

Derivatives High/Low Report

High/Low for 13/04/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	GOVI 2006/05/04			jGovi	240.8560	241.0200	0.068	0.0000	0.0000	699
13/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
13/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	108,560.0000	110,200.0000	1.511	0	0	0
13/04/2006	GOVI 2006/08/03			jGovi	245.1670	245.3270	0.065	0.0000	0.0000	0
13/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	68.0000	60.0000	(11.765)	0	0	0
13/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	151,738.0000	153,330.0000	1.049	0	0	0
13/04/2006	GOVI 2006/11/02			jGovi	249.6190	249.7480	0.052	0.0000	0.0000	3
13/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	86.0000	80.0000	(6.977)	0	0	0
13/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	196,276.0000	197,560.0000	0.654	0	0	0
13/04/2006	GOVI 2007/02/01			jGovi	254.0930	254.1900	0.038	0.0000	0.0000	0
13/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	240,985.0000	241,952.0000	0.401	0	0	0
13/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	55.0000	52.0000	(5.455)	0	0	0
13/04/2006	J153 2010/08/31			jSwap	7.2840	7.2690	(0.206)	0.0000	0.0000	0
13/04/2006	J157 2015/09/15			jSwap	7.4990	7.4840	(0.200)	0.0000	0.0000	0
13/04/2006	J186 2026/12/21			jSwap	7.2040	7.1950	(0.125)	0.0000	0.0000	0
13/04/2006	J194 2008/02/28			jSwap	7.1740	7.1550	(0.265)	0.0000	0.0000	0
13/04/2006	J201 2014/12/22			jSwap	7.4630	7.4480	(0.201)	0.0000	0.0000	0

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13/04/2006	J203	2017/09/15			jSwap	7.4790	7.4690	(0.134)	0.0000	0.0000	0
13/04/2006	J204	2018/12/21			jSwap	7.4710	7.4610	(0.134)	0.0000	0.0000	0
13/04/2006	J207	2020/01/15			jSwap	7.4580	7.4450	(0.174)	0.0000	0.0000	0
13/04/2006	JBAR	2005/03/16			jBar	7.0830	0.0000	(100.000)	0.0000	0.0000	0
13/04/2006	JFRA	2006/05/04			jFra	7.1270	7.1190	(0.112)	0.0000	0.0000	0
13/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	487.0000	468.0000	(3.901)	0	0	0
13/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	176.0000	176.0000	-	0	0	0
13/04/2006	JFRA	2006/08/03			jFra	7.1880	7.1810	(0.097)	0.0000	0.0000	0
13/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	557.0000	561.0000	0.718	0	0	0
13/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,018.0000	1,004.0000	(1.375)	0	0	0
13/04/2006	JFRA	2006/11/02			jFra	7.2330	7.2310	(0.028)	0.0000	0.0000	0
13/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,391.0000	1,386.0000	(0.359)	0	0	0
13/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	821.0000	820.0000	(0.122)	0	0	0
13/04/2006	JFRA	2007/02/01			jFra	7.3310	7.3190	(0.164)	0.0000	0.0000	500
13/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,109.0000	1,094.0000	(1.353)	0	0	0
13/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,523.0000	1,537.0000	0.919	0	0	0
13/04/2006	JFRA	2007/05/03			jFra	7.3830	7.3640	(0.257)	0.0000	0.0000	0
13/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,666.0000	1,689.0000	1.381	0	0	0
13/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,379.0000	1,356.0000	(1.668)	0	0	0
13/04/2006	JFRA	2007/08/02			jFra	7.4170	7.4080	(0.121)	0.0000	0.0000	0
13/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,791.0000	1,801.0000	0.558	0	0	0
13/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,588.0000	1,576.0000	(0.756)	0	0	0
13/04/2006	JFRA	2007/11/01			jFra	7.5070	7.4950	(0.160)	0.0000	0.0000	0
13/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,940.0000	1,923.0000	(0.876)	0	0	0

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13/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,922.0000	1,936.0000	0.728	0	0	0
13/04/2006	JFRA	2008/02/07			jFra	7.5480	7.5320	(0.212)	0.0000	0.0000	0
13/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,003.0000	26,965.0000	(0.141)	0	0	0
13/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,872.0000	26,871.0000	(0.004)	0	0	0
13/04/2006	JN02	2006/05/04			jNote	7.3360	7.3250	(0.150)	0.0000	0.0000	0
13/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,754.0000	5,536.0000	(3.789)	0	0	0
13/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	4,119.0000	4,095.0000	(0.583)	0	0	0
13/04/2006	JN02	2006/08/03			jNote	7.3930	7.3830	(0.135)	0.0000	0.0000	0
13/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,461.0000	12,313.0000	(1.188)	0	0	0
13/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,808.0000	9,846.0000	0.387	0	0	0
13/04/2006	JN02	2006/11/02			jNote	7.4470	7.4360	(0.148)	0.0000	0.0000	0
13/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,782.0000	16,638.0000	(0.858)	0	0	0
13/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,129.0000	13,188.0000	0.449	0	0	0
13/04/2006	JN05	2006/05/04			jNote	7.5410	7.5300	(0.146)	0.0000	0.0000	0
13/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,038.0000	1,044.0000	0.578	0	0	0
13/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,104.0000	12,656.0000	(3.419)	0	0	0
13/04/2006	JN05	2006/08/03			jNote	7.5780	7.5640	(0.185)	0.0000	0.0000	0
13/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,536.0000	5,677.0000	2.547	0	0	0
13/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,122.0000	18,686.0000	(2.280)	0	0	0
13/04/2006	JN05	2006/11/02			jNote	7.6110	7.5960	(0.197)	0.0000	0.0000	0
13/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,515.0000	8,700.0000	2.173	0	0	0
13/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,452.0000	23,020.0000	(1.842)	0	0	0
13/04/2006	JN10	2006/05/04			jNote	7.6460	7.6310	(0.196)	0.0000	0.0000	0
13/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	47.0000	51.0000	8.511	0	0	0
13/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	27,650.0000	26,625.0000	(3.707)	0	0	0
13/04/2006	JN10	2006/08/03			jNote	7.6640	7.6480	(0.209)	0.0000	0.0000	0
13/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,890.0000	29,935.0000	(3.092)	0	0	0

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13/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,070.0000	2,210.0000	6.763	0	0	0
13/04/2006	JN10	2006/11/02			jNote	7.6800	7.6640	(0.208)	0.0000	0.0000	0
13/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,332.0000	4,544.0000	4.894	0	0	0
13/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,230.0000	33,349.0000	(2.574)	0	0	0
13/04/2006	JROD	2006/04/28			jRod	6.7180	6.4000	(4.734)	0.0000	0.0000	0
13/04/2006	JROD	2006/05/31			jRod	6.8160	6.5140	(4.431)	0.0000	0.0000	0
13/04/2006	JROD	2006/06/30			jRod	6.9500	6.6430	(4.417)	0.0000	0.0000	0
13/04/2006	JROD	2006/07/31			jRod	6.9400	6.7850	(2.233)	0.0000	0.0000	0
13/04/2006	JROD	2006/08/31			jRod	7.0050	6.8520	(2.184)	0.0000	0.0000	0
13/04/2006	R153	2006/05/04			Bond Future	7.2890	7.2730	(0.220)	0.0000	0.0000	228
13/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,196.0000	3,753.0000	(10.558)	0	0	10
13/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,593.0000	2,807.0000	8.253	0	0	0
13/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,396.0000	9,905.0000	5.417	0	0	0
13/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	76.0000	54.0000	(28.947)	0	0	0
13/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,822.0000	19,457.0000	3.374	0	0	0
13/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	770.0000	622.0000	(19.221)	0	0	0
13/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,139.0000	11,501.0000	(5.256)	0	0	0
13/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	196.0000	216.0000	10.204	0	0	0
13/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
13/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,663.0000	39,320.0000	1.699	0	0	0
13/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,462.0000	49,120.0000	1.358	0	0	0
13/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
13/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,763.0000	29,418.0000	2.277	0	0	0
13/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,158.0000	58,815.0000	1.130	0	0	0
13/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,396.0000	21,739.0000	(2.934)	0	0	0
13/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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13/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,751.0000	68,408.0000	0.970	0	0	0
13/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,242.0000	77,899.0000	0.851	0	0	0
13/04/2006	R153	2006/08/03			Bond Future	7.2860	7.2710	(0.206)	0.0000	0.0000	24
13/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,743.0000	8,406.0000	(3.855)	0	0	0
13/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,345.0000	7,590.0000	3.336	0	0	0
13/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	444.0000	411.0000	(7.432)	0	0	0
13/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,626.0000	21,058.0000	2.094	0	0	0
13/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,030.0000	4,797.0000	(4.632)	0	0	100
13/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,300.0000	13,649.0000	2.624	0	0	0
13/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,342.0000	13,896.0000	(3.110)	0	0	0
13/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,176.0000	3,313.0000	4.314	0	0	0
13/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,787.0000	2,636.0000	(5.418)	0	0	0
13/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,411.0000	46,961.0000	1.185	0	0	0
13/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	841.0000	785.0000	(6.659)	0	0	0
13/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,528.0000	38,054.0000	1.402	0	0	0
13/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,388.0000	55,952.0000	1.018	0	0	0
13/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	131.0000	120.0000	(8.397)	0	0	0
13/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,533.0000	1,439.0000	(6.132)	0	0	0
13/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,844.0000	29,333.0000	1.695	0	0	0
13/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,379.0000	64,950.0000	0.887	0	0	0
13/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	234.0000	215.0000	(8.120)	0	0	0
13/04/2006	R153	2006/11/02			Bond Future	7.2840	7.2720	(0.165)	0.0000	0.0000	0
13/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,162.0000	10,351.0000	1.860	0	0	0
13/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,406.0000	11,155.0000	(2.201)	0	0	0
13/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,021.0000	15,711.0000	(1.935)	0	0	0
13/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,408.0000	37,761.0000	0.944	0	0	0
13/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,965.0000	1,900.0000	(3.308)	0	0	0
13/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,754.0000	2,669.0000	(3.086)	0	0	100
13/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,583.0000	5,712.0000	2.311	0	0	0
13/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,378.0000	45,752.0000	0.824	0	0	0
13/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,034.0000	997.0000	(3.578)	0	0	0
13/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,574.0000	2,647.0000	2.836	0	0	0
13/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,297.0000	21,931.0000	(1.641)	0	0	0

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13/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,845.0000	16,088.0000	1.534	0	0	0
13/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,451.0000	22,740.0000	1.287	0	0	0
13/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,713.0000	62,115.0000	0.651	0	0	0
13/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,952.0000	70,362.0000	0.586	0	0	0
13/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	763.0000	735.0000	(3.670)	0	0	0
13/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,419.0000	1,370.0000	(3.453)	0	0	0
13/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,983.0000	7,787.0000	(2.455)	0	0	0
13/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,507.0000	53,897.0000	0.729	0	0	0
13/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	908.0000	940.0000	3.524	0	0	0
13/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,572.0000	5,422.0000	(2.692)	0	0	0
13/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,712.0000	30,037.0000	1.094	0	0	0
13/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,902.0000	3,789.0000	(2.896)	0	0	0
13/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,008.0000	29,601.0000	(1.356)	0	0	0
13/04/2006	R153	2007/02/01			Bond Future	7.2920	7.2830	(0.123)	0.0000	0.0000	0
13/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,449.0000	14,269.0000	(1.246)	0	0	0
13/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,011.0000	13,139.0000	0.984	0	0	0
13/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,561.0000	18,351.0000	(1.131)	0	0	0
13/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,517.0000	8,614.0000	1.139	0	0	0
13/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,173.0000	67,434.0000	0.389	0	0	0
13/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,535.0000	2,489.0000	(1.815)	0	0	0
13/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,041.0000	2,987.0000	(1.776)	0	0	0
13/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,681.0000	59,935.0000	0.426	0	0	0
13/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,254.0000	52,499.0000	0.469	0	0	0
13/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,854.0000	38,073.0000	0.579	0	0	0
13/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,649.0000	5,559.0000	(1.593)	0	0	0
13/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,541.0000	4,466.0000	(1.652)	0	0	0
13/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,685.0000	3,621.0000	(1.737)	0	0	0
13/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,071.0000	6,964.0000	(1.513)	0	0	0
13/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,981.0000	31,182.0000	0.649	0	0	0
13/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,966.0000	45,199.0000	0.518	0	0	0
13/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,464.0000	24,644.0000	0.736	0	0	0
13/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,926.0000	8,798.0000	(1.434)	0	0	0
13/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,559.0000	2,600.0000	1.602	0	0	0
13/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,026.0000	5,093.0000	1.333	0	0	0
13/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,056.0000	29,789.0000	(0.888)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,415.0000	18,570.0000	0.842	0	0	0
13/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,756.0000	23,516.0000	(1.010)	0	0	0
13/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,325.0000	11,173.0000	(1.342)	0	0	0
13/04/2006	R157	2006/05/04			Bond Future	7.4890	7.4730	(0.214)	0.0000	0.0000	109
13/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
13/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	22,550.0000	23,666.0000	4.949	0	0	0
13/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,608.0000	119,942.0000	1.125	0	0	0
13/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	20,982.0000	19,730.0000	(5.967)	0	0	0
13/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,899.0000	138,233.0000	0.974	0	0	0
13/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	41,809.0000	43,114.0000	3.121	0	0	0
13/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	90.0000	61.0000	(32.222)	0	0	0
13/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	41,575.0000	40,242.0000	(3.206)	0	0	0
13/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,028.0000	810.0000	(21.206)	0	0	0
13/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	80,926.0000	82,260.0000	1.648	0	0	0
13/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	876.0000	958.0000	9.361	0	0	0
13/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	99,954.0000	101,288.0000	1.335	0	0	0
13/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
13/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,415.0000	5,643.0000	(12.034)	0	0	0
13/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
13/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,331.0000	7,894.0000	7.680	0	0	50
13/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	61,522.0000	62,854.0000	2.165	0	0	0
13/04/2006	R157	2006/08/03			Bond Future	7.4960	7.4810	(0.200)	0.0000	0.0000	4
13/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	115,706.0000	116,904.0000	1.035	0	0	0
13/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	528.0000	484.0000	(8.333)	0	0	0
13/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29,452.0000	30,228.0000	2.635	0	0	0
13/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	252.0000	229.0000	(9.127)	0	0	0
13/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	122.0000	110.0000	(9.836)	0	0	0
13/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,990.0000	8,545.0000	(4.950)	0	0	100
13/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	133,494.0000	134,703.0000	0.906	0	0	0
13/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	97,715.0000	98,892.0000	1.205	0	0	0
13/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,698.0000	8,020.0000	4.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,105.0000	1,021.0000	(7.602)	0	0	0
13/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	79,667.0000	80,804.0000	1.427	0	0	0
13/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,908.0000	27,009.0000	(3.221)	0	0	0
13/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	44,826.0000	45,776.0000	2.119	0	0	0
13/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,620.0000	2,758.0000	5.267	0	0	0
13/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,775.0000	42,691.0000	(2.476)	0	0	0
13/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,618.0000	4,347.0000	(5.868)	0	0	0
13/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,476.0000	15,809.0000	(4.048)	0	0	0
13/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	61,860.0000	62,927.0000	1.725	0	0	0
13/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,289.0000	2,134.0000	(6.772)	0	0	0
13/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	16,801.0000	17,356.0000	3.303	0	0	0
13/04/2006	R157	2006/11/02			Bond Future	7.5030	7.4890	(0.187)	0.0000	0.0000	0
13/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,810.0000	13,166.0000	2.779	0	0	0
13/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,092.0000	32,335.0000	(2.288)	0	0	0
13/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	80,361.0000	81,308.0000	1.178	0	0	0
13/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,159.0000	3,994.0000	(3.967)	0	0	117
13/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	720.0000	684.0000	(5.000)	0	0	0
13/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,308.0000	165,399.0000	0.664	0	0	0
13/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	130,956.0000	132,014.0000	0.808	0	0	0
13/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	371.0000	351.0000	(5.391)	0	0	0
13/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,123.0000	1,069.0000	(4.809)	0	0	0
13/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	147,765.0000	148,841.0000	0.728	0	0	0
13/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,121.0000	14,666.0000	(3.009)	0	0	158
13/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,759.0000	1,679.0000	(4.548)	0	0	0
13/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,544.0000	35,202.0000	1.905	0	0	0
13/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,426.0000	22,938.0000	2.283	0	0	0
13/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,664.0000	22,065.0000	(2.643)	0	0	0
13/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	114,052.0000	115,084.0000	0.905	0	0	0
13/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,438.0000	6,201.0000	(3.681)	0	0	0
13/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	97,116.0000	98,113.0000	1.027	0	0	0
13/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,225.0000	6,435.0000	3.373	0	0	0
13/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,459.0000	2,559.0000	4.067	0	0	0
13/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,697.0000	2,582.0000	(4.264)	0	0	0
13/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,939.0000	46,037.0000	(1.922)	0	0	0
13/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,004.0000	62,992.0000	(1.581)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,923.0000	9,591.0000	(3.346)	0	0	0
13/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,074.0000	64,949.0000	1.366	0	0	0
13/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,635.0000	49,415.0000	1.604	0	0	0
13/04/2006	R157	2007/02/01			Bond Future	7.5170	7.5050	(0.160)	0.0000	0.0000	0
13/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,012.0000	161,883.0000	0.541	0	0	0
13/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,990.0000	2,908.0000	(2.742)	0	0	0
13/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,359.0000	38,752.0000	(1.542)	0	0	0
13/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,945.0000	1,888.0000	(2.931)	0	0	0
13/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,706.0000	50,999.0000	(1.367)	0	0	0
13/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,940.0000	11,162.0000	2.029	0	0	0
13/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,505.0000	18,825.0000	1.729	0	0	0
13/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	145,527.0000	146,374.0000	0.582	0	0	0
13/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,904.0000	3,801.0000	(2.638)	0	0	0
13/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,822.0000	6,656.0000	(2.433)	0	0	0
13/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,142.0000	5,011.0000	(2.548)	0	0	0
13/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,149.0000	21,733.0000	(1.878)	0	0	0
13/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,009.0000	40,522.0000	1.282	0	0	0
13/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	53,118.0000	53,712.0000	1.118	0	0	0
13/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,437.0000	16,103.0000	(2.032)	0	0	0
13/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,374.0000	68,036.0000	0.983	0	0	0
13/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,221.0000	11,955.0000	(2.177)	0	0	0
13/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,703.0000	29,194.0000	(1.714)	0	0	0
13/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,692.0000	114,490.0000	0.702	0	0	0
13/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,387.0000	28,807.0000	1.480	0	0	0
13/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	129,605.0000	130,430.0000	0.637	0	0	0
13/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	97,903.0000	98,665.0000	0.778	0	0	0
13/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,393.0000	83,111.0000	0.871	0	0	0
13/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,110.0000	8,899.0000	(2.316)	0	0	0
13/04/2006	R186	2006/05/04			Bond Future	7.2410	7.2310	(0.138)	7.2600	7.2600	34
13/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	10,077.0000	9,208.0000	(8.624)	0	0	0
13/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	11,277.0000	11,743.0000	4.132	0	0	0
13/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
13/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	68,001.0000	66,665.0000	(1.965)	0	0	0
13/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,569.0000	1,309.0000	(16.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	153,259.0000	154,595.0000	0.872	0	0	0
13/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	125,034.0000	126,370.0000	1.069	0	0	0
13/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	35,465.0000	36,540.0000	3.031	0	0	0
13/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,179.0000	1,213.0000	2.884	0	0	0
13/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	33,921.0000	32,619.0000	(3.838)	0	0	0
13/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	104,587.0000	103,252.0000	(1.276)	0	0	0
13/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	180,483.0000	181,818.0000	0.740	0	0	0
13/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	65,541.0000	66,839.0000	1.980	0	0	0
13/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	206,747.0000	208,082.0000	0.646	0	0	0
13/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	141.0000	104.0000	(26.241)	0	0	0
13/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
13/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	95,772.0000	97,104.0000	1.391	0	0	0
13/04/2006	R186	2006/08/03			Bond Future	7.2410	7.2310	(0.138)	0.0000	0.0000	0
13/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,565.0000	23,819.0000	(3.037)	0	0	0
13/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	25,757.0000	26,336.0000	2.248	0	0	0
13/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,754.0000	69,541.0000	(1.714)	0	0	0
13/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,270.0000	3,383.0000	3.456	0	0	0
13/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	179,491.0000	180,805.0000	0.732	0	0	0
13/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	46,681.0000	47,514.0000	1.784	0	0	0
13/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	230,722.0000	232,047.0000	0.574	0	0	0
13/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
13/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,440.0000	42,425.0000	(2.337)	0	0	0
13/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	33.0000	29.0000	(12.121)	0	0	0
13/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	10,934.0000	11,245.0000	2.844	0	0	0
13/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	126.0000	114.0000	(9.524)	0	0	0
13/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,019.0000	12,526.0000	(3.787)	0	0	0
13/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	205,527.0000	206,849.0000	0.643	0	0	0
13/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	423.0000	391.0000	(7.565)	0	0	0
13/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	152,713.0000	154,007.0000	0.847	0	0	0
13/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,260.0000	1,180.0000	(6.349)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	125,487.0000	126,732.0000	0.992	0	0	0
13/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,316.0000	3,143.0000	(5.217)	0	0	0
13/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	98,447.0000	99,599.0000	1.170	0	0	0
13/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	71,589.0000	72,615.0000	1.433	0	0	0
13/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,630.0000	6,330.0000	(4.525)	0	0	0
13/04/2006	R186	2006/11/02			Bond Future	7.2380	7.2290	(0.124)	0.0000	0.0000	0
13/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	55,749.0000	56,448.0000	1.254	0	0	0
13/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,929.0000	21,443.0000	(2.216)	0	0	0
13/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	33,706.0000	33,056.0000	(1.928)	0	0	0
13/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,075.0000	79,907.0000	1.052	0	0	0
13/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,489.0000	8,680.0000	2.250	0	0	0
13/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,169.0000	13,816.0000	(2.491)	0	0	0
13/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,284.0000	35,818.0000	1.513	0	0	0
13/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,009.0000	4,849.0000	(3.194)	0	0	0
13/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,213.0000	8,961.0000	(2.735)	0	0	0
13/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	179,864.0000	180,997.0000	0.630	0	0	0
13/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,124.0000	19,478.0000	1.851	0	0	0
13/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,566.0000	2,472.0000	(3.663)	0	0	0
13/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	154,267.0000	155,357.0000	0.707	0	0	0
13/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	128,810.0000	129,835.0000	0.796	0	0	0
13/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	50,996.0000	50,165.0000	(1.630)	0	0	0
13/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	104,098.0000	105,030.0000	0.895	0	0	0
13/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	75,072.0000	74,078.0000	(1.324)	0	0	0
13/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,702.0000	2,777.0000	2.776	0	0	0
13/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,312.0000	104,202.0000	(1.054)	0	0	0
13/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	564.0000	537.0000	(4.787)	0	0	0
13/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,239.0000	1,187.0000	(4.197)	0	0	0
13/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	205,178.0000	206,337.0000	0.565	0	0	0
13/04/2006	R186	2007/02/01			Bond Future	7.2380	7.2300	(0.111)	0.0000	0.0000	0
13/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,270.0000	41,699.0000	(1.351)	0	0	0
13/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	205,582.0000	206,565.0000	0.478	0	0	0
13/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,923.0000	3,827.0000	(2.447)	0	0	0
13/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,249.0000	57,550.0000	(1.200)	0	0	0
13/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,616.0000	26,962.0000	1.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	43,836.0000	44,311.0000	1.084	0	0	0
13/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	181,392.0000	182,341.0000	0.523	0	0	0
13/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,419.0000	79,594.0000	(1.026)	0	0	0
13/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,565.0000	6,421.0000	(2.193)	0	0	0
13/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,346.0000	14,567.0000	1.540	0	0	0
13/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,552.0000	16,266.0000	(1.728)	0	0	0
13/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,608.0000	10,400.0000	(1.961)	0	0	0
13/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,265.0000	2,203.0000	(2.737)	0	0	0
13/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,432.0000	6,549.0000	1.819	0	0	0
13/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	108,239.0000	107,311.0000	(0.857)	0	0	0
13/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,301.0000	64,889.0000	0.914	0	0	0
13/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	133,573.0000	134,412.0000	0.628	0	0	0
13/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	110,782.0000	111,542.0000	0.686	0	0	0
13/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,468.0000	22,106.0000	(1.611)	0	0	0
13/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	86,917.0000	87,601.0000	0.787	0	0	0
13/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,724.0000	30,267.0000	(1.487)	0	0	0
13/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	157,263.0000	158,164.0000	0.573	0	0	0
13/04/2006	R194	2006/05/04			Bond Future	7.1640	7.1420	(0.307)	0.0000	0.0000	101
13/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,507.0000	18,886.0000	2.048	0	0	0
13/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	5,874.0000	6,224.0000	5.958	0	0	0
13/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,175.0000	6,797.0000	(5.268)	0	0	0
13/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	102.0000	71.0000	(30.392)	0	0	0
13/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,706.0000	23,085.0000	1.669	0	0	0
13/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
13/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,533.0000	11,154.0000	(3.286)	0	0	0
13/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	308.0000	363.0000	17.857	0	0	0
13/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,141.0000	2,817.0000	(10.315)	0	0	0
13/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,882.0000	27,261.0000	1.410	0	0	0
13/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,035.0000	31,415.0000	1.224	0	0	0
13/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,049.0000	10,425.0000	3.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,919.0000	15,539.0000	(2.387)	0	0	0
13/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,286.0000	14,665.0000	2.653	0	0	0
13/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
13/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,243.0000	2,476.0000	10.388	0	0	0
13/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	762.0000	615.0000	(19.291)	0	0	0
13/04/2006	R194	2006/08/03			Bond Future	7.1360	7.1140	(0.308)	0.0000	0.0000	0
13/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,791.0000	7,024.0000	3.431	0	0	0
13/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,363.0000	1,267.0000	(7.043)	0	0	0
13/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,980.0000	3,769.0000	(5.302)	0	0	0
13/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	625.0000	679.0000	8.640	0	0	0
13/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	75.0000	67.0000	(10.667)	0	0	0
13/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,802.0000	24,128.0000	1.370	0	0	0
13/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
13/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,423.0000	6,148.0000	(4.281)	0	0	0
13/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,217.0000	20,538.0000	1.588	0	0	0
13/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,686.0000	16,996.0000	1.858	0	0	0
13/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	196.0000	176.0000	(10.204)	0	0	0
13/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,401.0000	27,729.0000	1.197	0	0	0
13/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	777.0000	717.0000	(7.722)	0	0	0
13/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,910.0000	10,179.0000	2.714	0	0	0
13/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
13/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,942.0000	2,061.0000	6.128	0	0	0
13/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,374.0000	2,227.0000	(6.192)	0	0	0
13/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	456.0000	418.0000	(8.333)	0	0	0
13/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,277.0000	13,568.0000	2.192	0	0	0
13/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,078.0000	4,261.0000	4.487	0	0	0
13/04/2006	R194	2006/11/02			Bond Future	7.0990	7.0850	(0.197)	0.0000	0.0000	0
13/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
13/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,446.0000	1,491.0000	3.112	0	0	0
13/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,877.0000	5,745.0000	(2.246)	0	0	0
13/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,870.0000	2,941.0000	2.474	0	0	0
13/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,124.0000	4,018.0000	(2.570)	0	0	0

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13/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,832.0000	4,927.0000	1.966	0	0	0
13/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,923.0000	2,840.0000	(2.840)	0	0	0
13/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,051.0000	13,874.0000	(1.260)	0	0	0
13/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,153.0000	7,266.0000	1.580	0	0	0
13/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,105.0000	7,949.0000	(1.925)	0	0	0
13/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	482.0000	503.0000	4.357	0	0	0
13/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,901.0000	10,729.0000	(1.578)	0	0	0
13/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,094.0000	2,030.0000	(3.056)	0	0	0
13/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,720.0000	9,848.0000	1.317	0	0	0
13/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	74.0000	79.0000	6.757	0	0	0
13/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,430.0000	12,569.0000	1.118	0	0	0
13/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,524.0000	1,476.0000	(3.150)	0	0	0
13/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,903.0000	18,064.0000	0.899	0	0	0
13/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	666.0000	640.0000	(3.904)	0	0	0
13/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	379.0000	363.0000	(4.222)	0	0	0
13/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,111.0000	1,074.0000	(3.330)	0	0	0
13/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,093.0000	15,245.0000	1.007	0	0	0
13/04/2006	R194	2007/02/01			Bond Future	7.0770	7.0710	(0.085)	0.0000	0.0000	0
13/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,477.0000	3,443.0000	(0.978)	0	0	0
13/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,254.0000	5,282.0000	0.533	0	0	0
13/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,149.0000	2,166.0000	0.791	0	0	0
13/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,520.0000	5,474.0000	(0.833)	0	0	0
13/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,375.0000	4,335.0000	(0.914)	0	0	0
13/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,582.0000	3,605.0000	0.642	0	0	0
13/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,834.0000	2,805.0000	(1.023)	0	0	0
13/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,349.0000	2,324.0000	(1.064)	0	0	0
13/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,170.0000	7,202.0000	0.446	0	0	0
13/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,127.0000	1,137.0000	0.887	0	0	0
13/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,085.0000	7,034.0000	(0.720)	0	0	0
13/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,404.0000	11,444.0000	0.351	0	0	0
13/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,979.0000	1,957.0000	(1.112)	0	0	0
13/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,381.0000	13,425.0000	0.329	0	0	0
13/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	688.0000	677.0000	(1.599)	0	0	0
13/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,677.0000	17,728.0000	0.289	0	0	0
13/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,002.0000	988.0000	(1.397)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,480.0000	15,528.0000	0.310	0	0	0
13/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,425.0000	1,408.0000	(1.193)	0	0	0
13/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,022.0000	8,966.0000	(0.621)	0	0	0
13/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	466.0000	471.0000	1.073	0	0	0
13/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,234.0000	9,271.0000	0.401	0	0	0
13/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	123.0000	125.0000	1.626	0	0	0
13/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,286.0000	11,226.0000	(0.532)	0	0	0
13/04/2006	R201	2006/05/04			Bond Future	7.4800	7.4640	(0.214)	0.0000	0.0000	66
13/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,580.0000	65,635.0000	1.634	0	0	0
13/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,489.0000	3,908.0000	(12.943)	0	0	0
13/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,911.0000	109,965.0000	0.968	0	0	0
13/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	79,643.0000	80,698.0000	1.325	0	0	0
13/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	5,805.0000	6,279.0000	8.165	0	0	0
13/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,418.0000	95,472.0000	1.116	0	0	0
13/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
13/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	49,225.0000	50,279.0000	2.141	0	0	0
13/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,245.0000	19,153.0000	4.977	0	0	0
13/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	647.0000	501.0000	(22.566)	0	0	0
13/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	33,617.0000	34,654.0000	3.085	0	0	0
13/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	53.0000	36.0000	(32.075)	0	0	0
13/04/2006	R201	2006/08/03			Bond Future	7.4890	7.4730	(0.214)	0.0000	0.0000	0
13/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,559.0000	11,014.0000	(4.715)	0	0	0
13/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	63,376.0000	64,345.0000	1.529	0	0	0
13/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,267.0000	12,752.0000	3.954	0	0	0
13/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,656.0000	78,661.0000	1.294	0	0	0
13/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,081.0000	49,999.0000	1.870	0	0	0
13/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,489.0000	1,376.0000	(7.589)	0	0	0
13/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	739.0000	678.0000	(8.254)	0	0	0
13/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	256.0000	231.0000	(9.766)	0	0	0
13/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	106,122.0000	107,150.0000	0.969	0	0	0

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13/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,982.0000	5,637.0000	(5.767)	0	0	0
13/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
13/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	91,964.0000	92,985.0000	1.110	0	0	0
13/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	78.0000	69.0000	(11.538)	0	0	0
13/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,616.0000	23,302.0000	3.033	0	0	0
13/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,263.0000	36,092.0000	2.351	0	0	0
13/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,002.0000	2,801.0000	(6.696)	0	0	0
13/04/2006	R201	2006/11/02			Bond Future	7.4940	7.4800	(0.187)	0.0000	0.0000	0
13/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,876.0000	15,409.0000	(2.942)	0	0	0
13/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,253.0000	16,667.0000	2.547	0	0	0
13/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	103,858.0000	104,718.0000	0.828	0	0	0
13/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	37,904.0000	38,541.0000	1.681	0	0	0
13/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,977.0000	23,371.0000	(2.527)	0	0	0
13/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,266.0000	9,924.0000	(3.331)	0	0	0
13/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,494.0000	8,769.0000	3.238	0	0	0
13/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,254.0000	34,520.0000	(2.082)	0	0	0
13/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,210.0000	26,749.0000	2.056	0	0	0
13/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,217.0000	48,393.0000	(1.674)	0	0	0
13/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	327.0000	307.0000	(6.116)	0	0	0
13/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,614.0000	3,760.0000	4.040	0	0	0
13/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,680.0000	6,436.0000	(3.653)	0	0	0
13/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,580.0000	51,290.0000	1.404	0	0	0
13/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,114.0000	1,171.0000	5.117	0	0	0
13/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	63,745.0000	64,507.0000	1.195	0	0	0
13/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	90,311.0000	91,153.0000	0.932	0	0	0
13/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,356.0000	4,185.0000	(3.926)	0	0	0
13/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,460.0000	1,389.0000	(4.863)	0	0	0
13/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	76,865.0000	77,675.0000	1.054	0	0	0
13/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,796.0000	2,677.0000	(4.256)	0	0	0
13/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	714.0000	675.0000	(5.462)	0	0	0
13/04/2006	R201	2007/02/01			Bond Future	7.5040	7.4920	(0.160)	0.0000	0.0000	0
13/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,176.0000	29,602.0000	1.460	0	0	0
13/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,885.0000	10,638.0000	(2.269)	0	0	0
13/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,768.0000	41,258.0000	1.202	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,211.0000	52,760.0000	1.052	0	0	0
13/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,605.0000	19,211.0000	(2.010)	0	0	0
13/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,221.0000	13,911.0000	(2.180)	0	0	0
13/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,360.0000	19,702.0000	1.767	0	0	0
13/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,667.0000	7,479.0000	(2.452)	0	0	0
13/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,621.0000	3,517.0000	(2.872)	0	0	0
13/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,763.0000	5,616.0000	(2.551)	0	0	0
13/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,943.0000	49,286.0000	(1.315)	0	0	0
13/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,271.0000	1,226.0000	(3.541)	0	0	0
13/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,890.0000	102,582.0000	0.679	0	0	0
13/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	89,163.0000	89,830.0000	0.748	0	0	0
13/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,705.0000	77,338.0000	0.825	0	0	0
13/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,705.0000	65,295.0000	0.912	0	0	0
13/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,403.0000	2,482.0000	3.288	0	0	0
13/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,188.0000	2,119.0000	(3.154)	0	0	0
13/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,456.0000	11,704.0000	2.165	0	0	0
13/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,180.0000	26,692.0000	(1.795)	0	0	0
13/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,879.0000	6,034.0000	2.637	0	0	0
13/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,366.0000	36,785.0000	(1.555)	0	0	0
13/04/2006	R203	2006/05/04			Bond Future	7.4880	7.4780	(0.134)	0.0000	0.0000	0
13/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,373.0000	38,582.0000	(2.009)	0	0	0
13/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	156.0000	150.0000	(3.846)	0	0	0
13/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	110,269.0000	111,054.0000	0.712	0	0	0
13/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	39,297.0000	40,052.0000	1.921	0	0	0
13/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	123.0000	93.0000	(24.390)	0	0	0
13/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,363.0000	1,165.0000	(14.527)	0	0	0
13/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	75,584.0000	76,368.0000	1.037	0	0	0
13/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	21,654.0000	22,241.0000	2.711	0	0	0
13/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	93,136.0000	93,921.0000	0.843	0	0	0
13/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
13/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	57,605.0000	58,388.0000	1.359	0	0	0
13/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,658.0000	1,679.0000	1.267	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,549.0000	19,785.0000	(3.718)	0	0	0
13/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,142.0000	6,600.0000	(7.589)	0	0	0
13/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,083.0000	8,326.0000	3.006	0	0	0
13/04/2006	R203	2006/08/03			Bond Future	7.4940	7.4840	(0.133)	0.0000	0.0000	0
13/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,613.0000	29,076.0000	1.618	0	0	0
13/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,081.0000	8,770.0000	(3.425)	0	0	0
13/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	53.0000	48.0000	(9.434)	0	0	0
13/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	199.0000	183.0000	(8.040)	0	0	0
13/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,434.0000	43,021.0000	1.383	0	0	0
13/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,592.0000	92,349.0000	0.826	0	0	0
13/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	638.0000	595.0000	(6.740)	0	0	0
13/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,522.0000	4,620.0000	2.167	0	0	0
13/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	43,608.0000	42,932.0000	(1.550)	0	0	0
13/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,772.0000	1,676.0000	(5.418)	0	0	0
13/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,705.0000	75,435.0000	0.977	0	0	0
13/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	108,366.0000	109,134.0000	0.709	0	0	0
13/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	58,095.0000	58,772.0000	1.165	0	0	0
13/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,580.0000	28,001.0000	(2.026)	0	0	0
13/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,286.0000	4,099.0000	(4.363)	0	0	0
13/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,509.0000	9,702.0000	2.030	0	0	0
13/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,486.0000	17,808.0000	1.841	0	0	0
13/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,023.0000	16,572.0000	(2.649)	0	0	0
13/04/2006	R203	2006/11/02			Bond Future	7.4990	7.4910	(0.107)	0.0000	0.0000	0
13/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,764.0000	33,334.0000	(1.274)	0	0	0
13/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,607.0000	14,786.0000	1.225	0	0	0
13/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,712.0000	8,825.0000	1.297	0	0	0
13/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	47,564.0000	47,070.0000	(1.039)	0	0	0
13/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,193.0000	33,532.0000	1.021	0	0	0
13/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,817.0000	63,274.0000	(0.851)	0	0	0
13/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,794.0000	4,859.0000	1.356	0	0	0
13/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,100.0000	81,525.0000	(0.700)	0	0	0
13/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,334.0000	14,065.0000	(1.877)	0	0	0
13/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,683.0000	46,100.0000	0.913	0	0	0
13/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,418.0000	2,452.0000	1.406	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,796.0000	60,278.0000	0.806	0	0	0
13/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,137.0000	1,095.0000	(3.694)	0	0	0
13/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,852.0000	91,419.0000	0.624	0	0	0
13/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,396.0000	2,320.0000	(3.172)	0	0	0
13/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	75,016.0000	75,548.0000	0.709	0	0	0
13/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,676.0000	4,551.0000	(2.673)	0	0	0
13/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,757.0000	23,013.0000	1.125	0	0	0
13/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,480.0000	8,289.0000	(2.252)	0	0	0
13/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,681.0000	22,329.0000	(1.552)	0	0	0
13/04/2006	R203	2007/02/01			Bond Future	7.5100	7.5030	(0.093)	0.0000	0.0000	0
13/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,293.0000	19,048.0000	(1.270)	0	0	0
13/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,712.0000	51,305.0000	(0.787)	0	0	0
13/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,807.0000	12,618.0000	(1.476)	0	0	0
13/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	18,990.0000	19,156.0000	0.874	0	0	0
13/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,674.0000	12,791.0000	0.923	0	0	0
13/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	37,032.0000	37,310.0000	0.751	0	0	0
13/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,660.0000	38,302.0000	(0.926)	0	0	0
13/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,583.0000	61,968.0000	0.625	0	0	0
13/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,928.0000	4,832.0000	(1.948)	0	0	0
13/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,628.0000	76,055.0000	0.565	0	0	0
13/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,567.0000	1,527.0000	(2.553)	0	0	0
13/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,891.0000	66,445.0000	(0.667)	0	0	0
13/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	105,595.0000	106,079.0000	0.458	0	0	0
13/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,848.0000	2,784.0000	(2.247)	0	0	0
13/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	90,403.0000	90,862.0000	0.508	0	0	0
13/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,131.0000	7,992.0000	(1.710)	0	0	0
13/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,026.0000	8,103.0000	0.959	0	0	0
13/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,609.0000	48,943.0000	0.687	0	0	0
13/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,804.0000	4,852.0000	0.999	0	0	0
13/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	83,966.0000	83,491.0000	(0.566)	0	0	0
13/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,111.0000	27,331.0000	0.811	0	0	0
13/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,859.0000	27,556.0000	(1.088)	0	0	0
13/04/2006	R204	2006/05/04			Bond Future	7.4890	7.4780	(0.147)	0.0000	0.0000	80
13/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	143.0000	107.0000	(25.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	41,402.0000	42,279.0000	2.118	0	0	0
13/04/2006	R204	2006/08/03			Bond Future	7.4960	7.4860	(0.133)	0.0000	0.0000	0
13/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,723.0000	4,522.0000	(4.256)	0	0	0
13/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	44,910.0000	45,528.0000	1.376	0	0	0
13/04/2006	R204	2006/11/02			Bond Future	7.5000	7.4910	(0.120)	0.0000	0.0000	0
13/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,342.0000	24,926.0000	(1.642)	0	0	0
13/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,342.0000	25,653.0000	1.227	0	0	0
13/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	724.0000	693.0000	(4.282)	0	0	0
13/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	112,989.0000	113,686.0000	0.617	0	0	0
13/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,353.0000	49,847.0000	1.001	0	0	0
13/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	96,277.0000	96,947.0000	0.696	0	0	0
13/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,831.0000	5,919.0000	1.509	0	0	0
13/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	68,849.0000	68,209.0000	(0.930)	0	0	0
13/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	88,218.0000	87,538.0000	(0.771)	0	0	0
13/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,072.0000	3,120.0000	1.563	0	0	0
13/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,543.0000	1,485.0000	(3.759)	0	0	0
13/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,682.0000	51,101.0000	(1.124)	0	0	0
13/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,322.0000	36,728.0000	1.118	0	0	0
13/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,990.0000	9,756.0000	(2.342)	0	0	0
13/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,072.0000	2,974.0000	(3.190)	0	0	0
13/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,386.0000	16,064.0000	(1.965)	0	0	0
13/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	79,821.0000	80,450.0000	0.788	0	0	0
13/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	64,019.0000	64,589.0000	0.890	0	0	0
13/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,723.0000	5,565.0000	(2.761)	0	0	0
13/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,221.0000	10,368.0000	1.438	0	0	0
13/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,644.0000	16,867.0000	1.340	0	0	0
13/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,105.0000	36,600.0000	(1.361)	0	0	0
13/04/2006	R204	2007/02/01			Bond Future	7.5080	7.5010	(0.093)	0.0000	0.0000	0
13/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,586.0000	71,112.0000	(0.662)	0	0	0
13/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,310.0000	5,362.0000	0.979	0	0	0
13/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,891.0000	89,385.0000	(0.563)	0	0	0
13/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,807.0000	8,891.0000	0.954	0	0	0
13/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,889.0000	29,566.0000	(1.081)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	39,789.0000	40,085.0000	0.744	0	0	0
13/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,824.0000	13,621.0000	(1.468)	0	0	0
13/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	52,044.0000	52,400.0000	0.684	0	0	0
13/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,251.0000	29,487.0000	0.807	0	0	0
13/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,750.0000	20,489.0000	(1.258)	0	0	0
13/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,534.0000	80,987.0000	0.562	0	0	0
13/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	65,740.0000	66,149.0000	0.622	0	0	0
13/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,819.0000	8,669.0000	(1.701)	0	0	0
13/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,378.0000	5,274.0000	(1.934)	0	0	0
13/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,818.0000	13,944.0000	0.912	0	0	0
13/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,350.0000	54,918.0000	(0.780)	0	0	0
13/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	96,067.0000	96,555.0000	0.508	0	0	0
13/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,589.0000	20,767.0000	0.865	0	0	0
13/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,412.0000	41,032.0000	(0.918)	0	0	0
13/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,131.0000	3,062.0000	(2.204)	0	0	0
13/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,738.0000	1,695.0000	(2.474)	0	0	0
13/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	112,013.0000	112,527.0000	0.459	0	0	0
13/04/2006	R207	2006/05/04			Bond Future	7.4740	7.4620	(0.161)	0.0000	0.0000	0
13/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	130.0000	96.0000	(26.154)	0	0	0
13/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	42,854.0000	43,826.0000	2.268	0	0	0
13/04/2006	R207	2006/08/03			Bond Future	7.4820	7.4700	(0.160)	0.0000	0.0000	0
13/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	46,249.0000	47,016.0000	1.658	0	0	0
13/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,625.0000	4,398.0000	(4.908)	0	0	0
13/04/2006	R207	2006/11/02			Bond Future	7.4840	7.4730	(0.147)	0.0000	0.0000	0
13/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,341.0000	7,592.0000	3.419	0	0	0
13/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	43,526.0000	42,739.0000	(1.808)	0	0	0
13/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,747.0000	26,097.0000	(2.430)	0	0	0
13/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,815.0000	2,929.0000	4.050	0	0	0
13/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
13/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	114,182.0000	115,082.0000	0.788	0	0	0
13/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,434.0000	2,302.0000	(5.423)	0	0	0
13/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	27,930.0000	28,557.0000	2.245	0	0	0
13/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	43,472.0000	44,241.0000	1.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	856.0000	896.0000	4.673	0	0	0
13/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	63,483.0000	62,622.0000	(1.356)	0	0	0
13/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,480.0000	6,205.0000	(4.244)	0	0	0
13/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	746.0000	695.0000	(6.836)	0	0	0
13/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	37.0000	33.0000	(10.811)	0	0	0
13/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	60,834.0000	61,685.0000	1.399	0	0	0
13/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	96,678.0000	97,575.0000	0.928	0	0	0
13/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	78,802.0000	79,688.0000	1.124	0	0	0
13/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	184.0000	169.0000	(8.152)	0	0	0
13/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,303.0000	13,839.0000	(3.244)	0	0	0
13/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15,611.0000	16,049.0000	2.806	0	0	0
13/04/2006	R207	2007/02/01			Bond Future	7.4900	7.4800	(0.134)	0.0000	0.0000	0
13/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,639.0000	14,847.0000	1.421	0	0	0
13/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,746.0000	13,477.0000	(1.957)	0	0	0
13/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	53,856.0000	54,397.0000	1.005	0	0	0
13/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,363.0000	54,763.0000	(1.084)	0	0	0
13/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,648.0000	20,296.0000	(1.705)	0	0	0
13/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,334.0000	40,811.0000	(1.265)	0	0	0
13/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	41,377.0000	41,835.0000	1.107	0	0	0
13/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,664.0000	21,950.0000	1.320	0	0	0
13/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	67,737.0000	68,349.0000	0.903	0	0	0
13/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,770.0000	8,574.0000	(2.235)	0	0	0
13/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	82,668.0000	83,341.0000	0.814	0	0	0
13/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,354.0000	5,218.0000	(2.540)	0	0	0
13/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,740.0000	1,684.0000	(3.218)	0	0	0
13/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,771.0000	71,105.0000	(0.928)	0	0	0
13/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	114,286.0000	115,040.0000	0.660	0	0	0
13/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	98,293.0000	99,013.0000	0.733	0	0	0
13/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,123.0000	3,034.0000	(2.850)	0	0	0
13/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,399.0000	9,542.0000	1.521	0	0	0
13/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,712.0000	5,804.0000	1.611	0	0	0
13/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	90,343.0000	89,627.0000	(0.793)	0	0	0
13/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	30,588.0000	30,959.0000	1.213	0	0	0
13/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,780.0000	29,341.0000	(1.474)	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
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Grand Total:										2,618
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