

# Derivatives High/Low Report

High/Low for 30/03/2006

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
30/03/2006	GOVI 2006/05/04			jGovi	240.8610	241.4250	0.234	0.0000	0.0000	699
30/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	108,614.0000	114,252.0000	5.191	0	0	0
30/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	4.0000	2.0000	(50.000)	0	0	0
30/03/2006	GOVI 2006/08/03			jGovi	245.1910	245.7590	0.232	0.0000	0.0000	0
30/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	116.0000	84.0000	(27.586)	0	0	0
30/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	152,026.0000	157,674.0000	3.715	0	0	0
30/03/2006	GOVI 2006/11/02			jGovi	249.6080	250.1710	0.226	0.0000	0.0000	0
30/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	119.0000	93.0000	(21.849)	0	0	0
30/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	196,199.0000	201,803.0000	2.856	0	0	0
30/03/2006	GOVI 2007/02/01			jGovi	254.0410	254.5940	0.218	0.0000	0.0000	0
30/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	240,481.0000	245,997.0000	2.294	0	0	0
30/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	71.0000	57.0000	(19.718)	0	0	0
30/03/2006	J153 2010/08/31			jSwap	7.2910	7.2520	(0.535)	0.0000	0.0000	0
30/03/2006	J157 2015/09/15			jSwap	7.5070	7.4570	(0.666)	0.0000	0.0000	0
30/03/2006	J186 2026/12/21			jSwap	7.1960	7.1470	(0.681)	0.0000	0.0000	0
30/03/2006	J194 2008/02/28			jSwap	7.1550	7.1290	(0.363)	0.0000	0.0000	0
30/03/2006	J201 2014/12/22			jSwap	7.4660	7.4180	(0.643)	0.0000	0.0000	0

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30/03/2006	J203	2017/09/15			jSwap	7.4910	7.4420	(0.654)	0.0000	0.0000	0
30/03/2006	J204	2018/12/21			jSwap	7.4580	7.4110	(0.630)	0.0000	0.0000	0
30/03/2006	J207	2020/01/15			jSwap	7.4320	7.3850	(0.632)	0.0000	0.0000	0
30/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
30/03/2006	JFRA	2006/05/04			jFra	7.1170	7.1170	-	0.0000	0.0000	0
30/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	552.0000	547.0000	(0.906)	0	0	0
30/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	265.0000	260.0000	(1.887)	0	0	0
30/03/2006	JFRA	2006/08/03			jFra	7.1200	7.1190	(0.014)	0.0000	0.0000	0
30/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	967.0000	963.0000	(0.414)	0	0	0
30/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	673.0000	671.0000	(0.297)	0	0	0
30/03/2006	JFRA	2006/11/02			jFra	7.1340	7.1410	0.098	0.0000	0.0000	0
30/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	963.0000	952.0000	(1.142)	0	0	0
30/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,291.0000	1,298.0000	0.542	0	0	0
30/03/2006	JFRA	2007/02/01			jFra	7.2590	7.2320	(0.372)	0.0000	0.0000	500
30/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,062.0000	1,032.0000	(2.825)	0	0	0
30/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,652.0000	1,688.0000	2.179	0	0	0
30/03/2006	JFRA	2007/05/03			jFra	7.3020	7.3070	0.068	0.0000	0.0000	0
30/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,315.0000	1,319.0000	0.304	0	0	0
30/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,800.0000	1,791.0000	(0.500)	0	0	0
30/03/2006	JFRA	2007/08/02			jFra	7.4170	7.3950	(0.297)	0.0000	0.0000	0
30/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,816.0000	1,842.0000	1.432	0	0	0
30/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,613.0000	1,585.0000	(1.736)	0	0	0
30/03/2006	JFRA	2007/11/01			jFra	7.5180	7.5090	(0.120)	0.0000	0.0000	0
30/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,931.0000	1,941.0000	0.518	0	0	0

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30/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,978.0000	1,965.0000	(0.657)	0	0	0
30/03/2006	JFRA	2008/02/07			jFra	7.5780	7.5520	(0.343)	0.0000	0.0000	0
30/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,322.0000	27,271.0000	(0.187)	0	0	0
30/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,115.0000	27,128.0000	0.048	0	0	0
30/03/2006	JN02	2006/05/04			jNote	7.2980	7.2900	(0.110)	0.0000	0.0000	0
30/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,751.0000	6,578.0000	(2.563)	0	0	0
30/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,795.0000	5,787.0000	(0.138)	0	0	0
30/03/2006	JN02	2006/08/03			jNote	7.3630	7.3500	(0.177)	0.0000	0.0000	0
30/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,735.0000	10,804.0000	0.643	0	0	0
30/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,832.0000	12,660.0000	(1.340)	0	0	0
30/03/2006	JN02	2006/11/02			jNote	7.4310	7.4120	(0.256)	0.0000	0.0000	0
30/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,768.0000	13,900.0000	0.959	0	0	0
30/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,126.0000	16,906.0000	(1.285)	0	0	0
30/03/2006	JN05	2006/05/04			jNote	7.5520	7.5150	(0.490)	0.0000	0.0000	0
30/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,867.0000	2,148.0000	15.051	0	0	0
30/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,392.0000	13,144.0000	(8.671)	0	0	0
30/03/2006	JN05	2006/08/03			jNote	7.5900	7.5500	(0.527)	0.0000	0.0000	0
30/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,051.0000	18,905.0000	(5.715)	0	0	0
30/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,966.0000	6,469.0000	8.431	0	0	0
30/03/2006	JN05	2006/11/02			jNote	7.6300	7.5860	(0.577)	0.0000	0.0000	0
30/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,701.0000	9,313.0000	7.034	0	0	0
30/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,423.0000	23,226.0000	(4.901)	0	0	0
30/03/2006	JN10	2006/05/04			jNote	7.6690	7.6290	(0.522)	0.0000	0.0000	0
30/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	29,366.0000	26,704.0000	(9.065)	0	0	0
30/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	177.0000	259.0000	46.328	0	0	0
30/03/2006	JN10	2006/08/03			jNote	7.6880	7.6460	(0.546)	0.0000	0.0000	0
30/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	32,671.0000	30,235.0000	(7.456)	0	0	0

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30/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,201.0000	2,639.0000	19.900	0	0	0
30/03/2006	JN10	2006/11/02			jNote	7.7070	7.6640	(0.558)	0.0000	0.0000	0
30/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,296.0000	4,912.0000	14.339	0	0	0
30/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	36,042.0000	33,723.0000	(6.434)	0	0	0
30/03/2006	JROD	2006/03/31			jRod	6.7020	6.7020	-	0.0000	0.0000	0
30/03/2006	JROD	2006/04/28			jRod	6.7500	6.7470	(0.044)	0.0000	0.0000	0
30/03/2006	JROD	2006/05/31			jRod	6.8780	6.8740	(0.058)	0.0000	0.0000	0
30/03/2006	JROD	2006/06/30			jRod	6.8990	6.8970	(0.029)	0.0000	0.0000	0
30/03/2006	JROD	2006/07/31			jRod	6.9770	6.9740	(0.043)	0.0000	0.0000	0
30/03/2006	JROD	2006/08/31			jRod	7.0370	7.0340	(0.043)	0.0000	0.0000	0
30/03/2006	R153	2006/05/04			Bond Future	7.2950	7.2540	(0.562)	7.2700	7.2700	228
30/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,403.0000	4,126.0000	21.246	0	0	0
30/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	5,253.0000	4,290.0000	(18.332)	0	0	10
30/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,424.0000	40,105.0000	4.375	0	0	0
30/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	20
30/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,504.0000	1,114.0000	(25.931)	0	0	0
30/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,884.0000	11,179.0000	13.102	0	0	0
30/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,691.0000	11,186.0000	(11.859)	0	0	0
30/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	502.0000	682.0000	35.857	0	0	0
30/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,996.0000	78,680.0000	2.187	0	0	0
30/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	308.0000	206.0000	(33.117)	0	0	0
30/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,808.0000	20,390.0000	8.411	0	0	0
30/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	53.0000	32.0000	(39.623)	0	0	0
30/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,504.0000	69,189.0000	2.496	0	0	0
30/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,659.0000	20,985.0000	(7.388)	0	0	0

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30/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,564.0000	30,228.0000	5.826	0	0	0
30/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	18.0000	29.0000	61.111	0	0	0
30/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,912.0000	59,596.0000	2.908	0	0	0
30/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,217.0000	49,901.0000	3.493	0	0	0
30/03/2006	R153	2006/08/03			Bond Future	7.2910	7.2470	(0.603)	0.0000	0.0000	24
30/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,734.0000	8,538.0000	10.396	0	0	0
30/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,327.0000	8,421.0000	(9.714)	0	0	0
30/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	607.0000	516.0000	(14.992)	0	0	0
30/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,380.0000	47,998.0000	3.489	0	0	0
30/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,085.0000	931.0000	(14.194)	0	0	0
30/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,578.0000	4,958.0000	(11.115)	0	0	100
30/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,578.0000	39,133.0000	4.138	0	0	0
30/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,500.0000	3,987.0000	13.914	0	0	0
30/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,300.0000	56,955.0000	2.993	0	0	0
30/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,860.0000	13,638.0000	(8.223)	0	0	0
30/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	340.0000	286.0000	(15.882)	0	0	0
30/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,255.0000	65,931.0000	2.608	0	0	0
30/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	202.0000	169.0000	(16.337)	0	0	0
30/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,653.0000	14,742.0000	7.976	0	0	0
30/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,873.0000	1,623.0000	(13.348)	0	0	0
30/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,990.0000	30,449.0000	5.033	0	0	0
30/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,237.0000	2,837.0000	(12.357)	0	0	0
30/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,882.0000	22,191.0000	6.269	0	0	0
30/03/2006	R153	2006/11/02			Bond Future	7.2940	7.2490	(0.617)	0.0000	0.0000	0
30/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,348.0000	11,135.0000	7.605	0	0	0
30/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,958.0000	11,098.0000	(7.192)	0	0	0
30/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,245.0000	2,039.0000	(9.176)	0	0	0
30/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,380.0000	38,749.0000	3.662	0	0	0
30/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,569.0000	15,483.0000	(6.554)	0	0	0
30/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,765.0000	6,325.0000	9.714	0	0	0
30/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,091.0000	2,815.0000	(8.929)	0	0	100
30/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,293.0000	46,733.0000	3.179	0	0	0
30/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,746.0000	31,021.0000	4.286	0	0	0

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30/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,035.0000	5,537.0000	(8.252)	0	0	0
30/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,549.0000	23,697.0000	5.091	0	0	0
30/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,302.0000	3,931.0000	(8.624)	0	0	0
30/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	996.0000	1,155.0000	15.964	0	0	0
30/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,460.0000	28,974.0000	(4.879)	0	0	0
30/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,651.0000	1,496.0000	(9.388)	0	0	0
30/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	919.0000	831.0000	(9.576)	0	0	0
30/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,501.0000	7,841.0000	(7.764)	0	0	0
30/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,742.0000	71,299.0000	2.233	0	0	0
30/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,538.0000	63,067.0000	2.485	0	0	0
30/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,224.0000	1,107.0000	(9.559)	0	0	0
30/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,997.0000	16,983.0000	6.164	0	0	0
30/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,373.0000	54,865.0000	2.795	0	0	0
30/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,720.0000	3,056.0000	12.353	0	0	0
30/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,808.0000	21,499.0000	(5.739)	0	0	0
30/03/2006	R153	2007/02/01			Bond Future	7.3090	7.2630	(0.629)	0.0000	0.0000	0
30/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,070.0000	14,247.0000	(5.461)	0	0	0
30/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,050.0000	13,802.0000	5.762	0	0	0
30/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,415.0000	19,309.0000	4.855	0	0	0
30/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,415.0000	23,265.0000	(4.710)	0	0	0
30/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,103.0000	5,528.0000	8.328	0	0	0
30/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,628.0000	2,896.0000	10.198	0	0	0
30/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,209.0000	18,226.0000	(5.117)	0	0	0
30/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,907.0000	11,227.0000	(5.711)	0	0	0
30/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,706.0000	29,401.0000	(4.250)	0	0	0
30/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,418.0000	25,434.0000	4.161	0	0	0
30/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,583.0000	9,174.0000	6.886	0	0	0
30/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,462.0000	8,903.0000	(5.908)	0	0	0
30/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,712.0000	38,910.0000	3.177	0	0	0
30/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,777.0000	46,042.0000	2.825	0	0	0
30/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,558.0000	7,100.0000	(6.060)	0	0	0
30/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,886.0000	32,002.0000	3.613	0	0	0
30/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,934.0000	4,624.0000	(6.283)	0	0	0
30/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,088.0000	5,712.0000	(6.176)	0	0	0
30/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,817.0000	2,637.0000	(6.390)	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
30/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,024.0000	53,342.0000	2.533	0	0	0
30/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,873.0000	68,268.0000	2.086	0	0	0
30/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,355.0000	3,141.0000	(6.379)	0	0	0
30/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,035.0000	3,779.0000	(6.344)	0	0	0
30/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,414.0000	60,774.0000	2.289	0	0	0
30/03/2006	R157	2006/05/04			Bond Future	7.4960	7.4450	(0.680)	0.0000	0.0000	109
30/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	64.0000	34.0000	(46.875)	0	0	0
30/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	60,998.0000	65,224.0000	6.928	0	0	0
30/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	437.0000	261.0000	(40.275)	0	0	0
30/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	23,226.0000	26,742.0000	15.138	0	0	0
30/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	22,489.0000	18,960.0000	(15.692)	0	0	0
30/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,287.0000	1,547.0000	(32.357)	0	0	0
30/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	115
30/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	41,573.0000	45,653.0000	9.814	0	0	0
30/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,316.0000	140,571.0000	3.121	0	0	0
30/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	99,371.0000	103,627.0000	4.283	0	0	0
30/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	42,262.0000	38,086.0000	(9.881)	0	0	0
30/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	122.0000	201.0000	64.754	0	0	0
30/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	8,612.0000	6,566.0000	(23.758)	0	0	0
30/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
30/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,799.0000	2,525.0000	40.356	0	0	0
30/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	8,945.0000	11,155.0000	24.707	0	0	50
30/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	80,351.0000	84,603.0000	5.292	0	0	0
30/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,025.0000	122,281.0000	3.606	0	0	0
30/03/2006	R157	2006/08/03			Bond Future	7.5020	7.4500	(0.693)	0.0000	0.0000	4
30/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	61,956.0000	65,707.0000	6.054	0	0	0
30/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	97,457.0000	101,547.0000	4.197	0	0	0
30/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,872.0000	2,386.0000	(16.922)	0	0	0
30/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,480.0000	1,209.0000	(18.311)	0	0	0
30/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,087.0000	8,709.0000	(13.661)	0	0	100
30/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	79,554.0000	83,521.0000	4.987	0	0	0
30/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	30,061.0000	32,921.0000	9.514	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
30/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	758.0000	611.0000	(19.393)	0	0	0
30/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	388.0000	309.0000	(20.361)	0	0	0
30/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	45,180.0000	48,576.0000	7.517	0	0	0
30/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,702.0000	41,122.0000	(8.009)	0	0	0
30/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	115,354.0000	119,512.0000	3.605	0	0	0
30/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	201.0000	158.0000	(21.393)	0	0	0
30/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,460.0000	4,619.0000	(15.403)	0	0	0
30/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	133,085.0000	137,280.0000	3.152	0	0	0
30/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,060.0000	3,717.0000	21.471	0	0	0
30/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17,554.0000	19,704.0000	12.248	0	0	0
30/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	17,717.0000	15,629.0000	(11.785)	0	0	0
30/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	29,080.0000	26,198.0000	(9.911)	0	0	0
30/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,382.0000	9,737.0000	16.166	0	0	0
30/03/2006	R157	2006/11/02			Bond Future	7.5120	7.4580	(0.719)	0.0000	0.0000	0
30/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	80,214.0000	83,941.0000	4.646	0	0	0
30/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,726.0000	4,160.0000	(11.976)	0	0	117
30/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,779.0000	21,650.0000	(8.953)	0	0	0
30/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,227.0000	14,787.0000	11.794	0	0	0
30/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,827.0000	24,990.0000	9.476	0	0	0
30/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	34,222.0000	31,489.0000	(7.986)	0	0	0
30/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	163,703.0000	167,925.0000	2.579	0	0	0
30/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,796.0000	51,939.0000	6.441	0	0	0
30/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,139.0000	14,549.0000	(9.852)	0	0	0
30/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,849.0000	37,551.0000	7.753	0	0	0
30/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	48,001.0000	44,680.0000	(6.919)	0	0	0
30/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,945.0000	61,151.0000	(5.842)	0	0	0
30/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,798.0000	9,648.0000	(10.650)	0	0	0
30/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	481.0000	410.0000	(14.761)	0	0	0
30/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,686.0000	3,184.0000	18.541	0	0	0
30/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,076.0000	67,556.0000	5.431	0	0	0
30/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,573.0000	7,544.0000	14.773	0	0	0
30/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	96,840.0000	100,741.0000	4.028	0	0	0
30/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	7,154.0000	6,342.0000	(11.350)	0	0	0
30/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	147,231.0000	151,399.0000	2.831	0	0	0
30/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	130,487.0000	134,597.0000	3.150	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
30/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,368.0000	1,185.0000	(13.377)	0	0	0
30/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	113,671.0000	117,693.0000	3.538	0	0	0
30/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	899.0000	775.0000	(13.793)	0	0	0
30/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,135.0000	2,744.0000	(12.472)	0	0	0
30/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,092.0000	1,821.0000	(12.954)	0	0	0
30/03/2006	R157	2007/02/01			Bond Future	7.5300	7.4750	(0.730)	0.0000	0.0000	0
30/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,231.0000	70,418.0000	4.740	0	0	0
30/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,083.0000	12,012.0000	(8.186)	0	0	0
30/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,097.0000	42,634.0000	6.327	0	0	0
30/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,242.0000	21,521.0000	(7.405)	0	0	0
30/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	53,094.0000	55,987.0000	5.449	0	0	0
30/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,133.0000	85,555.0000	4.166	0	0	0
30/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,418.0000	16,054.0000	(7.831)	0	0	0
30/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,855.0000	9,018.0000	(8.493)	0	0	0
30/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,373.0000	3,060.0000	(9.280)	0	0	0
30/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,458.0000	6,806.0000	(8.742)	0	0	0
30/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,946.0000	49,876.0000	(5.798)	0	0	0
30/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,230.0000	2,010.0000	(9.865)	0	0	0
30/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	160,292.0000	164,330.0000	2.519	0	0	0
30/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,885.0000	28,748.0000	(6.919)	0	0	0
30/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	144,905.0000	148,850.0000	2.722	0	0	0
30/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,359.0000	3,961.0000	(9.131)	0	0	0
30/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	97,534.0000	101,140.0000	3.697	0	0	0
30/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,226.0000	116,976.0000	3.312	0	0	0
30/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,565.0000	30,686.0000	7.425	0	0	0
30/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	129,055.0000	132,915.0000	2.991	0	0	0
30/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,733.0000	20,392.0000	8.856	0	0	0
30/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,176.0000	12,364.0000	10.630	0	0	0
30/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	40,592.0000	37,994.0000	(6.400)	0	0	0
30/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,680.0000	5,172.0000	(8.944)	0	0	0
30/03/2006	R186	2006/05/04			Bond Future	7.2320	7.1810	(0.705)	0.0000	0.0000	35
30/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	34,397.0000	28,770.0000	(16.359)	0	0	0
30/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	14,885.0000	18,614.0000	25.052	0	0	0
30/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	166.0000	282.0000	69.880	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
30/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,857.0000	4,070.0000	42.457	0	0	0
30/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	94.0000	49.0000	(47.872)	0	0	0
30/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	66,948.0000	60,225.0000	(10.042)	0	0	0
30/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	600.0000	352.0000	(41.333)	0	0	0
30/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	12,483.0000	9,373.0000	(24.914)	0	0	0
30/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	97,058.0000	103,853.0000	7.001	0	0	0
30/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	38,255.0000	44,032.0000	15.101	0	0	0
30/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	67,202.0000	73,793.0000	9.808	0	0	0
30/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,157.0000	2,095.0000	(33.640)	0	0	0
30/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	207,949.0000	214,788.0000	3.289	0	0	0
30/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
30/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	126,243.0000	133,078.0000	5.414	0	0	0
30/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	103,387.0000	96,549.0000	(6.614)	0	0	0
30/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	154,461.0000	161,301.0000	4.428	0	0	0
30/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
30/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	181,685.0000	188,524.0000	3.764	0	0	0
30/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R186	2006/08/03			Bond Future	7.2310	7.1790	(0.719)	0.0000	0.0000	0
30/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	12,591.0000	14,846.0000	17.910	0	0	0
30/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	180,888.0000	187,764.0000	3.801	0	0	0
30/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	14,029.0000	11,968.0000	(14.691)	0	0	0
30/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	598.0000	461.0000	(22.910)	0	0	0
30/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,154.0000	5,167.0000	24.386	0	0	0
30/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	154,214.0000	161,003.0000	4.402	0	0	0
30/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	73,789.0000	79,490.0000	7.726	0	0	0
30/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,626.0000	1,297.0000	(20.234)	0	0	0
30/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	58.0000	42.0000	(27.586)	0	0	0
30/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	49,017.0000	53,882.0000	9.925	0	0	0
30/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
30/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	232,056.0000	238,977.0000	2.982	0	0	0
30/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,771.0000	39,100.0000	(10.671)	0	0	0
30/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	206,878.0000	213,787.0000	3.340	0	0	0
30/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	127,179.0000	133,775.0000	5.186	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
30/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	27,960.0000	31,632.0000	13.133	0	0	0
30/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	197.0000	147.0000	(25.381)	0	0	0
30/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,505.0000	6,280.0000	(16.322)	0	0	0
30/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	25,442.0000	22,189.0000	(12.786)	0	0	0
30/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	100,426.0000	106,650.0000	6.198	0	0	0
30/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,312.0000	64,399.0000	(8.410)	0	0	0
30/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,969.0000	3,267.0000	(17.687)	0	0	0
30/03/2006	R186	2006/11/02			Bond Future	7.2290	7.1770	(0.719)	0.0000	0.0000	0
30/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,303.0000	31,061.0000	(9.451)	0	0	0
30/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	37,066.0000	40,701.0000	9.807	0	0	0
30/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,268.0000	46,966.0000	(8.391)	0	0	0
30/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,197.0000	3,876.0000	21.239	0	0	0
30/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	20,581.0000	23,156.0000	12.512	0	0	0
30/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	105,956.0000	111,681.0000	5.403	0	0	0
30/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,912.0000	13,260.0000	(11.078)	0	0	0
30/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,480.0000	11,003.0000	16.065	0	0	0
30/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	81,003.0000	86,228.0000	6.450	0	0	0
30/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	57,673.0000	62,207.0000	7.862	0	0	0
30/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	104,622.0000	98,424.0000	(5.924)	0	0	0
30/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,887.0000	8,734.0000	(11.662)	0	0	0
30/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	130,496.0000	136,656.0000	4.720	0	0	0
30/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,668.0000	20,324.0000	(10.341)	0	0	0
30/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	155,792.0000	162,250.0000	4.145	0	0	0
30/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,510.0000	4,792.0000	(13.031)	0	0	0
30/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,451.0000	1,220.0000	(15.920)	0	0	0
30/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	74,878.0000	69,524.0000	(7.150)	0	0	0
30/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	206,485.0000	213,244.0000	3.273	0	0	0
30/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	686.0000	567.0000	(17.347)	0	0	0
30/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,907.0000	2,487.0000	(14.448)	0	0	0
30/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	181,261.0000	187,908.0000	3.667	0	0	0
30/03/2006	R186	2007/02/01			Bond Future	7.2300	7.1770	(0.733)	0.0000	0.0000	0
30/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	112,497.0000	117,948.0000	4.845	0	0	0
30/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	88,644.0000	93,640.0000	5.636	0	0	0
30/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,220.0000	15,714.0000	(8.746)	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
30/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,362.0000	28,813.0000	(8.128)	0	0	0
30/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,149.0000	21,187.0000	(8.476)	0	0	0
30/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	135,180.0000	141,064.0000	4.353	0	0	0
30/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	182,768.0000	189,240.0000	3.541	0	0	0
30/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	158,751.0000	164,973.0000	3.919	0	0	0
30/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,498.0000	2,190.0000	(12.330)	0	0	0
30/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	107,835.0000	101,966.0000	(5.443)	0	0	0
30/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	45,393.0000	49,066.0000	8.092	0	0	0
30/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	206,861.0000	213,510.0000	3.214	0	0	0
30/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,524.0000	54,366.0000	(7.105)	0	0	0
30/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,253.0000	3,768.0000	(11.404)	0	0	0
30/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,007.0000	6,272.0000	(10.490)	0	0	0
30/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	27,936.0000	30,736.0000	10.023	0	0	0
30/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,168.0000	10,095.0000	(9.608)	0	0	0
30/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,349.0000	17,245.0000	12.353	0	0	0
30/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,074.0000	8,162.0000	15.380	0	0	0
30/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,781.0000	39,497.0000	(7.676)	0	0	0
30/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	65,984.0000	70,394.0000	6.683	0	0	0
30/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,377.0000	75,315.0000	(6.298)	0	0	0
30/03/2006	R194	2006/05/04			Bond Future	7.1420	7.1100	(0.448)	0.0000	0.0000	101
30/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,381.0000	6,873.0000	7.710	0	0	0
30/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	229.0000	169.0000	(26.201)	0	0	0
30/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,672.0000	15,222.0000	3.749	0	0	0
30/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
30/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	44.0000	30.0000	(31.818)	0	0	0
30/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,828.0000	6,290.0000	(7.879)	0	0	0
30/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,464.0000	11,002.0000	5.141	0	0	0
30/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,887.0000	19,439.0000	2.923	0	0	0
30/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,154.0000	10,602.0000	(4.949)	0	0	0
30/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	37.0000	51.0000	37.838	0	0	0
30/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,539.0000	14,987.0000	(3.552)	0	0	0
30/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,261.0000	27,814.0000	2.029	0	0	0
30/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	986.0000	792.0000	(19.675)	0	0	0
30/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,415.0000	31,967.0000	1.757	0	0	0
30/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,111.0000	2,701.0000	(13.179)	0	0	0
30/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,085.0000	23,637.0000	2.391	0	0	0
30/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,847.0000	3,205.0000	12.575	0	0	0
30/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	657.0000	799.0000	21.613	0	0	0
30/03/2006	R194	2006/08/03			Bond Future	7.1060	7.0710	(0.493)	0.0000	0.0000	0
30/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,169.0000	5,755.0000	(6.711)	0	0	0
30/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,854.0000	28,376.0000	1.874	0	0	0
30/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,414.0000	1,273.0000	(9.972)	0	0	0
30/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
30/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	841.0000	750.0000	(10.820)	0	0	0
30/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	97.0000	83.0000	(14.433)	0	0	0
30/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,262.0000	24,780.0000	2.135	0	0	0
30/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,786.0000	14,252.0000	3.380	0	0	0
30/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	517.0000	458.0000	(11.412)	0	0	0
30/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,377.0000	2,162.0000	(9.045)	0	0	0
30/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,530.0000	4,840.0000	6.843	0	0	0
30/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,688.0000	21,198.0000	2.465	0	0	0
30/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
30/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	235.0000	205.0000	(12.766)	0	0	0
30/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	820.0000	930.0000	13.415	0	0	0
30/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,423.0000	10,857.0000	4.164	0	0	0
30/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,174.0000	17,668.0000	2.876	0	0	0
30/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,291.0000	7,674.0000	5.253	0	0	0
30/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,289.0000	2,504.0000	9.393	0	0	0
30/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,878.0000	3,568.0000	(7.994)	0	0	0
30/03/2006	R194	2006/11/02			Bond Future	7.0760	7.0380	(0.537)	0.0000	0.0000	0
30/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	414.0000	376.0000	(9.179)	0	0	0
30/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,229.0000	18,673.0000	2.436	0	0	0
30/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	711.0000	652.0000	(8.298)	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
30/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,626.0000	1,773.0000	9.041	0	0	0
30/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,430.0000	15,852.0000	2.735	0	0	0
30/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,767.0000	5,432.0000	(5.809)	0	0	0
30/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	579.0000	653.0000	12.781	0	0	0
30/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,774.0000	13,168.0000	3.084	0	0	0
30/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,763.0000	13,284.0000	(3.480)	0	0	0
30/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
30/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,928.0000	2,726.0000	(6.899)	0	0	0
30/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,128.0000	5,408.0000	5.460	0	0	0
30/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	101.0000	121.0000	19.802	0	0	0
30/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,165.0000	1,077.0000	(7.554)	0	0	0
30/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,637.0000	10,176.0000	(4.334)	0	0	0
30/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,478.0000	7,806.0000	4.386	0	0	0
30/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,573.0000	1,457.0000	(7.374)	0	0	0
30/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,117.0000	3,335.0000	6.994	0	0	0
30/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,059.0000	10,425.0000	3.639	0	0	0
30/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,080.0000	3,817.0000	(6.446)	0	0	0
30/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,127.0000	1,975.0000	(7.146)	0	0	0
30/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,910.0000	7,503.0000	(5.145)	0	0	0
30/03/2006	R194	2007/02/01			Bond Future	7.0640	7.0250	(0.552)	0.0000	0.0000	0
30/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	145.0000	165.0000	13.793	0	0	0
30/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,175.0000	10,794.0000	(3.409)	0	0	0
30/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,519.0000	3,343.0000	(5.001)	0	0	0
30/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,219.0000	1,316.0000	7.957	0	0	0
30/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,429.0000	5,654.0000	4.144	0	0	0
30/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,943.0000	8,596.0000	(3.880)	0	0	0
30/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,359.0000	7,614.0000	3.465	0	0	0
30/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,044.0000	6,740.0000	(4.316)	0	0	0
30/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	520.0000	574.0000	10.385	0	0	0
30/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,890.0000	2,743.0000	(5.087)	0	0	0
30/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,397.0000	4,183.0000	(4.867)	0	0	0
30/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,739.0000	3,926.0000	5.001	0	0	0
30/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,276.0000	2,420.0000	6.327	0	0	0
30/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,431.0000	9,710.0000	2.958	0	0	0
30/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,513.0000	5,255.0000	(4.680)	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
30/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,413.0000	2,290.0000	(5.097)	0	0	0
30/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	732.0000	686.0000	(6.284)	0	0	0
30/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,056.0000	994.0000	(5.871)	0	0	0
30/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,667.0000	16,006.0000	2.164	0	0	0
30/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,855.0000	18,210.0000	1.988	0	0	0
30/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,577.0000	13,897.0000	2.357	0	0	0
30/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,047.0000	1,944.0000	(5.032)	0	0	0
30/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,487.0000	1,406.0000	(5.447)	0	0	0
30/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,606.0000	11,904.0000	2.568	0	0	0
30/03/2006	R201	2006/05/04			Bond Future	7.4820	7.4310	(0.682)	0.0000	0.0000	66
30/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	7,158.0000	8,995.0000	25.664	0	0	0
30/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	5,974.0000	4,445.0000	(25.594)	0	0	0
30/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	49,132.0000	52,477.0000	6.808	0	0	0
30/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,286.0000	97,651.0000	3.569	0	0	0
30/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	41.0000	21.0000	(48.780)	0	0	0
30/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,454.0000	67,816.0000	5.216	0	0	0
30/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	272.0000	157.0000	(42.279)	0	0	0
30/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
30/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	33,704.0000	36,955.0000	9.646	0	0	0
30/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,940.0000	21,798.0000	15.090	0	0	0
30/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,474.0000	967.0000	(34.396)	0	0	0
30/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	79,512.0000	82,877.0000	4.232	0	0	0
30/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,779.0000	112,144.0000	3.093	0	0	0
30/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R201	2006/08/03			Bond Future	7.4900	7.4380	(0.694)	0.0000	0.0000	0
30/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,306.0000	10,697.0000	(13.075)	0	0	0
30/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,950.0000	14,694.0000	13.467	0	0	0
30/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	127.0000	96.0000	(24.409)	0	0	0
30/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	91,948.0000	95,271.0000	3.614	0	0	0
30/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	38.0000	28.0000	(26.316)	0	0	0
30/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	375.0000	294.0000	(21.600)	0	0	0
30/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	106,076.0000	109,419.0000	3.152	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
30/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	985.0000	797.0000	(19.086)	0	0	0
30/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,861.0000	1,525.0000	(18.055)	0	0	0
30/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,390.0000	52,407.0000	6.109	0	0	0
30/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,730.0000	38,491.0000	7.727	0	0	0
30/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,710.0000	80,982.0000	4.211	0	0	0
30/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,534.0000	2,941.0000	(16.780)	0	0	0
30/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,666.0000	5,657.0000	(15.137)	0	0	0
30/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	23,236.0000	25,580.0000	10.088	0	0	0
30/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	63,557.0000	66,723.0000	4.981	0	0	0
30/03/2006	R201	2006/11/02			Bond Future	7.4980	7.4440	(0.720)	0.0000	0.0000	0
30/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,667.0000	18,414.0000	10.482	0	0	0
30/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	16,541.0000	14,887.0000	(9.999)	0	0	0
30/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	103,691.0000	107,023.0000	3.213	0	0	0
30/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	38,204.0000	40,764.0000	6.701	0	0	0
30/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,893.0000	9,700.0000	(10.952)	0	0	0
30/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,586.0000	28,794.0000	8.305	0	0	0
30/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,611.0000	46,505.0000	(6.261)	0	0	0
30/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	413.0000	343.0000	(16.949)	0	0	0
30/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,872.0000	10,081.0000	13.627	0	0	0
30/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,606.0000	22,414.0000	(8.908)	0	0	0
30/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,780.0000	33,069.0000	(7.577)	0	0	0
30/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	7,231.0000	6,390.0000	(11.630)	0	0	0
30/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,889.0000	4,578.0000	17.717	0	0	0
30/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,789.0000	53,604.0000	5.543	0	0	0
30/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,257.0000	1,552.0000	23.469	0	0	0
30/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	63,859.0000	66,858.0000	4.696	0	0	0
30/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,816.0000	4,230.0000	(12.168)	0	0	0
30/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	90,210.0000	93,477.0000	3.622	0	0	0
30/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	865.0000	731.0000	(15.491)	0	0	0
30/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	76,857.0000	80,018.0000	4.113	0	0	0
30/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,161.0000	2,759.0000	(12.717)	0	0	0
30/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,704.0000	1,464.0000	(14.085)	0	0	0
30/03/2006	R201	2007/02/01			Bond Future	7.5120	7.4570	(0.732)	0.0000	0.0000	0
30/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,248.0000	54,868.0000	5.015	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
30/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,497.0000	10,491.0000	(8.750)	0	0	0
30/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,891.0000	25,789.0000	(7.536)	0	0	0
30/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,878.0000	13,589.0000	(8.664)	0	0	0
30/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,676.0000	12,952.0000	10.928	0	0	0
30/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,194.0000	7,436.0000	(9.251)	0	0	0
30/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,890.0000	43,262.0000	5.801	0	0	0
30/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	20,305.0000	18,640.0000	(8.200)	0	0	0
30/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,676.0000	67,469.0000	4.318	0	0	0
30/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,444.0000	2,171.0000	(11.170)	0	0	0
30/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,567.0000	79,537.0000	3.879	0	0	0
30/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,569.0000	21,282.0000	8.754	0	0	0
30/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,448.0000	1,273.0000	(12.086)	0	0	0
30/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,577.0000	104,780.0000	3.153	0	0	0
30/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,564.0000	47,631.0000	(5.801)	0	0	0
30/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,929.0000	92,034.0000	3.492	0	0	0
30/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,972.0000	3,564.0000	(10.272)	0	0	0
30/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,224.0000	5,638.0000	(9.415)	0	0	0
30/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,534.0000	2,979.0000	17.561	0	0	0
30/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,343.0000	31,432.0000	7.119	0	0	0
30/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,071.0000	6,904.0000	13.721	0	0	0
30/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	38,049.0000	35,503.0000	(6.691)	0	0	0
30/03/2006	R203	2006/05/04			Bond Future	7.5000	7.4490	(0.680)	0.0000	0.0000	0
30/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	40,711.0000	36,913.0000	(9.329)	0	0	0
30/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	74,647.0000	78,651.0000	5.364	0	0	0
30/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	553.0000	762.0000	37.794	0	0	0
30/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	56,726.0000	60,701.0000	7.007	0	0	0
30/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
30/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	67.0000	35.0000	(47.761)	0	0	0
30/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	92,195.0000	96,201.0000	4.345	0	0	0
30/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	22,755.0000	19,592.0000	(13.900)	0	0	0
30/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	109,328.0000	113,334.0000	3.664	0	0	0
30/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	559.0000	349.0000	(37.567)	0	0	0
30/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	38,792.0000	42,588.0000	9.786	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
30/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,896.0000	2,068.0000	(28.591)	0	0	0
30/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	22,246.0000	25,424.0000	14.286	0	0	0
30/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	9,722.0000	7,733.0000	(20.459)	0	0	0
30/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,923.0000	3,766.0000	28.840	0	0	0
30/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	9,722.0000	11,739.0000	20.747	0	0	0
30/03/2006	R203	2006/08/03			Bond Future	7.5050	7.4530	(0.693)	0.0000	0.0000	0
30/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,094.0000	27,440.0000	(8.819)	0	0	0
30/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,173.0000	11,541.0000	13.447	0	0	0
30/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	96.0000	71.0000	(26.042)	0	0	0
30/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	57,767.0000	61,376.0000	6.248	0	0	0
30/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	45,012.0000	41,797.0000	(7.143)	0	0	0
30/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	107,559.0000	111,557.0000	3.717	0	0	0
30/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,077.0000	5,885.0000	15.915	0	0	0
30/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	90,859.0000	94,807.0000	4.345	0	0	0
30/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,448.0000	45,676.0000	7.605	0	0	0
30/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	904.0000	717.0000	(20.686)	0	0	0
30/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,976.0000	31,660.0000	9.263	0	0	0
30/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	314.0000	240.0000	(23.567)	0	0	0
30/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,122.0000	77,957.0000	5.174	0	0	0
30/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,149.0000	4,354.0000	(15.440)	0	0	0
30/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,294.0000	1,880.0000	(18.047)	0	0	0
30/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,293.0000	8,954.0000	(13.009)	0	0	0
30/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	18,477.0000	16,485.0000	(10.781)	0	0	0
30/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,091.0000	20,121.0000	11.221	0	0	0
30/03/2006	R203	2006/11/02			Bond Future	7.5130	7.4600	(0.705)	0.0000	0.0000	0
30/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	35,156.0000	32,643.0000	(7.148)	0	0	0
30/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,058.0000	10,113.0000	11.647	0	0	0
30/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,975.0000	45,995.0000	(6.085)	0	0	0
30/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,935.0000	16,457.0000	10.191	0	0	0
30/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,238.0000	35,783.0000	7.657	0	0	0
30/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,183.0000	61,821.0000	(5.158)	0	0	0
30/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,095.0000	5,768.0000	13.209	0	0	0
30/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	83,388.0000	79,746.0000	(4.368)	0	0	0
30/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,444.0000	13,954.0000	(9.648)	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
30/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,497.0000	48,497.0000	6.594	0	0	0
30/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,642.0000	3,035.0000	14.875	0	0	0
30/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,369.0000	62,736.0000	5.671	0	0	0
30/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,044.0000	93,859.0000	4.237	0	0	0
30/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,818.0000	2,420.0000	(14.123)	0	0	0
30/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	74,374.0000	78,010.0000	4.889	0	0	0
30/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,983.0000	25,019.0000	8.859	0	0	0
30/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,392.0000	1,173.0000	(15.733)	0	0	0
30/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,971.0000	21,972.0000	(8.339)	0	0	0
30/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,313.0000	4,646.0000	(12.554)	0	0	0
30/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,358.0000	8,324.0000	(11.049)	0	0	0
30/03/2006	R203	2007/02/01			Bond Future	7.5270	7.4730	(0.717)	0.0000	0.0000	0
30/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,267.0000	51,105.0000	5.880	0	0	0
30/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,877.0000	39,325.0000	6.638	0	0	0
30/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,734.0000	12,532.0000	(8.752)	0	0	0
30/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,855.0000	14,059.0000	9.366	0	0	0
30/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	53,162.0000	50,327.0000	(5.333)	0	0	0
30/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,043.0000	64,219.0000	5.203	0	0	0
30/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	89,514.0000	93,170.0000	4.084	0	0	0
30/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	74,901.0000	78,350.0000	4.605	0	0	0
30/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,359.0000	65,176.0000	(4.656)	0	0	0
30/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,819.0000	1,582.0000	(13.029)	0	0	0
30/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	104,577.0000	108,381.0000	3.638	0	0	0
30/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,228.0000	2,845.0000	(11.865)	0	0	0
30/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,471.0000	4,880.0000	(10.802)	0	0	0
30/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,861.0000	7,997.0000	(9.751)	0	0	0
30/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,225.0000	9,081.0000	10.407	0	0	0
30/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	20,408.0000	18,816.0000	(7.801)	0	0	0
30/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,987.0000	5,561.0000	11.510	0	0	0
30/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,132.0000	27,118.0000	(6.913)	0	0	0
30/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	85,418.0000	81,953.0000	(4.057)	0	0	0
30/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,114.0000	29,141.0000	7.476	0	0	0
30/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,107.0000	20,710.0000	8.390	0	0	0
30/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	40,047.0000	37,609.0000	(6.088)	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
30/03/2006	R204	2006/05/04			Bond Future	7.4750	7.4250	(0.669)	0.0000	0.0000	80
30/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	42,939.0000	46,910.0000	9.248	0	0	0
30/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	518.0000	323.0000	(37.645)	0	0	0
30/03/2006	R204	2006/08/03			Bond Future	7.4810	7.4290	(0.695)	0.0000	0.0000	0
30/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	46,659.0000	50,126.0000	7.431	0	0	0
30/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,243.0000	4,434.0000	(15.430)	0	0	0
30/03/2006	R204	2006/11/02			Bond Future	7.4870	7.4340	(0.708)	0.0000	0.0000	0
30/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,641.0000	48,555.0000	(5.976)	0	0	0
30/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,231.0000	12,444.0000	10.800	0	0	0
30/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,879.0000	19,580.0000	9.514	0	0	0
30/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,289.0000	34,690.0000	(6.970)	0	0	0
30/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	114,156.0000	118,317.0000	3.645	0	0	0
30/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	37,796.0000	40,536.0000	7.249	0	0	0
30/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	68,554.0000	65,058.0000	(5.100)	0	0	0
30/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,738.0000	28,963.0000	8.321	0	0	0
30/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,683.0000	83,875.0000	(4.343)	0	0	0
30/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,588.0000	4,079.0000	13.685	0	0	0
30/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	839.0000	702.0000	(16.329)	0	0	0
30/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,809.0000	15,249.0000	(9.281)	0	0	0
30/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,687.0000	23,613.0000	(8.074)	0	0	0
30/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	50,825.0000	54,024.0000	6.294	0	0	0
30/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,588.0000	7,391.0000	12.189	0	0	0
30/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	65,431.0000	69,004.0000	5.461	0	0	0
30/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,410.0000	9,310.0000	(10.567)	0	0	0
30/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	97,515.0000	101,557.0000	4.145	0	0	0
30/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,347.0000	2,899.0000	(13.385)	0	0	0
30/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,730.0000	1,473.0000	(14.855)	0	0	0
30/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	81,146.0000	84,998.0000	4.747	0	0	0
30/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,084.0000	5,357.0000	(11.949)	0	0	0
30/03/2006	R204	2007/02/01			Bond Future	7.4970	7.4430	(0.720)	0.0000	0.0000	0
30/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	53,262.0000	56,339.0000	5.777	0	0	0
30/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,417.0000	68,069.0000	(4.688)	0	0	0
30/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	40,994.0000	43,664.0000	6.513	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
30/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,164.0000	12,924.0000	(8.755)	0	0	0
30/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,078.0000	19,431.0000	(7.814)	0	0	0
30/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	66,931.0000	70,359.0000	5.122	0	0	0
30/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,642.0000	5,034.0000	(10.776)	0	0	0
30/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,355.0000	52,384.0000	(5.367)	0	0	0
30/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	81,674.0000	85,384.0000	4.542	0	0	0
30/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,700.0000	16,047.0000	9.163	0	0	0
30/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,884.0000	1,641.0000	(12.898)	0	0	0
30/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,547.0000	85,888.0000	(4.086)	0	0	0
30/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	113,035.0000	117,109.0000	3.604	0	0	0
30/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,335.0000	2,940.0000	(11.844)	0	0	0
30/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	97,147.0000	101,070.0000	4.038	0	0	0
30/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,568.0000	39,025.0000	(6.118)	0	0	0
30/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,133.0000	8,243.0000	(9.745)	0	0	0
30/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,155.0000	28,064.0000	(6.934)	0	0	0
30/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,842.0000	6,501.0000	11.280	0	0	0
30/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,394.0000	32,621.0000	7.327	0	0	0
30/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,515.0000	10,484.0000	10.184	0	0	0
30/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,622.0000	23,397.0000	8.209	0	0	0
30/03/2006	R207	2006/05/04			Bond Future	7.4470	7.3960	(0.685)	0.0000	0.0000	0
30/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	442.0000	271.0000	(38.688)	0	0	0
30/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	45,430.0000	49,554.0000	9.078	0	0	0
30/03/2006	R207	2006/08/03			Bond Future	7.4520	7.4000	(0.698)	0.0000	0.0000	0
30/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,922.0000	4,154.0000	(15.603)	0	0	0
30/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	49,033.0000	52,595.0000	7.264	0	0	0
30/03/2006	R207	2006/11/02			Bond Future	7.4550	7.4020	(0.711)	0.0000	0.0000	0
30/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
30/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	116,561.0000	120,923.0000	3.742	0	0	0
30/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	41.0000	28.0000	(31.707)	0	0	0
30/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	99,060.0000	103,412.0000	4.393	0	0	0
30/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	45,813.0000	49,674.0000	8.428	0	0	0
30/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	81,191.0000	85,500.0000	5.307	0	0	0
30/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	61,405.0000	57,359.0000	(6.589)	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
30/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,156.0000	1,476.0000	27.682	0	0	0
30/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	196.0000	140.0000	(28.571)	0	0	0
30/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,397.0000	1,893.0000	(21.026)	0	0	0
30/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,260.0000	5,171.0000	(17.396)	0	0	0
30/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	30,088.0000	33,364.0000	10.888	0	0	0
30/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	758.0000	570.0000	(24.802)	0	0	0
30/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	63,224.0000	67,401.0000	6.607	0	0	0
30/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	25,598.0000	22,769.0000	(11.052)	0	0	0
30/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,383.0000	19,826.0000	14.054	0	0	0
30/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,698.0000	11,775.0000	(14.039)	0	0	0
30/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,569.0000	10,106.0000	17.937	0	0	0
30/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	41,836.0000	38,258.0000	(8.552)	0	0	0
30/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,502.0000	4,289.0000	22.473	0	0	0
30/03/2006	R207	2007/02/01			Bond Future	7.4620	7.4090	(0.710)	0.0000	0.0000	0
30/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,464.0000	11,488.0000	9.786	0	0	0
30/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,477.0000	18,891.0000	(7.745)	0	0	0
30/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,474.0000	46,201.0000	6.273	0	0	0
30/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	70,568.0000	67,279.0000	(4.661)	0	0	0
30/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	56,090.0000	59,214.0000	5.570	0	0	0
30/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,712.0000	12,524.0000	(8.664)	0	0	0
30/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	70,050.0000	73,513.0000	4.944	0	0	0
30/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,411.0000	27,388.0000	(6.878)	0	0	0
30/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	32,488.0000	34,777.0000	7.046	0	0	0
30/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,715.0000	38,243.0000	(6.071)	0	0	0
30/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	23,312.0000	25,153.0000	7.897	0	0	0
30/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,457.0000	51,554.0000	(5.331)	0	0	0
30/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	16,000.0000	17,410.0000	8.813	0	0	0
30/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,815.0000	7,966.0000	(9.631)	0	0	0
30/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,812.0000	1,581.0000	(12.748)	0	0	0
30/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	116,626.0000	120,708.0000	3.500	0	0	0
30/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,496.0000	7,199.0000	10.822	0	0	0
30/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,208.0000	2,833.0000	(11.690)	0	0	0
30/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,434.0000	4,856.0000	(10.637)	0	0	0
30/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	85,016.0000	88,751.0000	4.393	0	0	0
30/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	100,645.0000	104,583.0000	3.913	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	88,859.0000	85,250.0000	(4.061)	0	0	0
<b>Grand Total:</b>										<b>2,458</b>