	0
16/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,789.0000	6,961.0000	2.534	0	0	0
16/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,046.0000	2,948.0000	(3.217)	0	0	100
16/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,346.0000	39,761.0000	1.055	0	0	0
16/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,303.0000	47,741.0000	0.926	0	0	0
16/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,244.0000	2,169.0000	(3.342)	0	0	0
16/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,343.0000	1,395.0000	3.872	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
16/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,586.0000	64,053.0000	0.734	0	0	0
16/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,260.0000	1,215.0000	(3.571)	0	0	0
16/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,795.0000	72,273.0000	0.666	0	0	0
16/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	961.0000	925.0000	(3.746)	0	0	0
16/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,387.0000	3,493.0000	3.130	0	0	0
16/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,674.0000	1,616.0000	(3.465)	0	0	0
16/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,409.0000	55,863.0000	0.819	0	0	0
16/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,088.0000	7,873.0000	(2.658)	0	0	0
16/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,324.0000	24,671.0000	1.427	0	0	0
16/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,798.0000	5,632.0000	(2.863)	0	0	0
16/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,639.0000	32,024.0000	1.217	0	0	0
16/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,183.0000	4,055.0000	(3.060)	0	0	0
16/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,796.0000	28,335.0000	(1.601)	0	0	0
16/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,596.0000	17,894.0000	1.694	0	0	0
16/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,464.0000	21,058.0000	(1.892)	0	0	0
16/03/2006	R153	2007/02/01			Bond Future	7.2610	7.2480	(0.179)	0.0000	0.0000	0
16/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,508.0000	9,667.0000	1.672	0	0	0
16/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,491.0000	18,205.0000	(1.547)	0	0	0
16/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,550.0000	14,307.0000	(1.670)	0	0	0
16/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,173.0000	14,376.0000	1.432	0	0	0
16/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,864.0000	2,802.0000	(2.165)	0	0	0
16/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,097.0000	3,171.0000	2.389	0	0	0
16/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,563.0000	68,946.0000	0.559	0	0	0
16/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,386.0000	3,314.0000	(2.126)	0	0	0
16/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,088.0000	61,460.0000	0.609	0	0	0
16/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,550.0000	11,345.0000	(1.775)	0	0	0
16/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,700.0000	19,941.0000	1.223	0	0	0
16/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,472.0000	23,142.0000	(1.406)	0	0	0
16/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,803.0000	5,918.0000	1.982	0	0	0
16/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,533.0000	29,161.0000	(1.260)	0	0	0
16/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,829.0000	26,103.0000	1.061	0	0	0
16/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,230.0000	9,058.0000	(1.863)	0	0	0
16/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,390.0000	32,692.0000	0.932	0	0	0
16/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,418.0000	7,275.0000	(1.928)	0	0	0
16/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,044.0000	3,959.0000	(2.102)	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
16/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,675.0000	54,035.0000	0.671	0	0	0
16/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,909.0000	4,808.0000	(2.057)	0	0	0
16/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,016.0000	5,895.0000	(2.011)	0	0	0
16/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,282.0000	39,607.0000	0.827	0	0	0
16/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,395.0000	46,740.0000	0.744	0	0	0
16/03/2006	R157	2006/05/04			Bond Future	7.3910	7.3800	(0.149)	0.0000	0.0000	7
16/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,976.0000	16,262.0000	(4.206)	0	0	0
16/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	5,067.0000	5,277.0000	4.144	0	0	0
16/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,155.0000	109,078.0000	0.853	0	0	0
16/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	115
16/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	95.0000	80.0000	(15.789)	0	0	0
16/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	31,632.0000	32,376.0000	2.352	0	0	0
16/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,097.0000	146,021.0000	0.637	0	0	0
16/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	463.0000	405.0000	(12.527)	0	0	0
16/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,912.0000	1,732.0000	(9.414)	0	0	0
16/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
16/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,450.0000	6,027.0000	(6.558)	0	0	0
16/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,807.0000	127,731.0000	0.729	0	0	0
16/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	15,564.0000	16,065.0000	3.219	0	0	50
16/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,380.0000	51,246.0000	1.719	0	0	0
16/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,811.0000	70,720.0000	1.302	0	0	0
16/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,142.0000	90,063.0000	1.033	0	0	0
16/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	34,186.0000	33,302.0000	(2.586)	0	0	0
16/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	827.0000	867.0000	4.837	0	0	0
16/03/2006	R157	2006/08/03			Bond Future	7.3920	7.3820	(0.135)	0.0000	0.0000	4
16/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	37,237.0000	37,781.0000	1.461	0	0	0
16/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,158.0000	23,609.0000	(2.273)	0	0	0
16/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	198.0000	186.0000	(6.061)	0	0	0
16/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	12,444.0000	12,715.0000	2.178	0	0	0
16/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,431.0000	2,323.0000	(4.443)	0	0	0
16/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70,499.0000	71,212.0000	1.011	0	0	0
16/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	23,382.0000	23,797.0000	1.775	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
16/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,278.0000	8,002.0000	(3.334)	0	0	100
16/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,560.0000	14,154.0000	(2.788)	0	0	0
16/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,067.0000	142,875.0000	0.569	0	0	0
16/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,964.0000	37,285.0000	(1.789)	0	0	0
16/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	5,306.0000	5,447.0000	2.657	0	0	0
16/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,348.0000	89,105.0000	0.857	0	0	0
16/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,290.0000	1,226.0000	(4.961)	0	0	0
16/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,526.0000	4,349.0000	(3.911)	0	0	0
16/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	53,230.0000	53,874.0000	1.210	0	0	0
16/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,317.0000	125,115.0000	0.642	0	0	0
16/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	366.0000	344.0000	(6.011)	0	0	0
16/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,369.0000	107,152.0000	0.736	0	0	0
16/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	685.0000	648.0000	(5.401)	0	0	0
16/03/2006	R157	2006/11/02			Bond Future	7.4000	7.3910	(0.122)	0.0000	0.0000	0
16/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	17,401.0000	17,660.0000	1.488	0	0	0
16/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,095.0000	3,985.0000	(2.686)	0	0	117
16/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,573.0000	56,941.0000	(1.098)	0	0	0
16/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,473.0000	29,012.0000	(1.564)	0	0	0
16/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	88,506.0000	89,116.0000	0.689	0	0	0
16/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,858.0000	1,801.0000	(3.068)	0	0	0
16/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,275.0000	139,955.0000	0.488	0	0	0
16/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,233.0000	1,192.0000	(3.325)	0	0	0
16/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	156,077.0000	156,769.0000	0.443	0	0	0
16/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	823.0000	794.0000	(3.524)	0	0	0
16/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	28,307.0000	28,662.0000	1.254	0	0	0
16/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	122,361.0000	123,024.0000	0.542	0	0	0
16/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,336.0000	19,970.0000	(1.800)	0	0	0
16/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	445.0000	428.0000	(3.820)	0	0	0
16/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,591.0000	173,294.0000	0.407	0	0	0
16/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4,237.0000	4,325.0000	2.077	0	0	0
16/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,748.0000	2,668.0000	(2.911)	0	0	0
16/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,146.0000	5,993.0000	(2.489)	0	0	0
16/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	9,355.0000	9,521.0000	1.774	0	0	0
16/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,860.0000	41,305.0000	(1.326)	0	0	0
16/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	41,398.0000	41,838.0000	1.063	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
16/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,765.0000	13,485.0000	(2.034)	0	0	0
16/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	56,147.0000	56,659.0000	0.912	0	0	0
16/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	105,376.0000	106,017.0000	0.608	0	0	0
16/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,991.0000	72,558.0000	0.788	0	0	0
16/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,226.0000	9,017.0000	(2.265)	0	0	0
16/03/2006	R157	2007/02/01			Bond Future	7.4180	7.4100	(0.108)	0.0000	0.0000	0
16/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,400.0000	46,943.0000	(0.964)	0	0	0
16/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,942.0000	23,172.0000	1.003	0	0	0
16/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,113.0000	35,719.0000	(1.091)	0	0	0
16/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	14,319.0000	14,484.0000	1.152	0	0	0
16/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,390.0000	27,060.0000	(1.205)	0	0	0
16/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	33,759.0000	34,052.0000	0.868	0	0	0
16/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	46,126.0000	46,477.0000	0.761	0	0	0
16/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,129.0000	5,036.0000	(1.813)	0	0	0
16/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	137,348.0000	137,897.0000	0.400	0	0	0
16/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	121,363.0000	121,894.0000	0.438	0	0	0
16/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,964.0000	3,889.0000	(1.892)	0	0	0
16/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,091.0000	3,030.0000	(1.973)	0	0	0
16/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,048.0000	2,005.0000	(2.100)	0	0	0
16/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	153,312.0000	153,875.0000	0.367	0	0	0
16/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,691.0000	6,575.0000	(1.734)	0	0	0
16/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,799.0000	169,379.0000	0.344	0	0	0
16/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,792.0000	8,649.0000	(1.626)	0	0	0
16/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	105,455.0000	105,963.0000	0.482	0	0	0
16/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,798.0000	60,200.0000	0.672	0	0	0
16/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,434.0000	15,212.0000	(1.438)	0	0	0
16/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,581.0000	20,309.0000	(1.322)	0	0	0
16/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,624.0000	11,446.0000	(1.531)	0	0	0
16/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,760.0000	90,239.0000	0.534	0	0	0
16/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	74,461.0000	74,905.0000	0.596	0	0	0
16/03/2006	R186	2006/05/04			Bond Future	7.1510	7.1210	(0.420)	7.1300	7.1300	35
16/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	108,024.0000	112,042.0000	3.720	0	0	0
16/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	172.0000	124.0000	(27.907)	0	0	0
16/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	23,657.0000	26,162.0000	10.589	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
16/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	92,538.0000	88,486.0000	(4.379)	0	0	0
16/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	40.0000	54.0000	35.000	0	0	0
16/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	10,368.0000	8,808.0000	(15.046)	0	0	0
16/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	21.0000	14.0000	(33.333)	0	0	0
16/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	764.0000	580.0000	(24.084)	0	0	0
16/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	165,350.0000	169,415.0000	2.458	0	0	0
16/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	78,252.0000	82,135.0000	4.962	0	0	0
16/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	137,144.0000	141,203.0000	2.960	0	0	0
16/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,055.0000	2,452.0000	(19.738)	0	0	0
16/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	49,040.0000	52,503.0000	7.062	0	0	0
16/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	192,572.0000	196,638.0000	2.111	0	0	0
16/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	7,164.0000	8,321.0000	16.150	0	0	0
16/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,817.0000	24,907.0000	(10.461)	0	0	0
16/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	218,836.0000	222,902.0000	1.858	0	0	0
16/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	992.0000	1,231.0000	24.093	0	0	0
16/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	56,887.0000	53,060.0000	(6.727)	0	0	0
16/03/2006	R186	2006/08/03			Bond Future	7.1480	7.1170	(0.434)	0.0000	0.0000	0
16/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,647.0000	3,242.0000	(11.105)	0	0	0
16/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	111,183.0000	114,952.0000	3.390	0	0	0
16/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,227.0000	11,097.0000	(9.242)	0	0	0
16/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	64.0000	53.0000	(17.188)	0	0	0
16/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	204.0000	171.0000	(16.176)	0	0	0
16/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	588.0000	503.0000	(14.456)	0	0	0
16/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	84,050.0000	87,539.0000	4.151	0	0	0
16/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
16/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,685.0000	6,000.0000	(10.247)	0	0	0
16/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	243,138.0000	247,308.0000	1.715	0	0	0
16/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	217,964.0000	222,126.0000	1.909	0	0	0
16/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	58,295.0000	61,338.0000	5.220	0	0	0
16/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	165,284.0000	169,372.0000	2.473	0	0	0
16/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	191,975.0000	196,115.0000	2.157	0	0	0
16/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	138,170.0000	142,147.0000	2.878	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
16/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,538.0000	1,341.0000	(12.809)	0	0	0
16/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,875.0000	35,291.0000	(6.822)	0	0	0
16/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,839.0000	7,648.0000	11.829	0	0	0
16/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,917.0000	58,553.0000	(5.433)	0	0	0
16/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	17,775.0000	19,365.0000	8.945	0	0	0
16/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,949.0000	20,173.0000	(8.091)	0	0	0
16/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	35,547.0000	37,944.0000	6.743	0	0	0
16/03/2006	R186	2006/11/02			Bond Future	7.1450	7.1150	(0.420)	0.0000	0.0000	0
16/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	95,185.0000	91,686.0000	(3.676)	0	0	0
16/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,896.0000	5,407.0000	10.437	0	0	0
16/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,352.0000	12,450.0000	(6.756)	0	0	0
16/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,950.0000	8,313.0000	(7.117)	0	0	0
16/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	90,579.0000	93,688.0000	3.432	0	0	0
16/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	26,023.0000	27,685.0000	6.387	0	0	0
16/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	66,293.0000	69,032.0000	4.132	0	0	0
16/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	45,574.0000	43,225.0000	(5.154)	0	0	0
16/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,152.0000	18,880.0000	(6.312)	0	0	0
16/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	12,951.0000	13,996.0000	8.069	0	0	0
16/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	67,213.0000	64,247.0000	(4.413)	0	0	0
16/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	141,128.0000	144,740.0000	2.559	0	0	0
16/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	116,155.0000	119,529.0000	2.905	0	0	0
16/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	166,680.0000	170,455.0000	2.265	0	0	0
16/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	30,408.0000	28,650.0000	(5.781)	0	0	0
16/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,006.0000	4,606.0000	(7.990)	0	0	0
16/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	217,578.0000	221,520.0000	1.812	0	0	0
16/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	44,307.0000	46,560.0000	5.085	0	0	0
16/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,340.0000	1,209.0000	(9.776)	0	0	0
16/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	642.0000	573.0000	(10.748)	0	0	0
16/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	192,287.0000	196,166.0000	2.017	0	0	0
16/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,658.0000	2,422.0000	(8.879)	0	0	0
16/03/2006	R186	2007/02/01			Bond Future	7.1480	7.1170	(0.434)	0.0000	0.0000	0
16/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,181.0000	20,079.0000	(5.203)	0	0	0
16/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	121,918.0000	125,178.0000	2.674	0	0	0
16/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,463.0000	100,474.0000	3.089	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
16/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,854.0000	15,003.0000	(5.368)	0	0	0
16/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	52,255.0000	54,532.0000	4.357	0	0	0
16/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,969.0000	76,656.0000	3.633	0	0	0
16/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,857.0000	37,021.0000	(4.725)	0	0	0
16/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,559.0000	27,134.0000	(4.990)	0	0	0
16/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	145,076.0000	148,580.0000	2.415	0	0	0
16/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	193,228.0000	197,063.0000	1.985	0	0	0
16/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	168,985.0000	172,679.0000	2.186	0	0	0
16/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	99,403.0000	96,046.0000	(3.377)	0	0	0
16/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,314.0000	2,137.0000	(7.649)	0	0	0
16/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	217,465.0000	221,400.0000	1.809	0	0	0
16/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,926.0000	3,649.0000	(7.056)	0	0	0
16/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,454.0000	6,036.0000	(6.477)	0	0	0
16/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,278.0000	9,670.0000	(5.916)	0	0	0
16/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	9,429.0000	10,183.0000	7.997	0	0	0
16/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	73,457.0000	70,595.0000	(3.896)	0	0	0
16/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,173.0000	50,843.0000	(4.382)	0	0	0
16/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	19,217.0000	20,467.0000	6.505	0	0	0
16/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	33,373.0000	35,155.0000	5.340	0	0	0
16/03/2006	R194	2006/05/04			Bond Future	7.0050	6.9890	(0.228)	0.0000	0.0000	101
16/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	614.0000	544.0000	(11.401)	0	0	0
16/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,042.0000	17,317.0000	1.614	0	0	0
16/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,842.0000	5,049.0000	4.275	0	0	0
16/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	166.0000	142.0000	(14.458)	0	0	0
16/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,685.0000	8,938.0000	2.913	0	0	0
16/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
16/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	41.0000	34.0000	(17.073)	0	0	0
16/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,782.0000	34,059.0000	0.820	0	0	0
16/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,828.0000	13,098.0000	2.105	0	0	0
16/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,628.0000	29,905.0000	0.935	0	0	0
16/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,835.0000	1,956.0000	6.594	0	0	0
16/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,922.0000	1,766.0000	(8.117)	0	0	0
16/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,172.0000	12,896.0000	(2.095)	0	0	0
16/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,452.0000	25,729.0000	1.088	0	0	0
16/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,795.0000	8,519.0000	(3.138)	0	0	0
16/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,732.0000	4,487.0000	(5.178)	0	0	0
16/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,254.0000	21,531.0000	1.303	0	0	0
16/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	307.0000	339.0000	10.423	0	0	0
16/03/2006	R194	2006/08/03			Bond Future	6.9450	6.9300	(0.216)	0.0000	0.0000	0
16/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,608.0000	1,677.0000	4.291	0	0	0
16/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,787.0000	2,674.0000	(4.055)	0	0	0
16/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,612.0000	3,725.0000	3.128	0	0	0
16/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,704.0000	1,626.0000	(4.577)	0	0	0
16/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,542.0000	4,386.0000	(3.435)	0	0	0
16/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,021.0000	969.0000	(5.093)	0	0	0
16/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,312.0000	9,486.0000	1.869	0	0	0
16/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,271.0000	6,419.0000	2.360	0	0	0
16/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	619.0000	585.0000	(5.493)	0	0	0
16/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,616.0000	12,807.0000	1.514	0	0	0
16/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,077.0000	16,279.0000	1.256	0	0	0
16/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	392.0000	370.0000	(5.612)	0	0	0
16/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,533.0000	19,746.0000	1.090	0	0	0
16/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	179.0000	167.0000	(6.704)	0	0	0
16/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	75.0000	69.0000	(8.000)	0	0	0
16/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,080.0000	23,300.0000	0.953	0	0	0
16/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	28.0000	26.0000	(7.143)	0	0	0
16/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
16/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,266.0000	30,491.0000	0.743	0	0	0
16/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,668.0000	26,891.0000	0.836	0	0	0
16/03/2006	R194	2006/11/02			Bond Future	6.8950	6.8820	(0.189)	0.0000	0.0000	0
16/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,067.0000	2,987.0000	(2.608)	0	0	0
16/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,400.0000	4,485.0000	1.932	0	0	0
16/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,400.0000	4,297.0000	(2.341)	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
16/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,697.0000	6,801.0000	1.553	0	0	0
16/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,555.0000	2,617.0000	2.427	0	0	0
16/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,201.0000	2,139.0000	(2.817)	0	0	0
16/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,560.0000	17,706.0000	0.831	0	0	0
16/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	315.0000	302.0000	(4.127)	0	0	0
16/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,103.0000	1,140.0000	3.354	0	0	0
16/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,515.0000	8,364.0000	(1.773)	0	0	0
16/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	275.0000	289.0000	5.091	0	0	0
16/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,496.0000	11,334.0000	(1.409)	0	0	0
16/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,138.0000	6,010.0000	(2.085)	0	0	0
16/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,257.0000	9,375.0000	1.275	0	0	0
16/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	38.0000	40.0000	5.263	0	0	0
16/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,988.0000	12,116.0000	1.068	0	0	0
16/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,611.0000	1,563.0000	(2.980)	0	0	0
16/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	545.0000	526.0000	(3.486)	0	0	0
16/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,426.0000	20,579.0000	0.749	0	0	0
16/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	904.0000	875.0000	(3.208)	0	0	0
16/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,205.0000	1,169.0000	(2.988)	0	0	0
16/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,809.0000	14,946.0000	0.925	0	0	0
16/03/2006	R194	2007/02/01			Bond Future	6.8710	6.8620	(0.131)	0.0000	0.0000	0
16/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,341.0000	2,307.0000	(1.452)	0	0	0
16/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,798.0000	8,857.0000	0.671	0	0	0
16/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,980.0000	11,044.0000	0.583	0	0	0
16/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,690.0000	5,623.0000	(1.178)	0	0	0
16/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,335.0000	7,258.0000	(1.050)	0	0	0
16/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,853.0000	1,879.0000	1.403	0	0	0
16/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,974.0000	1,944.0000	(1.520)	0	0	0
16/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	592.0000	580.0000	(2.027)	0	0	0
16/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,693.0000	1,667.0000	(1.536)	0	0	0
16/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	901.0000	916.0000	1.665	0	0	0
16/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,828.0000	2,788.0000	(1.414)	0	0	0
16/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,703.0000	19,784.0000	0.411	0	0	0
16/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,852.0000	4,898.0000	0.948	0	0	0
16/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,239.0000	13,307.0000	0.514	0	0	0
16/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,523.0000	3,476.0000	(1.334)	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
16/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	859.0000	844.0000	(1.746)	0	0	0
16/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,726.0000	6,779.0000	0.788	0	0	0
16/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,220.0000	1,200.0000	(1.639)	0	0	0
16/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,297.0000	15,370.0000	0.477	0	0	0
16/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,458.0000	17,536.0000	0.447	0	0	0
16/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,351.0000	9,265.0000	(0.920)	0	0	0
16/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,164.0000	3,200.0000	1.138	0	0	0
16/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	308.0000	316.0000	2.597	0	0	0
16/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,413.0000	4,356.0000	(1.292)	0	0	0
16/03/2006	R201	2006/05/04			Bond Future	7.3670	7.3560	(0.149)	0.0000	0.0000	66
16/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,386.0000	117,118.0000	0.629	0	0	0
16/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	26,217.0000	26,830.0000	2.338	0	0	0
16/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,068.0000	72,797.0000	1.012	0	0	0
16/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,120.0000	87,851.0000	0.839	0	0	0
16/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,144.0000	1,026.0000	(10.315)	0	0	0
16/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	12,921.0000	13,353.0000	3.343	0	0	0
16/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,894.0000	102,625.0000	0.717	0	0	0
16/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,129.0000	3,830.0000	(7.241)	0	0	0
16/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	58.0000	49.0000	(15.517)	0	0	0
16/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
16/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	270.0000	234.0000	(13.333)	0	0	0
16/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,757.0000	57,478.0000	1.270	0	0	0
16/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,310.0000	42,005.0000	1.682	0	0	0
16/03/2006	R201	2006/08/03			Bond Future	7.3700	7.3600	(0.136)	0.0000	0.0000	0
16/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	320.0000	301.0000	(5.938)	0	0	0
16/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,415.0000	86,045.0000	0.738	0	0	0
16/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	112.0000	104.0000	(7.143)	0	0	0
16/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,832.0000	114,479.0000	0.568	0	0	0
16/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
16/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,693.0000	100,335.0000	0.644	0	0	0
16/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	823.0000	780.0000	(5.225)	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
16/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,501.0000	1,429.0000	(4.797)	0	0	0
16/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,160.0000	4,967.0000	(3.740)	0	0	0
16/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	29,489.0000	29,946.0000	1.550	0	0	0
16/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	56,789.0000	57,367.0000	1.018	0	0	0
16/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,775.0000	2,655.0000	(4.324)	0	0	0
16/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,155.0000	71,762.0000	0.853	0	0	0
16/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	42,730.0000	43,261.0000	1.243	0	0	0
16/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,568.0000	9,268.0000	(3.135)	0	0	0
16/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	17,971.0000	18,320.0000	1.942	0	0	0
16/03/2006	R201	2006/11/02			Bond Future	7.3750	7.3660	(0.122)	0.0000	0.0000	0
16/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	97,833.0000	98,378.0000	0.557	0	0	0
16/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,326.0000	19,967.0000	(1.766)	0	0	0
16/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,391.0000	111,948.0000	0.500	0	0	0
16/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	12,359.0000	12,572.0000	1.723	0	0	0
16/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,879.0000	8,676.0000	(2.286)	0	0	0
16/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	21,422.0000	21,719.0000	1.386	0	0	0
16/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	44,663.0000	45,086.0000	0.947	0	0	0
16/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	32,338.0000	32,707.0000	1.141	0	0	0
16/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,274.0000	2,333.0000	2.595	0	0	0
16/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	345.0000	331.0000	(4.058)	0	0	0
16/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,923.0000	5,775.0000	(2.499)	0	0	0
16/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,861.0000	42,349.0000	(1.195)	0	0	0
16/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,981.0000	3,875.0000	(2.663)	0	0	0
16/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,530.0000	13,255.0000	(2.033)	0	0	0
16/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	57,721.0000	58,185.0000	0.804	0	0	0
16/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,420.0000	1,373.0000	(3.310)	0	0	0
16/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	721.0000	694.0000	(3.745)	0	0	0
16/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	6,037.0000	6,165.0000	2.120	0	0	0
16/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,640.0000	2,564.0000	(2.879)	0	0	0
16/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,162.0000	29,718.0000	(1.472)	0	0	0
16/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	71,105.0000	71,600.0000	0.696	0	0	0
16/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	84,340.0000	84,865.0000	0.622	0	0	0
16/03/2006	R201	2007/02/01			Bond Future	7.3900	7.3810	(0.122)	0.0000	0.0000	0
16/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	58,588.0000	59,010.0000	0.720	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
16/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	34,610.0000	34,950.0000	0.982	0	0	0
16/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	46,756.0000	47,139.0000	0.819	0	0	0
16/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,633.0000	12,416.0000	(1.718)	0	0	0
16/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,852.0000	9,677.0000	(1.776)	0	0	0
16/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,023.0000	6,888.0000	(1.922)	0	0	0
16/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	83,522.0000	84,003.0000	0.576	0	0	0
16/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,377.0000	5,270.0000	(1.990)	0	0	0
16/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,237.0000	1,204.0000	(2.668)	0	0	0
16/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,397.0000	43,922.0000	(1.070)	0	0	0
16/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	71,341.0000	71,791.0000	0.631	0	0	0
16/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,878.0000	109,401.0000	0.480	0	0	0
16/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	96,090.0000	96,595.0000	0.526	0	0	0
16/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,415.0000	3,340.0000	(2.196)	0	0	0
16/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,093.0000	2,042.0000	(2.437)	0	0	0
16/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,242.0000	16,968.0000	(1.589)	0	0	0
16/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,879.0000	3,960.0000	2.088	0	0	0
16/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	24,018.0000	24,301.0000	1.178	0	0	0
16/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	15,121.0000	15,336.0000	1.422	0	0	0
16/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,898.0000	32,486.0000	(1.252)	0	0	0
16/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	8,432.0000	8,577.0000	1.720	0	0	0
16/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,823.0000	23,482.0000	(1.431)	0	0	0
16/03/2006	R203	2006/05/04			Bond Future	7.3840	7.3790	(0.068)	0.0000	0.0000	0
16/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	16,650.0000	16,791.0000	0.847	0	0	0
16/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,732.0000	17,370.0000	(2.042)	0	0	0
16/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,509.0000	7,253.0000	(3.409)	0	0	0
16/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
16/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,199.0000	2,190.0000	(0.409)	0	0	0
16/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	7,042.0000	7,076.0000	0.483	0	0	0
16/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,337.0000	101,733.0000	0.391	0	0	0
16/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	83,794.0000	84,189.0000	0.471	0	0	0
16/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	30,887.0000	31,153.0000	0.861	0	0	0
16/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,215.0000	32,810.0000	(1.219)	0	0	0
16/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,469.0000	118,865.0000	0.334	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
16/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,891.0000	66,277.0000	0.586	0	0	0
16/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	90.0000	80.0000	(11.111)	0	0	0
16/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	47,927.0000	48,279.0000	0.734	0	0	0
16/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,395.0000	2,266.0000	(5.386)	0	0	0
16/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	554.0000	509.0000	(8.123)	0	0	0
16/03/2006	R203	2006/08/03			Bond Future	7.3850	7.3810	(0.054)	0.0000	0.0000	0
16/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,138.0000	24,252.0000	0.472	0	0	0
16/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,678.0000	38,394.0000	(0.734)	0	0	0
16/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,057.0000	8,085.0000	0.348	0	0	0
16/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,210.0000	15,013.0000	(1.295)	0	0	0
16/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,673.0000	14,738.0000	0.443	0	0	0
16/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	735.0000	710.0000	(3.401)	0	0	0
16/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,281.0000	25,033.0000	(0.981)	0	0	0
16/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	50,751.0000	50,972.0000	0.435	0	0	0
16/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,119.0000	100,421.0000	0.302	0	0	0
16/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,138.0000	4,047.0000	(2.199)	0	0	0
16/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,860.0000	117,168.0000	0.264	0	0	0
16/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,845.0000	1,793.0000	(2.818)	0	0	0
16/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	83.0000	78.0000	(6.024)	0	0	0
16/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	36,340.0000	36,510.0000	0.468	0	0	0
16/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	261.0000	250.0000	(4.215)	0	0	0
16/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,343.0000	8,201.0000	(1.702)	0	0	0
16/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	83,267.0000	83,554.0000	0.345	0	0	0
16/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,631.0000	66,893.0000	0.393	0	0	0
16/03/2006	R203	2006/11/02			Bond Future	7.3910	7.3870	(0.054)	0.0000	0.0000	0
16/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	53,193.0000	53,396.0000	0.382	0	0	0
16/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,011.0000	42,755.0000	(0.595)	0	0	0
16/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,937.0000	12,793.0000	(1.113)	0	0	0
16/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,411.0000	12,463.0000	0.419	0	0	0
16/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,737.0000	7,632.0000	(1.357)	0	0	0
16/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	40,049.0000	40,213.0000	0.409	0	0	0
16/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,515.0000	75,221.0000	(0.389)	0	0	0
16/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,390.0000	7,418.0000	0.379	0	0	0
16/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,160.0000	57,880.0000	(0.481)	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
16/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,472.0000	19,556.0000	0.431	0	0	0
16/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,718.0000	67,955.0000	0.350	0	0	0
16/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,087.0000	4,099.0000	0.294	0	0	0
16/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,345.0000	4,275.0000	(1.611)	0	0	0
16/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,712.0000	28,835.0000	0.428	0	0	0
16/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,383.0000	20,198.0000	(0.908)	0	0	0
16/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,375.0000	30,152.0000	(0.734)	0	0	0
16/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	83,160.0000	83,423.0000	0.316	0	0	0
16/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	99,093.0000	99,375.0000	0.285	0	0	0
16/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,286.0000	2,242.0000	(1.925)	0	0	0
16/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,125.0000	1,099.0000	(2.311)	0	0	0
16/03/2006	R203	2007/02/01			Bond Future	7.4060	7.4020	(0.054)	0.0000	0.0000	0
16/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,530.0000	32,652.0000	0.375	0	0	0
16/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,467.0000	25,287.0000	(0.707)	0	0	0
16/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,424.0000	35,213.0000	(0.596)	0	0	0
16/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,565.0000	23,656.0000	0.386	0	0	0
16/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,499.0000	7,414.0000	(1.133)	0	0	0
16/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	68,762.0000	68,979.0000	0.316	0	0	0
16/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,741.0000	11,626.0000	(0.979)	0	0	0
16/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	55,354.0000	55,541.0000	0.338	0	0	0
16/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,100.0000	83,342.0000	0.291	0	0	0
16/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,688.0000	2,648.0000	(1.488)	0	0	0
16/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,589.0000	4,529.0000	(1.307)	0	0	0
16/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,505.0000	1,479.0000	(1.728)	0	0	0
16/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,344.0000	113,620.0000	0.244	0	0	0
16/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,637.0000	17,490.0000	(0.833)	0	0	0
16/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	98,054.0000	98,315.0000	0.266	0	0	0
16/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,583.0000	47,345.0000	(0.500)	0	0	0
16/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	43,186.0000	43,342.0000	0.361	0	0	0
16/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,829.0000	6,854.0000	0.366	0	0	0
16/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,356.0000	16,419.0000	0.385	0	0	0
16/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,890.0000	61,630.0000	(0.420)	0	0	0
16/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,836.0000	10,878.0000	0.388	0	0	0
16/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,180.0000	77,903.0000	(0.354)	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
16/03/2006	R204	2006/05/04			Bond Future	7.3650	7.3550	(0.136)	0.0000	0.0000	80
16/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	548.0000	486.0000	(11.314)	0	0	0
16/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	52,163.0000	52,943.0000	1.495	0	0	0
16/03/2006	R204	2006/08/03			Bond Future	7.3670	7.3570	(0.136)	0.0000	0.0000	0
16/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	55,130.0000	55,790.0000	1.197	0	0	0
16/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,309.0000	4,139.0000	(3.945)	0	0	0
16/03/2006	R204	2006/11/02			Bond Future	7.3710	7.3620	(0.122)	0.0000	0.0000	0
16/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,688.0000	32,229.0000	(1.404)	0	0	0
16/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	123,460.0000	124,169.0000	0.574	0	0	0
16/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,906.0000	15,104.0000	1.328	0	0	0
16/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	44,810.0000	45,264.0000	1.013	0	0	0
16/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,876.0000	45,336.0000	(1.177)	0	0	0
16/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,718.0000	61,111.0000	(0.984)	0	0	0
16/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,192.0000	9,322.0000	1.414	0	0	0
16/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,299.0000	5,377.0000	1.472	0	0	0
16/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,718.0000	22,996.0000	1.224	0	0	0
16/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	703.0000	675.0000	(3.983)	0	0	0
16/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,724.0000	33,091.0000	1.122	0	0	0
16/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,382.0000	14,099.0000	(1.968)	0	0	0
16/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	58,677.0000	59,211.0000	0.910	0	0	0
16/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,953.0000	79,295.0000	(0.823)	0	0	0
16/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,905.0000	74,506.0000	0.813	0	0	0
16/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,233.0000	21,862.0000	(1.669)	0	0	0
16/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	106,672.0000	107,358.0000	0.643	0	0	0
16/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,821.0000	8,618.0000	(2.301)	0	0	0
16/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,446.0000	1,396.0000	(3.458)	0	0	0
16/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,117.0000	4,981.0000	(2.658)	0	0	0
16/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	90,042.0000	90,693.0000	0.723	0	0	0
16/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,802.0000	2,716.0000	(3.069)	0	0	0
16/03/2006	R204	2007/02/01			Bond Future	7.3820	7.3730	(0.122)	0.0000	0.0000	0
16/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	60,566.0000	61,072.0000	0.835	0	0	0
16/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,323.0000	12,478.0000	1.258	0	0	0
16/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	47,534.0000	47,971.0000	0.919	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
16/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,245.0000	12,024.0000	(1.805)	0	0	0
16/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,395.0000	18,105.0000	(1.577)	0	0	0
16/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,850.0000	75,417.0000	0.758	0	0	0
16/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,821.0000	2,747.0000	(2.623)	0	0	0
16/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	90,057.0000	90,672.0000	0.683	0	0	0
16/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,329.0000	81,707.0000	(0.756)	0	0	0
16/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,587.0000	1,541.0000	(2.899)	0	0	0
16/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	121,962.0000	122,642.0000	0.558	0	0	0
16/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,857.0000	106,510.0000	0.617	0	0	0
16/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,800.0000	4,689.0000	(2.313)	0	0	0
16/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,828.0000	7,668.0000	(2.044)	0	0	0
16/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,848.0000	7,953.0000	1.338	0	0	0
16/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,002.0000	64,430.0000	(0.880)	0	0	0
16/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,423.0000	18,640.0000	1.178	0	0	0
16/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,038.0000	36,599.0000	(1.185)	0	0	0
16/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,854.0000	49,345.0000	(1.021)	0	0	0
16/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	36,049.0000	36,411.0000	1.004	0	0	0
16/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,316.0000	26,604.0000	1.094	0	0	0
16/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,586.0000	26,222.0000	(1.369)	0	0	0
16/03/2006	R207	2006/05/04			Bond Future	7.3430	7.3280	(0.204)	0.0000	0.0000	0
16/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,275.0000	55,479.0000	2.218	0	0	0
16/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	502.0000	430.0000	(14.343)	0	0	0
16/03/2006	R207	2006/08/03			Bond Future	7.3450	7.3300	(0.204)	0.0000	0.0000	0
16/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,139.0000	3,915.0000	(5.412)	0	0	0
16/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,188.0000	58,226.0000	1.815	0	0	0
16/03/2006	R207	2006/11/02			Bond Future	7.3470	7.3330	(0.191)	0.0000	0.0000	0
16/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	71,903.0000	73,026.0000	1.562	0	0	0
16/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,480.0000	126,644.0000	0.928	0	0	0
16/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	54,023.0000	55,074.0000	1.945	0	0	0
16/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,685.0000	1,571.0000	(6.766)	0	0	0
16/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,475.0000	52,426.0000	(1.962)	0	0	0
16/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,148.0000	2,264.0000	5.400	0	0	0
16/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,339.0000	38,252.0000	2.445	0	0	0
16/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	515.0000	473.0000	(8.155)	0	0	0
16/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	27.0000	24.0000	(11.111)	0	0	0
16/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,588.0000	4,336.0000	(5.493)	0	0	0
16/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	107,968.0000	109,130.0000	1.076	0	0	0
16/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	90,047.0000	91,199.0000	1.279	0	0	0
16/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	130.0000	117.0000	(10.000)	0	0	0
16/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,509.0000	10,053.0000	(4.339)	0	0	0
16/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,693.0000	5,953.0000	4.567	0	0	0
16/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,570.0000	19,877.0000	(3.369)	0	0	0
16/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,464.0000	12,935.0000	3.779	0	0	0
16/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,105.0000	34,200.0000	(2.578)	0	0	0
16/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,117.0000	23,825.0000	3.063	0	0	0
16/03/2006	R207	2007/02/01			Bond Future	7.3550	7.3410	(0.190)	0.0000	0.0000	0
16/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	49,815.0000	50,545.0000	1.465	0	0	0
16/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,937.0000	28,435.0000	1.783	0	0	0
16/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,639.0000	78,562.0000	1.189	0	0	0
16/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,126.0000	63,960.0000	1.321	0	0	0
16/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,607.0000	35,955.0000	(1.781)	0	0	0
16/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,015.0000	11,699.0000	(2.630)	0	0	0
16/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,085.0000	17,665.0000	(2.322)	0	0	0
16/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,703.0000	4,547.0000	(3.317)	0	0	0
16/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,018.0000	94,012.0000	1.069	0	0	0
16/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,558.0000	1,494.0000	(4.108)	0	0	0
16/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,659.0000	63,790.0000	(1.344)	0	0	0
16/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	125,105.0000	126,191.0000	0.868	0	0	0
16/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,765.0000	2,663.0000	(3.689)	0	0	0
16/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,935.0000	109,983.0000	0.962	0	0	0
16/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,672.0000	7,445.0000	(2.959)	0	0	0
16/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,287.0000	13,569.0000	2.122	0	0	0
16/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,536.0000	8,731.0000	2.284	0	0	0
16/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,167.0000	81,212.0000	(1.162)	0	0	0
16/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,010.0000	38,626.0000	1.621	0	0	0
16/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,704.0000	20,088.0000	1.949	0	0	0
16/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,202.0000	25,667.0000	(2.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/03/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	49,428.0000	48,662.0000	(1.550)	0	0	0
Grand Total:										2,118